



# ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

## FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....0065, 0065 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 21482	Employer's ID Number..... 05-0316605
Organized under the Laws of Rhode Island	State of Domicile or Port of Entry Rhode Island	Country of Domicile US
Incorporated/Organized..... October 31, 1835	Commenced Business..... October 31, 1835	
Statutory Home Office	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	270 Central Avenue..... Johnston ..... RI ..... US..... 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	401-275-3000 <small>(Area Code) (Telephone Number)</small>
Mail Address	P.O. Box 7500..... Johnston ..... RI ..... US ..... 02919-0750 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	401-275-3000 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <small>(Name)</small> jeffrey.black@fmglobal.com <small>(E-Mail Address)</small>	401-415-1559 <small>(Area Code) (Telephone Number) (Extension)</small> 401-946-8306 <small>(Fax Number)</small>

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kirsten Cave	Vice President & Treasurer		

### OTHER

Bret Nils Ahnell	Executive Vice President	Jeffrey Alfred Burchill	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts #	Thomas Alan Lawson
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	David Pulman	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam
James Conrad Thyen			

State of Rhode Island  
County of Providence

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.

_____ (Signature) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
1. (Printed Name) President & Chief Executive Officer	2. (Printed Name) Senior Vice President & Secretary	3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 25th day of February 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 \_\_\_\_\_

\_\_\_\_\_  
John A. Soares III Notary Public  
Expires July 5, 2017

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	202,024,282	1.4	202,024,282		202,024,282	1.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	424,227,524	2.9	424,227,524		424,227,524	2.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	182,842,277	1.2	182,842,277		182,842,277	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	154,351,138	1.0	154,351,138		154,351,138	1.0
1.43 Revenue and assessment obligations.....	1,233,372,388	8.4	1,233,372,388		1,233,372,388	8.4
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	4,530,966	0.0	4,530,966		4,530,966	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	549,679,764	3.7	549,679,764		549,679,764	3.7
1.513 All other.....	69,763,153	0.5	69,763,153		69,763,153	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	692,666,063	4.7	692,666,063		692,666,063	4.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	377,305,817	2.6	377,305,817		377,305,817	2.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	771,762,204	5.2	771,762,204		771,762,204	5.2
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	4,740,251,367	32.1	4,740,251,367		4,740,251,367	32.1
3.4 Other equity securities:						
3.41 Affiliated.....	2,691,526,706	18.2	2,691,526,706		2,691,526,706	18.2
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	1,341,262	0.0	1,341,262		1,341,262	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	63,105,725	0.4	63,105,725	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	783,747,440	5.3	783,747,440	63,105,725	846,853,165	5.7
11. Other invested assets.....	1,820,680,134	12.3	1,820,680,134		1,820,680,134	12.3
12. Total invested assets.....	14,763,178,210	100.0	14,763,178,210	63,105,725	14,763,178,210	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		30,922
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		30,664
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....	258	258
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,755,181,848
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	150,946,734	150,946,734
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	26,513,682	
5.2	Totals, Part 3, Column 9.....	(35,136,019)	(8,622,337)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		44,280,857
7.	Deduct amounts received on disposals, Part 3, Column 16.....		120,620,619
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	486,348	
10.2	Totals, Part 3, Column 11.....		486,348
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,820,680,134
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,820,680,134

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		11,682,722,188
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,673,580,212
3.	Accrual of discount.....		1,394,369
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(19,661,059)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	46,925,688	
4.4	Part 4, Column 11.....	(164,754,013)	(137,489,384)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		219,176,846
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,249,646,143
7.	Deduct amortization of premium.....		36,806,476
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(3,316,874)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		(3,316,874)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	6,317,980	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	47,259,116	
9.4	Part 4, Column 13.....	1,733,993	55,311,089
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		12,094,303,649
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		12,094,303,649

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	206,555,248	210,913,663	207,759,396	204,997,525
	2. Canada.....	353,077,743	356,987,431	353,695,711	348,184,000
	3. Other Countries.....	71,149,781	71,095,249	75,298,111	64,069,217
	4. Totals.....	630,782,772	638,996,343	636,753,218	617,250,742
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	182,842,277	192,365,248	191,551,139	167,535,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	154,351,138	160,940,856	161,397,420	140,540,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,783,052,152	1,840,787,356	1,828,935,418	1,647,881,062
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	762,429,213	777,236,740	790,313,549	793,455,707
	9. Canada.....	356,776,111	359,858,111	358,852,674	350,393,736
	10. Other Countries.....	20,529,709	20,594,943	20,859,871	21,000,000
	11. Totals.....	1,139,735,033	1,157,689,794	1,170,026,094	1,164,849,443
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>3,890,763,372</b>	<b>3,990,779,597</b>	<b>3,988,663,289</b>	<b>3,738,056,247</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,390,427,634	5,390,427,634	2,863,533,113	
	21. Canada.....	79,695,428	79,695,428	58,428,487	
	22. Other Countries.....	41,890,509	41,890,509	24,378,915	
	23. Totals.....	5,512,013,571	5,512,013,571	2,946,340,515	
Parent, Subsidiaries and Affiliates	24. Totals.....	2,691,526,706	2,691,526,706	1,123,214,260	
	<b>25. Total Common Stocks.....</b>	<b>8,203,540,277</b>	<b>8,203,540,277</b>	<b>4,069,554,775</b>	
	<b>26. Total Stocks.....</b>	<b>8,203,540,277</b>	<b>8,203,540,277</b>	<b>4,069,554,775</b>	
	<b>27. Total Bonds and Stocks...</b>	<b>12,094,303,649</b>	<b>12,194,319,874</b>	<b>8,058,218,064</b>	

## SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 NAIC 1.....	99,946	42,362,441	71,681,404	1,356,437	91,055,021	206,555,249	4.8	180,889,565	4.7	206,555,249	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	99,946	42,362,441	71,681,404	1,356,437	91,055,021	206,555,249	4.8	180,889,565	4.7	206,555,249	0
<b>2. All Other Governments</b>											
2.1 NAIC 1.....	5,098,095	167,664,563	108,515,915	6,862,357	139,684,756	427,825,686	9.9	430,597,178	11.1	427,825,686	
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	5,098,095	167,664,563	108,515,915	6,862,357	139,684,756	427,825,686	9.9	430,597,178	11.1	427,825,686	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 NAIC 1.....	12,109,715	65,126,360	101,295,340	9,448,701		187,980,116	4.4	183,525,386	4.7	187,980,116	
3.2 NAIC 2.....		1,906,958				1,906,958	0.0		0.0	1,906,958	
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	12,109,715	67,033,318	101,295,340	9,448,701	0	189,887,074	4.4	183,525,386	4.7	189,887,074	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 NAIC 1.....	6,074,573	67,686,362	68,682,907	11,907,292		154,351,134	3.6	161,236,092	4.2	154,351,134	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	6,074,573	67,686,362	68,682,907	11,907,292	0	154,351,134	3.6	161,236,092	4.2	154,351,134	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 NAIC 1.....	10,246,642	373,462,503	521,408,912	339,867,057	456,590,088	1,701,575,202	39.4	1,542,496,455	39.8	1,701,575,202	
5.2 NAIC 2.....		18,875,227	54,664,562	8,073,183	1,708,978	83,321,950	1.9	71,992,332	1.9	83,321,950	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0	3,288,960	0.1		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	10,246,642	392,337,730	576,073,474	347,940,240	458,299,066	1,784,897,152	41.4	1,617,777,747	41.7	1,784,897,152	0

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### SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 NAIC 1.....	413,483,005	324,548,277	173,195,811	7,044,332	47,520,081	965,791,506	22.4	804,429,895	20.7	938,545,336	27,246,170
6.2 NAIC 2.....	8,556,121	124,879,005	141,271,759	10,356,508	8,012,606	293,075,999	6.8	202,221,519	5.2	266,351,861	26,724,138
6.3 NAIC 3.....		37,791,843	75,686,723	5,963,768	6,608,851	126,051,185	2.9	107,590,356	2.8	81,809,065	44,242,120
6.4 NAIC 4.....		31,395,278	89,020,864	1,289,315	2,699,944	124,405,401	2.9	127,888,364	3.3	67,353,224	57,052,177
6.5 NAIC 5.....		17,224,640	24,113,339			41,337,979	1.0	62,550,383	1.6	20,147,711	21,190,268
6.6 NAIC 6.....		15,000	21,387			36,387	0.0	39,908	0.0	36,387	
6.7 Totals.....	422,039,126	535,854,043	503,309,883	24,653,923	64,841,482	1,550,698,457	35.9	1,304,720,425	33.6	1,374,243,584	176,454,873
<b>7. Hybrid Securities</b>											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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## SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 NAIC 1.....	(d).....447,111,976	.....1,040,850,506	.....1,044,780,289	.....376,486,176	.....734,849,946	.....3,644,078,893	.....84.5	.....XXX	.....XXX	.....3,616,832,723	.....27,246,170
9.2 NAIC 2.....	(d).....8,556,121	.....145,661,190	.....195,936,321	.....18,429,691	.....9,721,584	.....378,304,907	.....8.8	.....XXX	.....XXX	.....351,580,769	.....26,724,138
9.3 NAIC 3.....	(d).....0	.....37,791,843	.....75,686,723	.....5,963,768	.....6,608,851	.....126,051,185	.....2.9	.....XXX	.....XXX	.....81,809,065	.....44,242,120
9.4 NAIC 4.....	(d).....0	.....31,395,278	.....89,020,864	.....1,289,315	.....2,699,944	.....124,405,401	.....2.9	.....XXX	.....XXX	.....67,353,224	.....57,052,177
9.5 NAIC 5.....	(d).....0	.....17,224,640	.....24,113,339	.....0	.....0	(c).....41,337,979	.....1.0	.....XXX	.....XXX	.....20,147,711	.....21,190,268
9.6 NAIC 6.....	(d).....0	.....15,000	.....21,387	.....0	.....0	(c).....36,387	.....0.0	.....XXX	.....XXX	.....36,387	.....0
9.7 Totals.....	.....455,668,097	.....1,272,938,457	.....1,429,558,923	.....402,168,950	.....753,880,325	(b).....4,314,214,752	.....100.0	.....XXX	.....XXX	.....4,137,759,879	.....176,454,873
9.8 Line 9.7 as a % of Col. 6.....	.....10.6	.....29.5	.....33.1	.....9.3	.....17.5	.....100.0	.....XXX	.....XXX	.....XXX	.....95.9	.....4.1
<b>10. Total Bonds Prior Year</b>											
10.1 NAIC 1.....	.....384,683,437	.....1,014,010,059	.....932,644,378	.....325,421,155	.....646,415,543	.....XXX	.....XXX	.....3,303,174,572	.....85.2	.....3,259,774,713	.....43,399,862
10.2 NAIC 2.....	.....16,123,514	.....96,923,237	.....146,961,585	.....5,340,096	.....8,865,420	.....XXX	.....XXX	.....274,213,852	.....7.1	.....258,016,115	.....16,197,735
10.3 NAIC 3.....	.....100,161	.....27,293,585	.....70,808,732	.....3,597,832	.....5,790,046	.....XXX	.....XXX	.....107,590,356	.....2.8	.....76,780,017	.....30,810,339
10.4 NAIC 4.....	.....5,688	.....30,651,679	.....97,203,455	.....2,305,058	.....1,011,444	.....XXX	.....XXX	.....131,177,324	.....3.4	.....75,428,572	.....55,748,752
10.5 NAIC 5.....	.....0	.....15,476,928	.....47,073,455	.....0	.....0	.....XXX	.....XXX	(c).....62,550,383	.....1.6	.....33,049,022	.....29,501,362
10.6 NAIC 6.....	.....0	.....39,908	.....0	.....0	.....0	.....XXX	.....XXX	(c).....39,908	.....0.0	.....39,908	.....0
10.7 Totals.....	.....400,912,800	.....1,184,395,396	.....1,294,691,605	.....336,664,141	.....662,082,453	.....XXX	.....XXX	(b).....3,878,746,395	.....100.0	.....3,703,088,347	.....175,658,050
10.8 Line 10.7 as a % of Col. 8.....	.....10.3	.....30.5	.....33.4	.....8.7	.....17.1	.....XXX	.....XXX	.....100.0	.....XXX	.....95.5	.....4.5
<b>11. Total Publicly Traded Bonds</b>											
11.1 NAIC 1.....	.....447,111,976	.....1,016,601,121	.....1,041,783,504	.....376,486,175	.....734,849,947	.....3,616,832,723	.....83.8	.....3,259,774,713	.....84.0	.....3,616,832,723	.....XXX
11.2 NAIC 2.....	.....5,682,065	.....136,986,545	.....180,760,884	.....18,429,691	.....9,721,584	.....351,580,769	.....8.1	.....258,016,115	.....6.7	.....351,580,769	.....XXX
11.3 NAIC 3.....	.....0	.....22,757,566	.....50,281,763	.....3,713,768	.....5,055,969	.....81,809,066	.....1.9	.....76,780,017	.....2.0	.....81,809,066	.....XXX
11.4 NAIC 4.....	.....0	.....19,744,684	.....43,619,279	.....1,289,315	.....2,699,944	.....67,353,222	.....1.6	.....75,428,572	.....1.9	.....75,428,572	.....XXX
11.5 NAIC 5.....	.....0	.....11,044,051	.....9,103,660	.....0	.....0	.....20,147,711	.....0.5	.....33,049,022	.....0.9	.....20,147,711	.....XXX
11.6 NAIC 6.....	.....0	.....15,000	.....21,387	.....0	.....0	.....36,387	.....0.0	.....39,908	.....0.0	.....36,387	.....XXX
11.7 Totals.....	.....452,794,041	.....1,207,148,967	.....1,325,570,477	.....399,918,949	.....752,327,444	.....4,137,759,878	.....95.9	.....3,703,088,347	.....95.5	.....4,137,759,878	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....10.9	.....29.2	.....32.0	.....9.7	.....18.2	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....10.5	.....28.0	.....30.7	.....9.3	.....17.4	.....95.9	.....XXX	.....XXX	.....XXX	.....95.9	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 NAIC 1.....	.....0	.....24,249,385	.....2,996,786	.....0	.....0	.....27,246,171	.....0.6	.....43,399,862	.....1.1	.....XXX	.....27,246,171
12.2 NAIC 2.....	.....2,874,055	.....8,674,646	.....15,175,437	.....0	.....0	.....26,724,138	.....0.6	.....16,197,735	.....0.4	.....XXX	.....26,724,138
12.3 NAIC 3.....	.....0	.....15,034,278	.....25,404,960	.....2,250,000	.....1,552,882	.....44,242,120	.....1.0	.....30,810,339	.....0.8	.....XXX	.....44,242,120
12.4 NAIC 4.....	.....0	.....11,650,594	.....45,401,585	.....0	.....0	.....57,052,179	.....1.3	.....55,748,752	.....1.4	.....XXX	.....57,052,179
12.5 NAIC 5.....	.....0	.....6,180,589	.....15,009,679	.....0	.....0	.....21,190,268	.....0.5	.....29,501,362	.....0.8	.....XXX	.....21,190,268
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....2,874,055	.....65,789,492	.....103,988,447	.....2,250,000	.....1,552,882	.....176,454,876	.....4.1	.....175,658,050	.....4.5	.....XXX	.....176,454,876
12.8 Line 12.7 as a % of Col. 6.....	.....1.6	.....37.3	.....58.9	.....1.3	.....0.9	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.1	.....1.5	.....2.4	.....0.1	.....0.0	.....4.1	.....XXX	.....XXX	.....XXX	.....XXX	.....4.1

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(a) Includes \$.....176,454,873 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....423,451,382; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations.....	99,946	42,362,441	71,532,512		88,029,383	202,024,282	4.7	111,884,982	2.9	202,024,282	
1.2 Residential Mortgage-Backed Securities.....			148,892	1,356,437	3,025,638	4,530,967	0.1	69,004,583	1.8	4,530,967	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	99,946	42,362,441	71,681,404	1,356,437	91,055,021	206,555,249	4.8	180,889,565	4.7	206,555,249	0
<b>2. All Other Governments</b>											
2.1 Issuer Obligations.....	5,098,095	167,664,563	108,515,915	6,862,357	139,684,756	427,825,686	9.9	430,597,177	11.1	427,825,686	
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	5,098,095	167,664,563	108,515,915	6,862,357	139,684,756	427,825,686	9.9	430,597,177	11.1	427,825,686	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>											
3.1 Issuer Obligations.....	12,109,715	67,033,318	101,295,340	9,448,701		189,887,074	4.4	183,525,387	4.7	189,887,074	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	12,109,715	67,033,318	101,295,340	9,448,701	0	189,887,074	4.4	183,525,387	4.7	189,887,074	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Issuer Obligations.....	6,074,573	67,686,362	68,682,907	11,907,292		154,351,134	3.6	161,236,093	4.2	154,351,134	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	6,074,573	67,686,362	68,682,907	11,907,292	0	154,351,134	3.6	161,236,093	4.2	154,351,134	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Issuer Obligations.....	10,222,241	382,475,005	572,947,630	315,292,434	320,671,509	1,601,608,819	37.1	1,127,989,904	29.1	1,601,608,819	
5.2 Residential Mortgage-Backed Securities.....	24,402	9,862,725	3,125,844	32,647,805	137,627,557	183,288,333	4.2	489,787,843	12.6	183,288,333	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	10,246,643	392,337,730	576,073,474	347,940,239	458,299,066	1,784,897,152	41.4	1,617,777,747	41.7	1,784,897,152	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Issuer Obligations.....	422,019,161	522,647,956	482,586,566	24,359,759	29,321,861	1,480,935,303	34.3	1,209,871,284	31.2	1,304,480,428	176,454,875
6.2 Residential Mortgage-Backed Securities.....		1,710,161		294,164	748,147	2,752,472	0.1		0.0	2,752,473	
6.3 Commercial Mortgage-Backed Securities.....			9,555,365		34,771,474	44,326,839	1.0	53,489,885	1.4	44,326,839	
6.4 Other Loan-Backed and Structured Securities.....	19,965	11,495,926	11,167,952			22,683,843	0.5	41,359,256	1.1	22,683,842	
6.5 Totals.....	422,039,126	535,854,043	503,309,883	24,653,923	64,841,482	1,550,698,457	35.9	1,304,720,425	33.6	1,374,243,582	176,454,875
<b>7. Hybrid Securities</b>											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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## SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	455,623,731	1,249,869,645	1,405,560,870	367,870,543	577,707,509	4,056,632,298	94.0	XXX	XXX	3,880,177,423	176,454,875
9.2 Residential Mortgage-Backed Securities.....	24,402	11,572,886	3,274,736	34,298,406	141,401,342	190,571,772	4.4	XXX	XXX	190,571,773	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	9,555,365	0	34,771,474	44,326,839	1.0	XXX	XXX	44,326,839	0
9.4 Other Loan-Backed and Structured Securities.....	19,965	11,495,926	11,167,952	0	0	22,683,843	0.5	XXX	XXX	22,683,842	0
9.5 Totals.....	455,668,098	1,272,938,457	1,429,558,923	402,168,949	753,880,325	4,314,214,752	100.0	XXX	XXX	4,137,759,877	176,454,875
9.6 Line 9.5 as a % of Col. 6.....	10.6	29.5	33.1	9.3	17.5	100.0	XXX	XXX	XXX	95.9	4.1
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	389,887,137	1,165,009,072	1,261,460,991	229,636,521	179,111,106	XXX	XXX	3,225,104,827	83.1	3,057,179,733	167,925,093
10.2 Residential Mortgage-Backed Securities.....	26,216	5,832,426	11,499,014	103,628,354	437,806,416	XXX	XXX	558,792,426	14.4	558,792,426	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	9,565,934	0	43,923,951	XXX	XXX	53,489,885	1.4	53,489,884	0
10.4 Other Loan-Backed and Structured Securities.....	10,999,446	13,553,897	12,165,667	3,399,266	1,240,980	XXX	XXX	41,359,256	1.1	33,626,299	7,732,957
10.5 Totals.....	400,912,799	1,184,395,395	1,294,691,606	336,664,141	662,082,453	XXX	XXX	3,878,746,394	100.0	3,703,088,342	175,658,050
10.6 Line 10.5 as a % of Col. 8.....	10.3	30.5	33.4	8.7	17.1	XXX	XXX	100.0	XXX	95.5	4.5
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	452,749,675	1,184,080,154	1,301,572,424	365,620,542	576,154,628	3,880,177,423	89.9	3,057,179,733	78.8	3,880,177,423	XXX
11.2 Residential Mortgage-Backed Securities.....	24,402	11,572,886	3,274,736	34,298,406	141,401,342	190,571,772	4.4	558,792,426	14.4	190,571,772	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	9,555,365	0	34,771,474	44,326,839	1.0	53,489,884	1.4	44,326,839	XXX
11.4 Other Loan-Backed and Structured Securities.....	19,965	11,495,926	11,167,952	0	0	22,683,843	0.5	33,626,299	0.9	22,683,843	XXX
11.5 Totals.....	452,794,042	1,207,148,966	1,325,570,477	399,918,948	752,327,444	4,137,759,877	95.9	3,703,088,342	95.5	4,137,759,877	XXX
11.6 Line 11.5 as a % of Col. 6.....	10.9	29.2	32.0	9.7	18.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	10.5	28.0	30.7	9.3	17.4	95.9	XXX	XXX	XXX	95.9	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	2,874,055	65,789,491	103,988,447	2,250,000	1,552,882	176,454,875	4.1	167,925,093	4.3	XXX	176,454,875
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	7,732,957	0.2	XXX	0
12.5 Totals.....	2,874,055	65,789,491	103,988,447	2,250,000	1,552,882	176,454,875	4.1	175,658,050	4.5	XXX	176,454,875
12.6 Line 12.5 as a % of Col. 6.....	1.6	37.3	58.9	1.3	0.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	1.5	2.4	0.1	0.0	4.1	XXX	XXX	XXX	XXX	4.1

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

S110

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	325,283,763	325,283,763			
2. Cost of short-term investments acquired.....	671,375,906	671,375,906			
3. Accrual of discount.....	13,976	13,976			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	4,386	4,386			
6. Deduct consideration received on disposals.....	585,508,176	585,508,176			
7. Deduct amortization of premium.....	206,431	206,431			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	410,963,424	410,963,424	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	410,963,424	410,963,424	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment.....

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

**Sch. DB - Pt. C - Sn. 1  
NONE**

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

## SCHEDULE E - VERIFICATION BETWEEN YEARS

## Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	241,267,251	241,267,251	
2. Cost of cash equivalents acquired.....	8,397,398,421	8,397,398,421	
3. Accrual of discount.....	29,454	29,454	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(31,002)	(31,002)	
6. Deduct consideration received on disposals.....	8,496,995,472	8,496,995,472	
7. Deduct amortization of premium.....	112,573	112,573	
8. Total foreign exchange change in book/adjusted carrying value.....	(1,370,108)	(1,370,108)	
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	140,185,971	140,185,971	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	140,185,971	140,185,971	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.

**Sch. A - Pt. 1**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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
<b>Property Transferred</b>																			
341-343 Central Avenue - Houses.....	Johnston.....	RI.....	11/19/2015.	Contribution to FMRE Holdings LLC.....	35,184		30,922	258			(258)		30,664	30,664			0	11,400	11,400
0299999. Total - Property Transferred.....					35,184	0	30,922	258	0	0	(258)	0	30,664	30,664	0	0	0	11,400	11,400
0399999. Totals.....					35,184	0	30,922	258	0	0	(258)	0	30,664	30,664	0	0	0	11,400	11,400

**Sch. B - Pt. 1  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**



**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20		
			4	5								13	14	15	16	17					
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																					
34410@	10	1		FMR HOLDINGS LLC	WALTHAM	MA		INVESTMENT IN AFFILIATE		01/31/2010		1,031,566,299	993,433,806	993,433,806	(12,557,960)						
<b>1899999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												1,031,566,299	993,433,806	993,433,806	(12,557,960)	0	0	0	0	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
100008	10	1		TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		01/06/2000		18,712,494	4,514,970	4,514,970	(1,261,898)						
380886	G4	7		GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		12/01/2009		33,000,000	41,045,701	41,045,701	545,957						
38098G	90	9		GOLDMAN SACHS PRINCETON FUND LLC	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		12/01/2009		57,000,000	68,400,906	68,400,906	704,545						
38095G	90	2		GOLDMAN SACH GLOBAL OPPORTUNITIES LLC	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		05/30/2013		50,000,000	51,751,956	51,751,956	1,925,429						
617447	55	2		MORGAN STANLEY INST OF HEDGE FUNDS	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		06/28/2004		160,493,693	212,846,782	212,846,782	5,060,106						
617447	53	7		MORGAN STANLEY IFHF SPV LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		09/01/2011		2,295,056	4,592,466	4,592,466	992,715						
630215	4P	3		MORGAN STANLEY RIVERVIEW GLOBAL MACRO FUND LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		02/01/2011		70,000,000	83,359,095	83,359,095	3,187,680						
617449	G2	3		MORGAN STANLEY PRIVATE MARKET FUND IV LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		01/18/2008		14,732,799	41,286,142	41,286,142	14,766,154						
630254	0L	5		MORGAN STANLEY PRIVATE MARKET FUND V LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		10/21/2010		19,466,990	32,603,941	32,603,941	6,773,140						
630548	FP	3		MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		01/16/2014		13,603,701	12,683,147	12,683,147	(956,080)					570,411	
654315	GE	7		RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOCKEN	PA		UNITED PARTNERSHIP AGREEMENT		01/17/2014		27,866,582	33,717,297	33,717,297	4,840,359						
G2690#	10	0		ESG PARTNERS (BERMUDA) LP - ESREF	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		11/14/1997		4,393,500			(24)						
G3927R	90	9		GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		11/08/2005		49,479,145	37,995,408	37,995,408	(7,723,237)					125,568	
380990	22	6		GSPE-GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		08/28/2007		50,897,629	54,346,674	54,346,674	(7,900,121)					2,037,952	
380990	23	4		GSPE-GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		08/19/2011		47,560,986	52,738,110	52,738,110	2,229,986					559,172	
380990	85	3		GSPE-GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY		UNITED PARTNERSHIP AGREEMENT		11/28/2012		34,289,901	45,687,598	45,687,598	6,746,161					258,004	
007999	02	2		MSPE-ADVENT LATIN AMERICAN PE FD IV	NEW YORK	NY		MORGAN STANLEY		07/30/2007		44,597	648,586	648,586	603,945						
032996	11	8		MSPE-ANACAP DERBY CO-INVESTMENT LP	LONDON	GB		MORGAN STANLEY		08/05/2009		233,989	3,712,290	3,712,290	3,197,520						
048996	12	8		MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT		MORGAN STANLEY		03/26/2008		172,289	195,123	195,123	153,956						
091994	43	4		MSPE-BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY		MORGAN STANLEY		12/27/2006		1,600,000	1,626,593	1,626,593	762,080						
092999	01	0		MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX		MORGAN STANLEY		12/06/2005		290,604	583,384	583,384	289,263						
118995	26	5		MSPE-BUCK HOLDINGS CO-INVESTORS LP	NEW YORK	NY		MORGAN STANLEY		07/03/2007		-	-	-	-						
141994	65	7		MSPE-CARDINAL VENTURE PARTNERS II	NEW YORK	NY		MORGAN STANLEY		01/12/2009		1,655,611	827,385	827,385	-						
G19558	26	5		MSPE-CATALYST FUND LP II	NEW YORK	NY		MORGAN STANLEY		12/27/2006		1,427,101	4,327,661	4,327,661	1,107,053						
125990	05	1		MSPE-CDR USF CO-INVESTOR, L.P.	CAYMAN ISLANDS	GB		MORGAN STANLEY		06/25/2007		500,000	748,085	748,085	29,303						
156990	08	7		MSPE-CERBERUS CG INVESTOR I LLC	NEW YORK	NY		MORGAN STANLEY		07/23/2007		300,907	35,841	35,841	(29,779)						
197998	78	4		MSPE-COLUMBIA CAPITAL PARTNERS III	ALEXANDRIA	VA		MORGAN STANLEY		10/31/2006		68,876	151,070	151,070	(118)						
197990	A0	4		MSPE-COLUMBIA CAPITAL PARTNERS IV	ALEXANDRIA	VA		MORGAN STANLEY		02/22/2006		271,490	2,235,189	2,235,189	1,751,704						
200995	21	5		MSPE-COMMANDER LTD CO	NEW YORK	NY		MORGAN STANLEY		12/27/2006		-	2,573,371	2,573,371	2,573,371						
223995	43	2		MSPE-COWEN INVESTMENT HOLDINGS, LLC AKA TRINITY EQUITY HOLDINGS LLC	NEW YORK	NY		MORGAN STANLEY		07/31/2006		11,663	-	-	(11,628)						
225996	32	1		MSPE-CREO CAPITAL PARTNERS II, LP	PACIFIC PALISADES	CA		MORGAN STANLEY		07/09/2007		-	-	-	-						
279992	14	3		MSPE-EDEN II, LP	NEW YORK	NY		MORGAN STANLEY		09/25/2007		1,152,633	1,321,793	1,321,793	(109,233)						
27999E	00	6		MSPE-EDGESTONE CAPITAL FUND III	TORONTO	ON		MORGAN STANLEY		04/12/2006		1,059,370	247,991	247,991	(542,470)						
291998	54	0		MSPE-EMERGENCE CAPITAL PARTNERS II	NEW YORK	NY		MORGAN STANLEY		11/21/2007		19,939	2,234,330	2,234,330	(1,204,745)						
349990	01	0		MSPE-FORTRESS INVESTMENT FUND IV	NEW YORK	NY		MORGAN STANLEY		07/10/2006		1,701,931	1,365,232	1,365,232	(579,160)						
350994	76	0		MSPE-FOUNDRY VENTURE CAPITAL	NEW YORK	NY		MORGAN STANLEY		11/13/2007		128,951	4,880,778	4,880,778	3,585,584						
G30993	21	9		MSPE-FP WRCA COINVESTMENT FUND III	CAYMAN ISLANDS	GB		MORGAN STANLEY		02/02/2007		1,288,489	2,382,093	2,382,093	(1,738,235)						
373998	97	0		MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY		MORGAN STANLEY		10/31/2006		286,028	40,443	40,443	(284,140)						

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### SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II		NEW YORK	NY		MORGAN STANLEY		10/28/2006	1		11,715	11,715	(960,070)							
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL		MORGAN STANLEY		02/23/2007	1	16,874	979,344	979,344	1,366,586							
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS		NEW YORK	NY		MORGAN STANLEY		02/23/2007	1	879,963	1,444,016	1,444,016	99,524							
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV		NEW YORK	NY		MORGAN STANLEY		11/15/2007	1	880,153	1,628,017	1,628,017	152,100							
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY		MORGAN STANLEY		06/20/2007	1	128,403	407,579	407,579	(281,097)							
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III		NEW YORK	NY		MORGAN STANLEY		11/13/2007	1	58,791	591,644	591,644	(218,866)					1		
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA		MORGAN STANLEY		04/10/2006	1	223,495	319,457	319,457	145,211							
531994 92 9	MSPE-LIBERTY PARTNERS II, LP		NEW YORK	NY		MORGAN STANLEY		04/25/2008	1	714,099	160,211	160,211	(156,348)							
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY		MORGAN STANLEY		07/26/2007	1	1,342,496	266,417	266,417	21,417		486,348					
542997 45 7	MSPE-LONE STAR FUND VI, LP		DALLAS	TX		MORGAN STANLEY		01/29/2009	1		706,648	706,648	(212,545)							
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP		BOSTON	MA		MORGAN STANLEY		01/18/2008	1	17,576	9,746	9,746	(57,980)							
556998 24 3	MSPE-MADISON INTL REAL ESTATE		NEW YORK	NY		MORGAN STANLEY		11/08/2007	1	58,987	366,794	366,794	185,170							
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL		NEW YORK	NY		MORGAN STANLEY		06/22/2007	1	1,087,429	1,684,292	1,684,292	43,116							
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY		MORGAN STANLEY		09/19/2006	1	256,979	1,370,776	1,370,776	912,429							
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY		MORGAN STANLEY		05/22/2006	1	488,291	869,932	869,932	157,711							
552990 14 5	MSPE-MEDIA/COMMUNICATIONS III		BOSTON	MA		MORGAN STANLEY		01/18/2008	1	-	-	-	-							
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY		MORGAN STANLEY		12/13/2005	1	109,816	275,283	275,283	(469,136)							
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL		LOS ANGELES	CA		MORGAN STANLEY		06/16/2006	1	-	189,804	189,804	44,948							
670998 12 9	MSPE-OCM PRINCIPAL FUND IV		NEW YORK	NY		MORGAN STANLEY		11/28/2006	1	-	841,274	841,274	35,046					12,498		
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III		NEW YORK	NY		MORGAN STANLEY		06/01/2006	1	1,292,904	1,448,592	1,448,592	(448,588)							
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.		LONDON	GB		MORGAN STANLEY		01/24/2006	1	632,310	1,272,057	1,272,057	151,218							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY		MORGAN STANLEY		08/22/2007	1	376,548	587,845	587,845	(23,258)							
74699K 02 3	MSPE-QUAD PARTNERS II, LP		WILMINGTON	DE		MORGAN STANLEY		01/02/2008	1	351,327	198,397	198,397	(51,774)							
746990 04 3	MSPE-QUAD PARTNERS III LP		NEW YORK	NY		MORGAN STANLEY		05/23/2007	1	67,330	231,031	231,031	(5,511)							
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED		CAYMAN ISLANDS	GB		MORGAN STANLEY		01/10/2007	1	-	11,486	11,486	35							
786993 66 7	MSPE-SAGENT HOLDING CO		NEW YORK	NY		MORGAN STANLEY		05/19/2009	1	0	-	-	1							
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA FUND I		CAYMAN ISLANDS	GB		MORGAN STANLEY		07/14/2006	1	210,232	457,419	457,419	23,010							
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN		MORGAN STANLEY		10/30/2006	1	51,706	938	938	(7,691)							
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV LP		MINNEAPOLIS	MN		MORGAN STANLEY		10/31/2006	1	8,391	86,028	86,028	75,875							
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE		MINNEAPOLIS	MN		MORGAN STANLEY		04/21/2006	1	652,498	196,117	196,117	(116,904)							
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS		NEW YORK	NY		MORGAN STANLEY		12/27/2006	1	225,046	91,431	91,431	(32,630)							
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS		NEW YORK	NY		MORGAN STANLEY		06/01/2006	1	28,040	-	-	(29,495)							
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS		ROCKVILLE	MD		MORGAN STANLEY		06/16/2006	1	255,789	221,367	221,367	(20,003)							
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC		NEW YORK	NY		MORGAN STANLEY		06/01/2007	1	-	137,346	137,346	132,008							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III		NEW YORK	NY		MORGAN STANLEY		10/31/2006	1	2,818,421	1,306,847	1,306,847	(184,726)							
884998 80 8	MSPE-THL EQUITY FUND VI INTERMEDIATE		NEW YORK	NY		MORGAN STANLEY		03/19/2007	1	622,246	734,084	734,084	(94,605)							
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY		MORGAN STANLEY		01/24/2007	1	166,036	76,359	76,359	(191,718)							
930991 23 7	MSPE-WAGGIN TRAIN LLC		NEW YORK	NY		MORGAN STANLEY		11/15/2007	1	-	-	-	-							
941998 63 5	MSPE-WATERFORD WEDGWOOD		NEW YORK	NY		MORGAN STANLEY		05/28/2009	1	-	41,425	41,425	41,424							
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN		MORGAN STANLEY		02/22/2006	1	-	317,179	317,179	(437,386)							
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									680,029,123	827,246,328	827,246,328	39,071,641	0	486,348	0	0	3,563,605	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>																				
30270@	AA	6	FM APPROVALS LLC		JOHNSTON	RI		INVESTMENT IN AFFILIATE		01/04/2002		4,700,000							29,500,000	

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### SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								4,700,000	0	0	0	0	0	0	0	29,500,000	0	XXX
4499999	Subtotal - Unaffiliated								680,029,123	827,246,328	827,246,328	39,071,641	0	486,348	0	0	3,563,605	0	XXX
4599999	Subtotal - Affiliated								1,036,266,299	993,433,806	993,433,806	(12,557,960)	0	0	0	0	29,500,000	0	XXX
4699999	Totals								1,716,295,422	1,820,680,134	1,820,680,134	26,513,682	0	486,348	0	0	33,063,605	0	XXX

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												
34410@	10	1	FMRE HOLDINGS LLC	WALTHAM	MA	CAPITAL CONTRIBUTION	01/31/2010		69,130,664			
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									0	69,130,664	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
380990	22	6	GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1	38,318,714			
654315	GE	7	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/17/2014	1	12,166,582			
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1	881,671			
141994	65	7	MSPE-CARDINAL VENTURE PARTNERS II	NEW YORK	NY	MORGAN STANLEY	01/12/2009	1	1,920			
197990	A0	4	MSPE-COLUMBIA CAPITAL PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	1	95,827			
279992	14	3	MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	09/25/2007	1	32,997			
482997	82	2	MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1	718			
531994	92	9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	1	2,594			
Y52991	75	2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	1	9,199			
578997	89	2	MSPE-MBK PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	09/19/2006	1	66,397			
351990	00	7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1	31,126			
696990	0A	9	MSPE-PALOMON EQUITY FUND L.P.	LONDON	GB	MORGAN STANLEY	01/24/2006	1	81,394			
74699K	02	3	MSPE-QUAD PARTNERS II, LP	WILMINGTON	DE	MORGAN STANLEY	01/02/2008	1	4,496			
880997	41	6	MSPE-TERRA FIRMA CAPITAL PARTNERS III	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1	63,826			
617449	G2	3	MORGAN STANLEY PRIVATE MARKET FUND IV LP	W CONSHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/18/2008	1	1,187,881			
27999E	00	6	MSPE-EDGESTONE CAPITAL FUND III	TORONTO	ON	MORGAN STANLEY	01/23/2007	1	3,679			
291998	54	0	MSPE-EMERGENCE CAPITAL PARTNERS II	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1	410,035			
373998	97	0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1	24,820			
999183	18	9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS	NEW YORK	NY	MORGAN STANLEY	10/28/2006	1	24,912			
429994	52	8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	10/31/2006	1	32,474			
441995	78	4	MSPE-HOUSTATONIC EQUITY INVESTORS IV	NEW YORK	NY	MORGAN STANLEY	11/15/2007	1	31,250			
48299K	01	3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	06/20/2007	1	26,586			
884998	80	8	MSPE-THL EQUITY FUND VI INTERMEDIATE	NEW YORK	NY	MORGAN STANLEY	03/19/2007	1	123			
100008	10	1	TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	01/06/2000	1	149,371			
630548	FP	3	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/16/2014	1	22,247,858			
092999	01	0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	03/26/2008	1	4,044			
576990	04	8	MSPE-MATLIN PATTERSON GLOBAL	NEW YORK	NY	MORGAN STANLEY	01/18/2008	1	20,000			
928990	14	2	MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1	5,769			
630254	0L	5	MORGAN STANLEY PRIVATE MARKET FUND V LP	W CONSHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	10/21/2010	1	5,644,730			
007999	02	2	MSPE-ADVENT LATIN AMERICAN PE FD IV	NEW YORK	NY	MORGAN STANLEY	07/30/2007	1	44,597			
048996	12	8	MSPE-ATLANTIC STREET CAPITAL I	STAMFORD	CT	MORGAN STANLEY	03/26/2008	1	1,231			
197998	78	4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006	1	1,947			
578990	01	2	MSPE-MBO CAPITAL 2	NEW YORK	NY	MORGAN STANLEY	05/22/2006	1	166,764			
670998	12	9	MSPE-OCM PRINCIPAL FUND IV	NEW YORK	NY	MORGAN STANLEY	11/28/2006	1	17,786			
871990	08	1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC	ROCKVILLE	MD	MORGAN STANLEY	06/16/2006	1	12,752			
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									0	81,816,070	0	XXX
4499999. Subtotal - Unaffiliated									0	81,816,070	0	XXX
4599999. Subtotal - Affiliated									0	69,130,664	0	XXX
4699999. Totals									0	150,946,734	0	XXX

E08

### SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																					
34410@	10	1	FMRE HOLDINGS LLC	MA	WALTHAM	MA	RETURN OF CAPITAL	01/31/2010	01/01/2014						6,809,159	6,809,159			0		
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										6,809,159	0	0	0	0	6,809,159	6,809,159	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005					710,038		9,175,917	20,686,467		11,510,550	11,510,550		
380990	22	6	GOLDMAN SACHS PRIVATE EQUITY IX	NY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007				(5,663,182)		18,941,785	32,348,650		13,406,865	13,406,865			
380990	23	4	GOLDMAN SACHS PRIVATE EQUITY XI	NY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/19/2011				(476,500)		4,906,236	6,600,803		1,694,567	1,694,567			
380990	85	3	GSPE VINTAGE FUND VI	NY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/28/2012				(819,582)		4,464,656	6,401,462		1,936,806	1,936,806			
617447	53	7	MORGAN STANLEY IFHF SPV LP	PA	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	09/01/2011				(1,110,701)		1,953,803							
617449	G2	3	MORGAN STANLEY PRIVATE MARKET FUND IV LP	PA	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/18/2008				(10,312,704)		11,850,555	11,850,555						
630254	0L	5	MORGAN STANLEY PRIVATE MARKET FUND V LP	PA	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	10/21/2010				(3,281,704)		7,127,894	7,127,894						
007999	02	2	MSPE-ADVENT LATIN AMERICAN PE FUND IV	NY	NEW YORK	NY	MORGAN STANLEY	07/30/2007				(786,681)		17,875	24,500		6,625	6,625			
032996	11	8	MSPE-ANACAP DERBY CO-INVESTMENT LP	GB	LONDON	GB	MORGAN STANLEY	08/05/2009				(2,516,512)		2,097,150	2,769,261		672,111	672,111			
092999	01	0	MSPE-BRAZOS EQUITY FUND II L.P.	TX	DALLAS	TX	MORGAN STANLEY	12/06/2005				(404,279)		708,777	1,099,561		390,784	390,784			
156990	08	7	MSPE-CERBERUS CG INVESTOR I LLC	NY	NEW YORK	NY	MORGAN STANLEY	07/23/2007				40,329		51,576	248,791		197,215	197,215			
197998	78	4	MSPE-COLUMBIA CAPITAL PARTNERS III	VA	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006				(43,230)		35,151	35,151						
197990	A0	4	MSPE-COLUMBIA CAPITAL PARTNERS IV	VA	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006				(1,400,279)		799,672	881,296		81,624	81,624			
200995	21	5	MSPE-COMMANDER LTD CO	NY	NEW YORK	NY	MORGAN STANLEY	12/27/2006				(3,181,764)		236,189	752,766		516,577	516,577			
279992	14	3	MSPE-EDEN II, LP	NY	NEW YORK	NY	MORGAN STANLEY	09/25/2007				(3,586)		14,421	14,421						
27999E	00	6	MSPE-EDGESTONE CAPITAL FUND III	ON	TORONTO	ON	MORGAN STANLEY	01/23/2007				736		2,889	509,016		506,127	506,127			
291998	54	0	MSPE-EMERGENCE CAPITAL PARTNERS II	NY	NEW YORK	NY	MORGAN STANLEY	11/21/2007				387,924		387,924	1,500,376		1,112,451	1,112,451			
349990	01	0	MSPE-FORTRESS INVESTMENT FUND IV	NY	NEW YORK	NY	MORGAN STANLEY	07/10/2006				(5,308)		37,258	37,258						
350994	76	0	MSPE-FOUNDRY VENTURE CAPITAL	NY	NEW YORK	NY	MORGAN STANLEY	11/21/2007				0		1,330,995	1,330,995		1,330,995	1,330,995			
373998	97	0	MSPE-GERMAN EQUITY PARTNERS III LP	NY	NEW YORK	NY	MORGAN STANLEY	10/31/2006				(985)		6,615	483,064		476,449	476,449			
401996	53	3	MSPE-GUGGENHEIM AVIATION INV FUND II	NY	NEW YORK	NY	MORGAN STANLEY	10/28/2006				0		1,012,083	1,012,083		1,012,083	1,012,083			
429994	52	8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	FL	MIAMI	FL	MORGAN STANLEY	02/23/2007				(942,937)		36,400	60,842		24,442	24,442			
999183	18	9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS	NY	NEW YORK	NY	MORGAN STANLEY	10/28/2006				(146,509)		269,677	269,745		68	68			
500990	05	6	MSPE-KOHLBERG INVESTORS VI, LP	NY	NEW YORK	NY	MORGAN STANLEY	06/20/2007				0		429,111	429,111		429,111	429,111			
482997	82	2	MSPE-KPS SPECIAL SITUATIONS FUND III	NY	NEW YORK	NY	MORGAN STANLEY	11/13/2007				(9,527)		736	320,037		319,301	319,301			
48299K	01	3	MSPE-KSL CAPITAL PARTNERS II LP	GA	LAQUINTA	GA	MORGAN STANLEY	04/10/2006				(545,293)		254,720	678,333		423,613	423,613			
Y52991	75	2	MSPE-LION CAPITAL FUND II, LP	NY	NEW YORK	NY	MORGAN STANLEY	07/26/2007				287,224		729,969	729,969						
542997	45	7	MSPE-LONE STAR FUND VI, LP	TX	DALLAS	TX	MORGAN STANLEY	01/29/2009				0		159,462	159,462		159,462	159,462			
552990	04	8	MSPE-M/C VENTURE PARTNERS V, LP	MA	BOSTON	MA	MORGAN STANLEY	01/18/2008				0		59,909	59,909		59,909	59,909			
556998	24	3	MSPE-MADISON INTL REAL ESTATE	NY	NEW YORK	NY	MORGAN STANLEY	11/08/2007				(420,130)		202,076	468,776		266,701	266,701			
576990	04	8	MSPE-MATLIN PATTERSON GLOBAL	NY	NEW YORK	NY	MORGAN STANLEY	01/18/2008				(21,409)		41,268	41,268						
578997	89	2	MSPE-MBK PARTNERS, LP	NY	NEW YORK	NY	MORGAN STANLEY	09/19/2006				(1,291,868)		1,222,673	1,222,673						
578990	01	2	MSPE-MBO CAPITAL 2	NY	NEW YORK	NY	MORGAN STANLEY	05/22/2006				(301,452)		432,836	432,836						
65099N	90	6	MSPE-NEWBRIDGE ASIA IV, L.P.	NY	NEW YORK	NY	MORGAN STANLEY	12/13/2005				(1,092)		189	353,117		352,928	352,928			
670998	12	9	MSPE-OCM PRINCIPAL FUND IV	NY	NEW YORK	NY	MORGAN STANLEY	11/28/2006				17,786		17,786	70,785		52,999	52,999			
351990	00	7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NY	NEW YORK	NY	MORGAN STANLEY	06/01/2006				(152,378)		318,745	552,566		233,821	233,821			
696990	0A	9	MSPE-PALOMON EQUITY FUND L.P.	GB	LONDON	GB	MORGAN STANLEY	01/24/2006				(47,850)		53,961	53,961						
746990	04	3	MSPE-QUAD PARTNERS III LP	NY	NEW YORK	NY	MORGAN STANLEY	05/23/2007				(151,837)		60,417	165,608		105,191	105,191			
786993	66	7	MSPE-SAGENT HOLDING CO	NY	NEW YORK	NY	MORGAN STANLEY	05/19/2009				(2,065,681)		696,000	2,242,916		1,546,916	1,546,916			

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**SCHEDULE BA - PART 3**

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA FUND I.....		CAYMAN ISLANDS.....	GB...	MORGAN STANLEY.....	07/14/2006.....		213,001	(109,919)				(109,919)		103,082	126,127		23,045	23,045	
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP.....		MINNEAPOLIS.....	MN...	MORGAN STANLEY.....	10/30/2006.....		12,942	45,407				45,407		58,349	77,553		19,204	19,204	
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV LP.....		MINNEAPOLIS.....	MN...	MORGAN STANLEY.....	10/31/2006.....		357,716	(91,197)				(91,197)		266,519	334,876		68,357	68,357	
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE.....		MINNEAPOLIS.....	MN...	MORGAN STANLEY.....	04/21/2006.....		81,349	88,225				88,225		169,574	169,574		-	0	
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS.....		NEW YORK.....	NY...	MORGAN STANLEY.....	12/27/2006.....		3,541	2,882				2,882		6,423	6,423		-	0	
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC.....		NEW YORK.....	NY...	MORGAN STANLEY.....	06/01/2007.....		-	-				0		-	62,474		62,474	62,474	
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS.....		NEW YORK.....	NY...	MORGAN STANLEY.....	06/01/2006.....		62,354	(3,076)				(3,076)		59,278	164,457		105,179	105,179	
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III.....		NEW YORK.....	NY...	MORGAN STANLEY.....	10/31/2006.....		83,588	77,678				77,678		161,268	161,268		-	0	
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP.....		NEW YORK.....	NY...	MORGAN STANLEY.....	01/24/2007.....		197,824	(76,956)				(76,956)		120,868	869,339		748,471	748,471	
941998 63 5	MSPE-WATERFORD WEDGWOOD.....		NEW YORK.....	NY...	MORGAN STANLEY.....	05/28/2009.....		1,553,509	(937,035)				(937,035)		616,472	1,667,247		1,050,775	1,050,775	
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES.....		WAYZATA.....	MN...	MORGAN STANLEY.....	02/22/2006.....		-	-				0		-	191,146		191,146	191,146	
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP.....		NEW YORK.....	NY...	UNITED PARTNERSHIP AGREEMENT.....	01/06/2000.....		229,389	527,286				527,286		756,675	3,902,336		3,145,660	3,145,660	
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS, LLC AKA TRINITY EQUITY HOLDINGS LLC.....		NEW YORK.....	NY...	MORGAN STANLEY.....	07/31/2006.....		32,699	99				99		32,798	73,053		40,255	40,255	
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC.....		ROCKVILLE.....	MD...	MORGAN STANLEY.....	06/16/2006.....		23,987	1,513				1,513		25,500	25,500		-	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							104,666,621	(35,136,019)	0	0	0	(35,136,019)	0	69,530,602	113,811,460	0	44,280,857	44,280,857	0
4499999	Subtotal - Unaffiliated.....							104,666,621	(35,136,019)	0	0	0	(35,136,019)	0	69,530,602	113,811,460	0	44,280,857	44,280,857	0
4599999	Subtotal - Affiliated.....							6,809,159	0	0	0	0	0	0	6,809,159	6,809,159	0	0	0	0
4699999	Totals.....							111,475,780	(35,136,019)	0	0	0	(35,136,019)	0	76,339,761	120,620,619	0	44,280,857	44,280,857	0

E09.1

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																						
36179N	LF	3	GNMA PASS-THRU.....			1	8,617,121	107,578	8,708,211	8,094,756	8,436,239		(368,600)		4.500	3.090	MON	30,355	364,264	08/28/2013	08/20/2043	
36179Q	6P	1	GNMA PASS-THRU.....			1	10,609,271	104,399	10,518,821	10,075,581	10,599,241		(55,606)		3.500	3.070	MON	29,387	235,097	03/31/2015	03/20/2045	
36179Q	RZ	6	GNMA PASS-THRU.....			1	14,058,965	106,257	13,930,024	13,109,668	13,316,819		(915,230)		4.000	3.410	MON	43,699	524,387	12/15/2014	10/20/2044	
36179Q	YR	6	GNMA PASS-THRU.....			1	17,955,175	101,492	17,635,562	17,376,299	17,607,148		(373,357)		3.000	2.730	MON	43,441	434,407	01/30/2015	01/20/2045	
36181G	DG	1	GNMA PASS-THRU.....			1	30,110,617	104,915	31,304,681	29,837,880	30,051,832		(81,805)		3.500	3.270	MON	87,027	1,044,326	06/24/2013	06/20/2043	
36186N	WN	5	GNMA PASS-THRU.....			1	8,019,016	101,376	8,013,550	7,904,768	8,018,105		(1,658)		3.000	2.870	MON	10,540	59,286	08/31/2015	08/15/2045	
912810	DW	5	U S TREASURY.....			1	98,313	102,446	102,446	100,000	99,946		139		7.250	7.400	MN	4,561	3,625	07/29/1992	05/15/2016	
912828	B5	8	U S TREASURY.....			1	5,061,719	101,500	5,075,000	5,000,000	5,055,905		(5,814)		2.125	1.890	JJ	44,463	53,125	06/08/2015	01/31/2021	
912828	D5	6	U S TREASURY.....			1	1,504,160	101,079	1,516,185	1,500,000	1,503,740		(376)		2.375	2.340	FA	13,456	25,828	11/05/2014	08/15/2024	
912828	F9	6	U S TREASURY.....		SD	1	5,886,333	100,313	5,873,326	5,855,000	5,881,746		(4,264)		2.000	1.910	AO	19,842	123,150	12/01/2014	10/31/2021	
912828	J5	0	U S TREASURY.....			1	1,249,023	98,891	1,236,138	1,250,000	1,249,175		151		1.375	1.390	FA	5,808	8,594	03/23/2015	02/29/2020	
912828	KD	1	U S TREASURY.....		LS	1	8,437,789	104,243	8,486,113	9,100,000	8,860,087		71,264		2.750	3.640	FA	94,524	250,250	06/30/2009	02/15/2019	
912828	LJ	7	U S TREASURY.....		LS	1	18,852,656	107,399	19,868,815	18,500,000	18,642,267		(36,321)		3.625	3.390	FA	253,307	670,625	08/31/2009	08/15/2019	
912828	QN	3	U S TREASURY.....			1	6,466,406	106,383	6,595,746	6,200,000	6,399,751		(34,338)		3.125	2.480	MN	25,017	193,750	01/09/2014	05/15/2021	
912828	RC	6	U S TREASURY.....		LS	1	22,308,555	101,211	22,772,475	22,500,000	22,357,300		23,474		2.125	2.240	FA	180,596	478,125	09/30/2013	08/15/2021	
912828	RR	3	U S TREASURY.....			1	2,981,719	100,329	3,009,870	3,000,000	2,986,914		2,073		2.000	2.070	MN	7,747	60,000	06/19/2013	11/15/2021	
912828	RT	9	U S TREASURY.....		LS	1	999,648	100,258	1,002,580	1,000,000	999,850		50		1.375	1.380	MN	14,952	13,750	12/14/2011	11/30/2018	
912828	SF	8	U S TREASURY.....		LS	1	6,372,432	100,235	6,264,688	6,250,000	6,329,761		(12,356)		2.000	1.770	FA	47,215	125,000	06/19/2013	02/15/2022	
912828	SV	3	U S TREASURY.....		LS	1	3,817,324	98,391	3,689,663	3,750,000	3,794,724		(6,631)		1.750	1.550	MN	8,474	65,625	07/18/2012	05/15/2022	
912828	SX	9	U S TREASURY.....		LS	1	3,011,250	98,922	2,967,660	3,000,000	3,005,614		(1,606)		1.125	1.060	MN	2,951	33,750	06/06/2012	05/31/2019	
912828	TC	4	U S TREASURY.....		LS	1	1,503,164	98,383	1,475,745	1,500,000	1,501,619		(453)		1.000	0.960	JD	7,582	15,000	07/17/2012	06/30/2019	
912828	TJ	9	U S TREASURY.....		LS	1	5,455,098	97,438	5,359,090	5,500,000	5,469,417		4,325		1.625	1.710	FA	33,758	89,375	08/09/2012	08/15/2022	
912828	TY	6	U S TREASURY.....		LS	1	7,771,250	97,172	7,773,760	8,000,000	7,775,322		4,072		1.625	2.060	MN	16,611	65,000	11/12/2015	11/15/2022	
912828	UL	2	U S TREASURY.....			1	3,090,070	98,993	3,068,783	3,100,000	3,090,907		837		1.375	1.440	JJ	17,838		08/11/2015	01/31/2020	
912828	UN	8	U S TREASURY.....		LS	1	3,970,625	99,454	3,978,160	4,000,000	3,977,930		2,846		2.000	2.080	FA	30,217	80,000	05/28/2013	02/15/2023	
912828	WC	0	U S TREASURY.....			1	5,013,965	99,883	4,994,150	5,000,000	5,012,923		(1,042)		1.750	1.690	AO	14,904	43,750	07/29/2015	10/31/2020	
0199999	U.S. Government - Issuer Obligations.....						203,221,664	XXX	206,221,242	200,503,952	202,024,282		0	(1,790,226)	0	XXX	XXX	XXX	1,088,272	5,060,089	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																						
36200Q	2T	0	GOVT NATL MTGE ASSN.....			1	439,887	121,525	523,254	430,570	437,168		(979)		7.000	6.450	MON	2,512	30,140	03/21/2002	02/15/2032	
36200Q	JJ	4	GOVT NATL MTGE ASSN.....			1	245,832	112,211	266,966	237,914	244,722		(2,114)		7.000	6.060	MON	1,388	16,654	05/17/2002	03/15/2032	
36201M	2F	8	GOVT NATL MTGE ASSN.....			1	487,540	113,636	535,611	471,338	483,370		(915)		7.000	6.150	MON	2,749	32,994	05/17/2002	05/15/2032	
36202C	6Y	4	GOVT NATL MTGE ASSN.....			1	168,352	112,634	189,147	167,930	165,533		1,054		6.000	6.400	MON	774	10,044	01/11/1999	12/20/2028	
36204J	NZ	5	GOVT NATL MTGE ASSN.....			1	144,913	107,311	171,458	159,776	148,892		4,397		7.000	9.790	MON	922	11,185	02/11/2010	02/15/2024	
36209D	H9	8	GOVT NATL MTGE ASSN.....			1	25,543	113,157	29,474	26,047	25,643		101		6.000	6.460	MON	130	1,563	02/22/1999	02/15/2029	
36251F	AW	6	GOVT NATL MTGE ASSN.....			1	3,025,664	99,217	2,976,510	3,000,000	3,025,638		(26)		3.396	3.320	MON	5,943	8,490	11/24/2015	02/10/2048	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....						4,537,731	XXX	4,692,420	4,493,575	4,530,966		0	1,518	0	XXX	XXX	XXX	14,418	111,070	XXX	XXX
0599999	Total - U.S. Government.....						207,759,395	XXX	210,913,662	204,997,527	206,555,248		0	(1,788,708)	0	XXX	XXX	XXX	1,102,690	5,171,159	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																						
007863	AF	0	AEROPORTS DE MONTREAL.....		C	1FE	1,231,559	126,653	1,347,588	1,064,000	1,223,261		(4,188)		5.670	4.570	AO	12,692	60,329	12/11/2013	10/16/2037	
01306Z	CU	3	ALBERTA PROV MEDIUM TERM.....		C	1FE	12,972,440	104,977	13,647,010	13,000,000	12,980,488		2,126		2.850	2.870	JJ	167,128	370,500	01/18/2012	01/19/2024	
11070Z	CC	6	BRITISH COLUMBIA PROV MTN.....		C	1FE	7,118,097	130,853	8,237,196	6,295,000	6,862,357		(32,357)		5.620	4.660	FA	131,706	353,779	02/10/2006	08/17/2028	
135087	A6	1	CANADA GOVT.....		C	1FE	1,548,612	102,296	1,573,312	1,538,000	1,548,427		(186)		1.500	1.400	JD	1,954	11,535	11/05/2015	06/01/2023	

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
135087 D2 7	CANADA GOVT			C		1FE	88,965,668	101.215	88,599,562	87,536,000	88,644,168					1.250	0.440	FA	458,665	526,894	07/30/2015	08/01/2017	
135087 D3 5	CANADA GOVT			C		1FE	7,736,272	113.424	7,779,752	6,859,000	7,729,736		(6,536)			2.750	2.200	JD	15,976	94,311	09/03/2015	12/01/2048	
135087 D5 0	CANADA GOVT			C		1FE	1,990,107	107.480	2,027,073	1,886,000	1,988,566		(1,541)			2.250	1.620	JD	3,744	21,218	11/03/2015	06/01/2025	
135087 D9 2	CANADA GOVT			C		1FE	3,370,315	103.524	3,364,530	3,250,000	3,362,995		(7,320)			1.500	0.650	MS	16,295		09/18/2015	03/01/2020	
135087 E3 4	CANADA GOVT			C		1FE	2,161,863	99.711	2,163,729	2,170,000	2,162,137		275			0.250	0.520	MN	909		12/10/2015	05/01/2017	
135087 E5 9	CANADA GOVT			C		1FE	1,177,955	100.090	1,188,068	1,187,000	1,178,453		498			0.750	0.900	MS	2,984		09/17/2015	09/01/2020	
135087 E7 5	CANADA GOVT			A		1FE	28,691,635	99.587	28,730,850	28,850,000	28,705,513		13,879			0.250	0.520	MN	12,087	15,736	11/17/2015	11/01/2017	
135087 ZS 6	CANADA GOVT			C		1FE	18,570,886	129.700	19,244,886	14,838,000	18,546,803		(20,538)			3.500	2.330	JD	43,987	280,774	12/15/2015	12/01/2045	
135087 ZU 1	CANADA GOVT			C		1FE	457,988	110.620	457,967	414,000	453,926		(4,061)			2.750	1.180	JD	964	11,385	04/22/2015	06/01/2022	
614852 PH 8	MONTREAL QUE.			C		1FE	11,964,896	101.577	12,090,710	11,903,000	11,964,194		(702)			3.000	2.940	MS	119,356		10/28/2015	09/01/2025	
651333 FT 8	PROVINCE OF NEWFOUNDLAND			C		1FE	21,233,401	96.421	20,597,454	21,362,000	21,233,611		210			3.300	3.330	AO	146,783	352,473	07/21/2015	10/17/2046	
669827 FT 9	NOVA SCOTIA PROV			A		1FE	1,991,800	104.075	2,081,500	2,000,000	1,998,911		967			5.125	5.170	JJ	44,132	102,500	01/18/2007	01/26/2017	
683234 YL 6	ONTARIO PROV			LS	I	1FE	1,498,350	101.450	1,521,750	1,500,000	1,499,932		204			5.450	5.460	AO	14,533		04/20/2006	04/27/2016	
68323A CX 0	ONTARIO PROV			C		1FE	36,031,133	102.156	36,116,232	35,354,000	36,004,418		(26,716)			2.600	2.380	JD	76,810	459,602	09/18/2015	06/02/2025	
68323A CY 8	ONTARIO PROV			C		1FE	50,344,569	93.942	50,981,384	54,269,000	50,367,923		23,355			2.900	3.270	JD	131,509	786,901	09/18/2015	12/02/2046	
74814Z ER 0	PROVINCE OF QUEBEC			C		1FE	40,589,744	104.806	41,140,547	39,254,000	40,583,422		(10,250)			3.500	3.310	JD	116,368	1,132,495	09/18/2015	12/01/2045	
74814Z EV 1	PROVINCE OF QUEBEC			C		1FE	14,048,749	103.232	14,096,330	13,655,000	14,038,502		(10,247)			2.750	2.420	MS	125,859		09/18/2015	09/01/2025	
EF2442 52 5	AUSTRALIAN GOVERNMENT			D		1FE	15,054,125	109.808	14,439,638	13,149,896	14,429,634		(153,851)		(470,640)	5.250	2.090	MS	212,269	158,536	12/10/2015	03/15/2019	
EG8211 60 9	AUSTRALIAN GOVERNMENT			D		1FE	14,681,440	117.204	14,127,854	12,054,072	14,106,842		(135,863)		(438,735)	5.750	2.350	MN	92,742	298,852	12/10/2015	05/15/2021	
EH8076 46 3	AUSTRALIAN GOVERNMENT			D		1FE	17,426,195	109.575	16,810,499	15,341,546	16,778,401		(122,920)		(524,874)	4.500	2.190	AO	152,467	300,708	12/10/2015	04/15/2020	
EI2142 81 4	AUSTRALIAN GOVERNMENT			D		1FE	6,693,278	119.528	6,112,481	5,113,849	6,129,304		(116,412)		(447,562)	5.750	2.440	JJ	140,767	149,426	03/09/2015	07/15/2022	
EI4806 80 4	AUSTRALIAN GOVERNMENT			D		1FE	6,448,970	106.901	5,857,238	5,479,124	5,867,458		(150,956)		(430,555)	5.500	1.960	JJ	139,172	153,138	03/09/2015	01/21/2018	
EI6831 48 7	AUSTRALIAN GOVERNMENT			D		1FE	3,810,822	118.994	3,477,242	2,922,199	3,497,574		(58,289)		(254,958)	5.500	2.530	AO	32,765	163,347	03/09/2015	04/21/2023	
EI7993 57 5	AUSTRALIAN GOVERNMENT			D		1FE	4,947,114	103.353	4,530,271	4,383,299	4,536,893		(79,303)		(330,917)	4.250	1.950	JJ	86,033	94,667	03/09/2015	07/21/2017	
EJ2445 69 4	AUSTRALIAN GOVERNMENT			D		1FE	2,374,034	99.886	2,189,151	2,191,649	2,212,786		(1,820)		(159,428)	2.750	2.620	AO	12,287	61,255	03/09/2015	04/21/2024	
EJ6791 30 9	AUSTRALIAN GOVERNMENT			D		1FE	3,862,135	103.416	3,550,875	3,433,584	3,590,889		(12,042)		(259,205)	3.250	2.690	AO	22,749	113,415	03/09/2015	04/21/2025	
0699999	All Other Governments - Issuer Obligations						428,993,826	XXX	428,082,679	412,253,218	424,227,524	0	(1,236,084)	0	(3,316,874)	XXX	XXX	XXX	2,535,692	6,155,526	XXX	XXX	
1099999	Total - All Other Governments						428,993,826	XXX	428,082,679	412,253,218	424,227,524	0	(1,236,084)	0	(3,316,874)	XXX	XXX	XXX	2,535,692	6,155,526	XXX	XXX	
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																							
13063A 4L 5	CALIFORNIA ST					1FE	15,347,250	114.595	17,189,250	15,000,000	15,178,560		(28,862)			5.500	5.230	AO	206,250	825,000	03/25/2009	04/01/2021	
13063B 4K 5	CALIFORNIA ST					1FE	6,385,608	109.275	6,064,763	5,550,000	6,216,946		(64,447)			5.000	3.400	AO	69,375	277,500	04/12/2013	10/01/2024	
13063B L3 4	CALIFORNIA ST					1FE	8,465,429	123.457	9,043,225	7,325,000	8,218,441		(101,354)			5.000	3.190	MS	122,083	366,250	06/27/2013	09/01/2023	
13063B PR 7	CALIFORNIA ST					1FE	4,848,732	110.821	4,654,482	4,200,000	4,474,942		(95,404)			5.000	2.520	AO	52,500	210,000	12/01/2011	10/01/2018	
13063B PU 0	CALIFORNIA ST					1FE	5,535,800	120.004	6,000,200	5,000,000	5,333,658		(51,192)			5.000	3.700	AO	62,500	250,000	10/20/2011	10/01/2021	
13063C JG 6	CALIFORNIA ST					1FE	5,019,294	122.999	5,307,407	4,315,000	4,918,664		(57,697)			5.000	3.180	JD	17,979	215,750	03/13/2014	12/01/2024	
181059 KB 1	CLARK CNTY NEV SCH DIST					1FE	2,165,820	108.800	2,176,000	2,000,000	2,080,872		(16,274)			5.000	4.000	JD	4,444	100,000	04/06/2010	06/15/2020	
20772G VR 6	CONNECTICUT ST					1FE	2,559,368	104.214	2,521,979	2,420,000	2,550,561		(8,807)			5.000	3.960	JD	10,083	60,500	07/13/2015	12/01/2021	
20772J B4 7	CONNECTICUT ST					1FE	2,150,869	123.096	2,178,799	1,770,000	2,148,044		(2,824)			5.000	2.540	MN	7,375		11/30/2015	11/15/2025	
341150 B9 0	FLORIDA ST					1FE	6,958,990	116.575	6,959,528	5,970,000	6,489,874		(106,601)			5.000	2.920	JJ	149,250	298,500	05/10/2011	07/01/2020	
373384 US 3	GEORGIA ST					1FE	3,106,200	118.966	2,974,150	2,500,000	2,883,822		(53,878)			5.000	2.430	JJ	62,500	125,000	09/12/2011	07/01/2022	
419792 CP 9	HAWAII ST					1FE	1,921,626	124.515	1,961,111	1,575,000	1,918,700		(2,926)			5.000	2.650	AO	13,563		11/18/2015	10/01/2026	
43232V PF 2	HILLSBOROUGH CNTY FLA SCH					1FE	3,906,527	109.409	3,900,431	3,565,000	3,653,225		(32,944)			5.000	3.950	JJ	89,125	178,250	01/11/2007	07/01/2018	
452151 3C 5	ILLINOIS ST					1FE	1,878,714	105.184	1,893,312	1,800,000	1,853,560		(6,120)			5.000	4.510	AO	22,500	90,000	07/18/2011	04/01/2023	

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
452152 ME 8	ILLINOIS ST.....	2FE	1,740,843	104,711	1,636,132	1,565,000	1,642,809	(8,677)	5.000	1.800	FA	32,604	78,250	12/04/2013	08/01/2017								
452152 RB 9	ILLINOIS ST.....	2FE	276,460	105,749	170,711	250,000	264,149	(93,438)	5.000	2.400	AO	3,125	12,500	12/04/2013	04/01/2018								
574192 4X 5	MARYLAND STATE.....	1FE	6,303,495	114,610	6,188,885	5,060,000	5,671,070	(1,517,915)	5.000	1.730	MN	42,167	253,000	09/27/2011	11/01/2019								
574192 5G 1	MARYLAND STATE.....	1FE	2,337,800	108,906	2,228,894	2,000,000	2,101,844	(126,950)	5.000	2.560	MS	45,155	100,000	06/16/2010	03/01/2018								
574193 KT 4	MARYLAND STATE.....	1FE	6,127,200	121,961	5,995,239	5,000,000	5,941,217	(54,022)	5.000	1.940	FA	104,167	247,222	07/23/2014	08/01/2022								
574193 MB 1	MARYLAND STATE.....	1FE	3,763,700	123,947	3,639,753	3,050,000	3,763,213	(87,540)	5.000	1.700	FA	62,694	129,000	12/23/2015	08/01/2023								
57582P DM 9	MASSACHUSETTS ST.....	1FE	5,565,000	96,915	5,468,085	6,000,000	5,565,000	(536,915)	0.727	5.800	MN	7,270	43,709	10/26/2012	11/01/2025								
594610 6D 4	MICHIGAN ST.....	1FE	3,041,381	114,178	2,927,203	2,580,000	2,789,792	(148,411)	5.000	2.750	MN	21,500	129,000	10/14/2010	11/01/2019								
594698 KF 8	MICHIGAN ST STRATEGIC FD.....	1FE	2,620,170	114,635	2,505,535	2,440,000	2,540,882	(104,465)	5.000	4.040	AO	25,756	122,000	06/16/2011	10/15/2020								
604129 QL 3	MINNESOTA ST.....	1FE	8,425,921	111,203	8,314,718	7,195,000	7,643,360	(1,671,658)	5.000	2.700	MN	59,958	359,750	06/16/2010	11/01/2018								
641461 SQ 2	NEVADA STATE.....	1FE	2,220,722	106,684	2,114,038	1,935,000	2,017,873	(182,835)	5.000	2.230	FA	40,313	96,750	10/26/2011	08/01/2017								
641461 YD 4	NEVADA STATE.....	1FE	1,579,605	117,949	1,461,656	1,340,000	1,579,483	(117,827)	5.000	1.400	MS	22,333	180,000	12/28/2015	03/01/2021								
644682 F3 5	NEW HAMPSHIRE ST.....	1FE	2,299,980	113,539	2,186,441	2,000,000	2,134,703	(181,738)	5.000	2.960	JJ	50,000	100,000	02/17/2011	07/01/2019								
646039 KE 6	NEW JERSEY ST.....	1FE	3,117,172	102,598	3,014,574	2,755,000	2,793,798	(220,776)	5.250	2.600	JJ	66,694	144,638	03/07/2011	07/15/2016								
646039 VA 2	NEW JERSEY ST.....	1FE	4,371,887	116,092	4,255,795	3,695,000	4,284,501	(528,705)	5.000	2.310	JD	15,396	176,026	12/03/2014	06/01/2022								
64966H PQ 7	NEW YORK N Y.....	1FE	4,240,840	110,080	4,130,760	3,600,000	3,849,976	(280,784)	5.000	2.200	FA	75,000	180,000	02/22/2012	08/01/2018								
64966J ES 1	NEW YORK N Y.....	1FE	5,072,535	110,080	4,962,455	4,500,000	4,716,225	(446,230)	5.000	3.050	FA	93,750	225,000	03/10/2011	08/01/2018								
658256 R6 1	NORTH CAROLINA.....	1FE	9,295,635	125,245	9,170,390	7,775,000	9,038,361	(1,132,029)	5.000	2.800	MN	64,792	388,750	01/09/2014	05/01/2024								
658256 W6 5	NORTH CAROLINA.....	1FE	1,555,788	121,649	1,434,139	1,300,000	1,537,187	(131,061)	5.000	1.960	JD	5,417	39,542	06/12/2015	06/01/2022								
75913T GD 0	REGIONAL TRANSN DIST COLO.....	1FE	2,630,825	115,272	2,515,553	2,500,000	2,567,629	(51,076)	5.000	4.320	JD	10,417	125,000	11/24/2010	06/01/2020								
83710R JH 1	SOUTH CAROLINA STATE.....	1FE	3,496,193	120,096	3,376,097	2,950,000	3,472,221	(496,124)	5.000	1.750	AO	36,875	73,750	09/16/2015	10/01/2021								
83786P AU 4	SOUTH FLA WTR MGMT DIST CTFS PARTN.....	1FE	2,433,596	103,232	2,330,364	2,255,000	2,271,123	(75,241)	5.000	4.020	AO	28,188	112,750	10/26/2006	10/01/2016								
880443 BS 4	TENNESSEE ST ENERGY.....	1FE	7,549,275	119,698	7,429,577	6,375,000	7,530,001	(119,676)	5.250	3.220	MS	149,680	359,750	10/08/2015	09/01/2026								
880541 SK 4	TENNESSEE ST.....	1FE	6,218,700	110,404	6,108,296	5,000,000	5,503,316	(604,980)	5.000	1.040	FA	104,167	250,000	02/16/2012	08/01/2018								
882722 3T 6	TEXAS ST.....	1FE	6,227,350	117,664	6,109,686	5,000,000	5,727,283	(382,363)	5.500	2.150	FA	114,583	275,000	07/10/2012	08/01/2020								
93974C 6J 4	WASHINGTON ST.....	1FE	5,247,342	122,100	5,125,242	4,315,000	5,045,919	(712,123)	5.000	2.650	FA	89,896	215,750	06/03/2013	02/01/2024								
93974C QC 7	WASHINGTON ST.....	1FE	12,265,220	115,439	12,149,781	11,000,000	11,765,981	(383,799)	5.000	3.860	FA	229,167	550,000	01/15/2010	02/01/2023								
93978H CY 9	WASHINGTON ST HEALTH CARE.....	1FE	662,274	107,147	555,127	575,000	600,852	(45,725)	5.000	2.360	AO	7,188	28,750	06/23/2011	10/01/2017								
97705L ZY 6	WISCONSIN ST.....	1FE	614,003	109,470	504,533	535,000	562,640	(57,107)	5.000	2.690	MN	4,458	26,750	03/22/2011	05/01/2018								
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							191,551,139	XXX	192,365,248	167,535,000	182,842,277	0	(2,417,536)	0	0	XXX	XXX	XXX	2,490,415	7,350,637	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							191,551,139	XXX	192,365,248	167,535,000	182,842,277	0	(2,417,536)	0	0	XXX	XXX	XXX	2,490,415	7,350,637	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
11506K CX 7	BROWARD CNTY FLA PORT.....	1FE	7,809,516	109,277	7,699,239	7,150,000	7,427,768	(271,771)	5.000	3.460	MS	119,167	357,500	11/10/2011	09/01/2018								
172252 F6 0	CINCINNATI OHIO CITY SCH.....	1FE	2,259,780	101,918	2,157,862	2,000,000	2,019,326	(138,542)	5.000	2.650	JD	8,333	100,000	05/14/2010	06/01/2016								
172252 F7 8	CINCINNATI OHIO CITY SCH.....	1FE	1,127,710	106,023	1,021,687	1,000,000	1,027,947	(27,253)	5.000	2.970	JD	4,167	50,000	05/14/2010	06/01/2017								
181000 LV 0	CLARK CNTY NEV HWY IMPT.....	1FE	3,543,892	106,296	3,437,596	3,100,000	3,224,678	(213,118)	5.000	2.250	JJ	77,500	155,000	11/16/2011	07/01/2017								
213185 GD 7	COOK CNTY IL.....	1FE	2,135,331	111,529	2,023,802	1,920,000	2,104,727	(183,925)	5.000	3.710	MN	12,267	96,000	03/18/2014	11/15/2024								
213185 GM 7	COOK CNTY ILL.....	1FE	2,358,798	112,898	2,245,900	2,045,000	2,304,145	(191,905)	5.000	2.940	MN	13,065	65,000	11/25/2015	11/15/2022								
29270C XB 6	ENERGY NORTHWEST WASH ELE.....	1FE	1,938,663	109,982	1,828,681	1,700,000	1,787,960	(81,319)	5.000	2.840	JJ	42,500	85,000	03/10/2011	07/01/2018								
34153P ST 6	FLORIDA ST BRD ED.....	1FE	6,810,485	113,215	6,697,270	6,000,000	6,335,178	(362,102)	5.000	3.250	JD	25,000	300,000	06/16/2010	06/01/2019								
343136 3P 0	FLORIDA STATE TURNPIKE AUTH.....	1FE	2,940,525	122,125	2,818,400	2,500,000	2,860,527	(352,127)	5.000	2.850	JJ	62,500	125,000	01/15/2014	07/01/2023								
346843 BP 9	FORT BEND TEX INDPT SCH D.....	1FE	2,746,425	106,852	2,639,573	2,500,000	2,549,466	(9,107)	5.000	3.730	FA	47,222	125,000	04/15/2008	08/15/2017								
349425 5Y 0	FORT WORTH TX.....	1FE	1,815,338	122,537	1,692,801	1,485,000	1,814,781	(111,979)	5.000	2.680	MS	24,750	12,000	12/18/2015	03/01/2027								

E10.2

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
349460	Z2	4	FORT WORTH TEX INDPT SCH.....				1FE	4,724,845	112.236	4,932,772	4,395,000	4,596,684		(28,399)			5.000	4.140	FA	83,017	219,750	02/08/2011	02/15/2022	
403755	A4	3	GWINNETT CNTY GA SCH DIST.....				1FE	2,301,720	104.802	2,096,040	2,000,000	2,057,865		(52,186)			5.000	2.280	FA	41,667	100,000	02/09/2011	02/01/2017	
412487	DL	1	HARTFORD CNTY MD .....				1FE	4,574,580	121.636	4,664,741	3,835,000	4,520,111		(54,469)			5.000	2.050	JJ	95,875	37,285	06/08/2015	07/01/2022	
424672	TZ	6	HEMPSTEAD TOWN NY .....				1FE	2,863,664	116.449	2,870,468	2,465,000	2,863,202		(463)			5.000	1.380	FA	41,426		12/23/2015	08/15/2020	
44256P	CN	1	HOWARD CNTY MD .....				1FE	1,175,540	118.400	1,184,000	1,000,000	1,161,194		(14,346)			5.000	1.700	FA	18,889	15,694	06/19/2015	02/15/2021	
47844P	FP	5	JOHNSON CNTY KANS .....				1FE	577,582	119.704	580,564	485,000	576,038		(1,543)			5.000	1.520	MS	2,425		11/19/2015	09/01/2021	
544552	VE	9	LOS ANGELES CALIF HBR DEP.....				1FE	3,066,877	116.848	3,300,956	2,825,000	2,981,590		(20,389)			5.000	4.030	FA	58,854	141,250	06/23/2011	08/01/2022	
545896	3B	6	LOUDOUN CNTY VA.....				1FE	1,729,305	114.651	1,719,765	1,500,000	1,610,097		(26,745)			5.000	2.960	MN	12,500	75,000	04/13/2011	11/01/2019	
584002	TA	7	MECKLEBURG CNTY NC .....				1FE	1,986,699	121.255	1,994,645	1,645,000	1,950,520		(36,179)			5.000	1.840	AO	20,563	44,324	03/10/2015	04/01/2022	
586145	F4	1	MEMPHIS TN .....				1FE	6,158,439	123.130	6,187,283	5,025,000	6,154,691		(3,748)			5.000	2.490	AO	62,813		12/14/2015	04/01/2026	
592112	EH	5	METROPOLITAN GOVT NASHVILLE & DAVIDSON.....				1FE	4,629,480	102.357	4,094,280	4,000,000	4,055,247		(108,691)			5.000	2.200	JJ	100,000	200,000	06/10/2010	07/01/2016	
59333N	UH	7	MIAMI - DADE CNTY FL SPL OBLG.....				1FE	1,455,688	118.072	1,475,900	1,250,000	1,408,797		(15,410)			5.000	3.310	AO	15,625	62,500	10/25/2012	10/01/2024	
613340	2H	0	MONTGOMERY CNTY MD.....				1FE	2,788,247	120.239	2,807,581	2,335,000	2,681,362		(54,936)			5.000	2.270	MN	19,458	116,750	01/08/2014	11/01/2021	
613340	3V	8	MONTGOMERY CNTY MD .....				1FE	3,185,203	107.608	3,152,914	2,930,000	3,164,681		(20,522)			5.000	0.600	MN	24,417		11/02/2015	11/01/2017	
613340	U4	8	MONTGOMERY CNTY MD.....				1FE	1,236,758	119.405	1,247,782	1,045,000	1,220,778		(15,980)			5.000	1.770	JJ	26,125	26,125	06/18/2015	07/01/2021	
613340	V8	8	MONTGOMERY CNTY MD.....				1FE	5,972,918	113.484	5,617,458	4,950,000	5,603,615		(90,594)			5.000	2.760	JJ	123,750	247,500	09/22/2011	07/01/2022	
625506	MV	9	MULTNOMAHNTY OR .....				1FE	4,021,202	116.130	4,023,905	3,465,000	3,989,371		(31,830)			5.000	1.450	JD	14,438	86,625	09/16/2015	06/01/2020	
63165N	7N	2	NASSAU CNTY NY .....				1FE	3,133,463	114.434	2,969,562	2,595,000	2,924,182		(73,734)			5.000	1.880	AO	32,438	129,750	02/06/2013	04/01/2020	
63165N	7P	7	NASSAU CNTY NY .....				1FE	4,516,028	116.890	4,342,464	3,715,000	4,247,826		(95,043)			5.000	2.100	AO	46,438	185,750	02/12/2013	04/01/2021	
64966H	SH	4	NEW YORK N Y.....				1FE	3,646,800	113.312	3,399,360	3,000,000	3,316,263		(84,432)			5.000	1.940	FA	62,500	150,000	12/15/2011	08/01/2019	
64966H	SM	3	NEW YORK N Y.....				1FE	5,408,900	113.381	5,669,050	5,000,000	5,241,012		(31,234)			5.000	4.150	FA	104,167	250,000	01/20/2010	08/01/2022	
64966H	YQ	7	NEW YORK N Y.....				1FE	1,129,440	105.024	1,050,240	1,000,000	1,025,760		(21,452)			5.000	2.740	MS	16,667	50,000	11/17/2010	03/01/2017	
64966J	N3	6	NEW YORK N Y .....				1FE	1,151,260	118.914	1,189,140	1,000,000	1,114,611		(18,734)			5.000	2.770	FA	20,833	50,000	01/02/2014	08/01/2021	
64966K	DW	0	NEW YORK N Y.....				1FE	5,685,000	123.695	6,184,750	5,000,000	5,535,848		(61,023)			5.000	3.380	FA	104,167	250,000	06/25/2013	08/01/2023	
64966K	DX	8	NEW YORK N Y.....				1FE	6,356,335	122.500	6,762,000	5,520,000	6,194,000		(66,746)			5.000	3.350	FA	115,000	276,000	06/28/2013	08/01/2024	
64966K	U5	0	NEW YORK N Y.....				1FE	5,849,700	116.216	5,810,800	5,000,000	5,574,713		(117,464)			5.000	2.340	FA	104,167	250,000	08/01/2013	08/01/2020	
64966L	DC	2	NEW YORK N Y.....				1FE	2,878,525	118.914	2,972,850	2,500,000	2,785,052		(46,577)			5.000	2.780	FA	52,083	125,000	12/12/2013	08/01/2021	
64966L	DV	0	NEW YORK N Y.....				1FE	11,868,500	116.216	11,621,600	10,000,000	11,359,150		(281,308)			5.000	1.890	FA	208,333	500,000	02/27/2014	08/01/2020	
64972F	M6	0	NEW YORK N Y CITY MUN WTR.....				1FE	1,695,840	109.739	1,646,085	1,500,000	1,570,135		(27,123)			5.000	3.010	JD	3,333	75,000	01/31/2011	06/15/2018	
735000	QU	8	PORT OAKLAND CALIF REV.....				1FE	5,153,889	113.533	5,693,680	5,015,000	5,123,762		(17,552)			5.000	4.530	MN	41,792	250,750	05/13/2014	05/01/2029	
735371	LR	5	PORT SEATTLE WASH.....				1FE	1,096,430	108.126	1,081,260	1,000,000	1,029,689		(14,701)			5.250	3.630	JD	4,375	52,500	02/10/2011	12/01/2017	
76541V	QB	6	RICHMOND VA .....				1FE	1,570,979	123.741	1,577,698	1,275,000	1,569,977		(1,001)			5.000	2.410	MS	7,792		12/16/2015	03/01/2026	
796253	J6	0	SAN ANTONIO TEX ELEC & GA.....				1FE	4,064,296	104.767	3,703,513	3,535,000	3,637,659		(92,593)			5.000	2.270	FA	73,646	176,750	03/07/2011	02/01/2017	
86476P	PN	2	SUFFOLK CNTY NY .....				1FE	1,618,170	119.882	1,612,413	1,345,000	1,591,084		(27,086)			5.000	2.080	AO	16,813	37,174	02/23/2015	10/01/2022	
864813	E4	8	SUFFOLK VA.....				1FE	1,785,036	120.721	1,774,599	1,470,000	1,730,582		(40,045)			5.000	1.900	FA	30,625	69,621	08/05/2014	02/01/2022	
926325	HX	2	VICTORIA TEX INDPT SCH DI.....				1FE	1,302,531	108.681	1,282,436	1,180,000	1,210,600		(13,616)			5.000	3.710	FA	22,289	59,000	04/18/2008	02/15/2018	
95632C	BC	2	WEST TRAVIS CNTY TEX PUB UTILE AGY.....				1FE	3,551,088	113.246	3,782,416	3,340,000	3,516,887		(14,549)			5.000	4.320	FA	63,089	167,000	08/01/2013	08/15/2025	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								161,397,420	XXX	160,940,856	140,540,000	154,351,138		0	(2,202,635)	0	XXX	XXX	XXX	2,328,860	5,935,598	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								161,397,420	XXX	160,940,856	140,540,000	154,351,138		0	(2,202,635)	0	XXX	XXX	XXX	2,328,860	5,935,598	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																								
010609	AN	5	ALABAMA ST PUB SCH & COLL.....				1FE	6,973,380	111.415	6,684,900	6,000,000	6,658,556		(214,061)			5.000	1.260	JJ	150,000	292,500	07/02/2014	01/01/2019	
010652	BW	4	ALABAMA 21ST CENTY .....				1FE	3,395,505	111.749	3,324,533	2,975,000	3,319,231		(68,428)			5.000	1.510	JD	12,396	121,375	10/12/2015	06/01/2019	

E10.3

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10		11		12-15				16-20				21-22		
				3	4	5	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
010831	BZ	7	ALAMEDA CNTY CALIF JT PWR.....	..	..	..	1FE	657,091	123.891	749,541	605,000	647,348		(4,425)			5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025
040507	KJ	3	ARIZONA HEALTH FACS AUTH.....	..	..	..	1FE	5,248,100	108.540	5,427,000	5,000,000	5,062,223		(29,056)			5.250	4.590	JJ	131,250	262,500	08/21/2008	01/01/2018
040654	WL	5	ARIZONA ST. TRA .....	..	..	..	1FE	12,237,900	122.907	12,290,700	10,000,000	12,081,397		(156,503)			5.000	2.700	JJ	250,000	212,500	12/17/2014	07/01/2026
040688	HM	8	ARIZONA WTR INFRASTRUCTUR.....	..	..	..	1FE	4,420,560	110.725	4,429,000	4,000,000	4,158,657		(38,624)			5.000	3.850	AO	50,000	200,000	04/16/2008	10/01/2019
04109F	BB	3	ARKANSAS ST DEV FIN AUTH HOSP REV.....	..	..	..	2FE	3,120,339	116.386	3,188,976	2,740,000	3,092,641		(27,699)			5.000	3.470	FA	57,083	74,589	12/17/2014	02/01/2026
04780M	PB	9	ATLANTA GA ARPT REV .....	..	..	..	1FE	3,665,690	114.977	4,024,195	3,500,000	3,559,840		(8,459)			5.000	4.670	JJ	87,500	175,000	07/21/2011	01/01/2022
04780N	HZ	3	ATLANTA GA DEV AUTH .....	..	..	..	1FE	1,755,825	121.451	1,821,765	1,500,000	1,743,752		(12,073)			5.000	3.160	JJ	37,500	8,958	05/11/2015	07/01/2026
047870	KB	5	ATLANTA GA WTR & WASTE WT.....	..	..	..	1FE	5,295,368	118.278	6,292,390	5,320,000	5,304,686		1,763			6.000	6.050	MN	53,200	319,200	06/17/2009	11/01/2022
056212	CM	3	BABYLON N Y INDL DEV AGY.....	..	..	..	1FE	2,802,797	104.124	2,728,049	2,620,000	2,647,959		(26,900)			5.000	3.900	JJ	65,500	131,000	08/14/2009	01/01/2017
073900	D4	1	BEAUFORT CNTY SCH SCH DIST .....	..	..	..	1FE	1,242,838	120.510	1,247,279	1,035,000	1,237,477		(5,362)			5.000	1.650	MS	17,250		10/26/2015	03/01/2022
091096	BG	1	BIRMINGHAM ALA WTRWKS BRD.....	..	..	..	1FE	2,153,975	110.945	2,191,164	1,975,000	2,038,162		(19,494)			5.000	3.860	JJ	49,375	98,750	05/20/2009	01/01/2019
114894	SF	6	BROWARD CNTY FLA ARP.....	..	..	..	1FE	2,620,890	115.486	2,586,886	2,240,000	2,595,370		(25,519)			5.000	3.240	AO	28,000	112,000	01/20/2015	10/01/2026
11943K	BK	7	BUFFALO & ERIE CNTY.....	..	..	..	2FE	665,074	113.126	656,131	580,000	654,492		(10,582)			5.000	2.000	JJ	14,500	4,994	04/16/2015	07/01/2020
121342	KN	8	BURKE CNTY GA DEV AUTH PO.....	..	..	..	1FE	4,195,500	95.750	4,308,750	4,500,000	4,207,861		8,970			0.319	4.360	JJ	6,898	14,078	08/11/2014	01/01/2024
13033L	KP	1	CALIFORNIA HEALTH FACS FL.....	..	..	..	1FE	3,190,743	114.031	3,500,752	3,070,000	3,126,919		(14,188)			5.000	4.440	FA	57,989	153,500	01/26/2011	08/15/2019
13066Y	QH	5	CALIFORNIA ST DEPT WTR RE.....	..	..	..	1FE	12,412,079	105.816	11,576,270	10,940,000	11,249,456		(224,778)			5.000	2.820	MN	91,167	547,000	07/09/2010	05/01/2017
13066Y	SW	0	CALIFORNIA ST DEPT WTR RES PW .....	..	..	..	1FE	2,076,900	119.327	2,088,223	1,750,000	2,061,804		(15,096)			5.000	1.510	MN	151,583	44,236	09/21/2015	05/01/2021
13068L	GE	9	CALIFORNIA ST PUB WKS BRD.....	..	..	..	1FE	5,699,000	120.086	6,004,300	5,000,000	5,573,793		(50,491)			5.000	3.550	JD	20,833	250,000	06/06/2013	06/01/2025
13068L	VM	4	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....	..	..	..	1FE	6,023,000	123.700	6,185,000	5,000,000	6,004,682		(18,318)			5.000	2.750	MN	41,667		09/30/2015	05/01/2026
130795	E2	9	CALIFORNIA STATEWIDE CMNT.....	..	..	..	1FE	1,220,749	112.280	1,207,010	1,075,000	1,211,778		(8,970)			5.000	1.010	AO	13,438		10/08/2015	04/01/2019
130795	R9	9	CALIFORNIA STATEWIDE CMNT.....	..	..	..	1FE	5,143,022	106.327	4,997,369	4,700,000	4,783,660		(53,065)			5.250	4.010	JJ	123,375	246,750	03/13/2008	07/01/2017
160070	DD	7	CHARLESTON CNTY S C ARPT.....	..	..	..	1FE	1,698,918	114.084	1,996,470	1,750,000	1,700,653		843			5.500	5.710	JJ	48,125	96,250	08/23/2013	01/01/2041
160429	TG	1	CHARLESTON SC WTRWKS & SWR REVENUE.....	..	..	..	1FE	760,652	115.136	754,141	655,000	750,814		(9,837)			5.000	1.240	JJ	15,647		07/16/2015	01/01/2020
160853	KN	6	CHARLOTTE-MECKLENBURG HOSP AUTH.....	..	..	..	1FE	1,528,035	104.405	1,566,075	1,500,000	1,506,619		(3,022)			5.000	4.770	JJ	34,583	75,000	08/10/2007	01/15/2018
167560	SC	6	CHICAGO MET WST MUNICIPAL.....	..	..	..	1FE	2,945,670	121.532	2,953,228	2,430,000	2,909,290		(36,380)			5.000	2.880	JD	10,125	109,687	12/16/2014	12/01/2026
167593	GC	0	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	1,760,055	115.910	1,738,650	1,500,000	1,725,432		(34,623)			5.000	1.840	JJ	37,500		03/04/2015	01/01/2021
167593	JQ	6	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	1,400,431	116.883	1,449,349	1,240,000	1,370,528		(16,321)			5.000	3.300	JJ	31,000	62,000	02/18/2014	01/01/2023
167593	LV	2	CHICAGO ILL O HARE INTL.....	..	..	..	2FE	5,688,592	116.262	6,045,624	5,200,000	5,566,190		(53,158)			5.250	3.920	JJ	136,500	273,000	08/07/2013	01/01/2022
167593	MK	5	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	3,100,812	115.719	3,141,771	2,715,000	3,025,150		(46,662)			5.000	2.910	JJ	67,875	135,750	05/20/2014	01/01/2022
167593	NJ	7	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	2,160,345	112.132	2,175,361	1,940,000	2,087,599		(34,260)			5.000	2.960	JJ	48,500	97,000	10/28/2013	01/01/2020
167593	QG	0	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	6,796,204	115.310	6,889,773	5,975,000	6,781,628		(14,576)			5.000	3.390	JJ	63,069		10/09/2015	01/01/2026
167593	QX	3	CHICAGO ILL O HARE INTL.....	..	..	..	1FE	832,154	115.712	833,126	720,000	827,798		(4,357)			5.000	1.850	JJ	7,600		10/09/2015	01/01/2021
167615	TK	9	CHICAGO ILL PK DIST.....	..	..	..	1FE	3,572,303	111.942	3,475,799	3,105,000	3,520,052		(34,298)			5.000	3.410	JJ	77,625	161,288	06/05/2014	01/01/2026
167736	B4	8	CHICAGO WATER .....	..	..	..	1FE	1,273,711	114.218	1,262,109	1,105,000	1,257,145		(12,872)			5.000	3.340	MN	9,208	62,003	09/11/2014	11/01/2025
167736	B5	5	CHICAGO WATER .....	..	..	..	1FE	2,241,062	114.398	2,350,879	2,055,000	2,236,322		(4,739)			5.000	3.980	MN	17,125	51,375	08/17/2015	11/01/2026
172252	ZX	9	CINCINNATI OHIO CITY SCH.....	..	..	..	1FE	1,658,900	111.955	1,595,359	1,425,000	1,558,532		(44,092)			5.250	1.930	JD	6,234	74,813	09/06/2013	12/01/2018
172311	GE	6	CINCINNATI OHIO WTR SYS .....	..	..	..	1FE	1,732,515	108.021	1,620,315	1,500,000	1,603,230		(52,818)			5.000	1.350	JD	6,250	75,000	07/11/2013	12/01/2017
176553	EE	1	CITIZENS PPTY INS CORP FL.....	..	..	..	1FE	4,832,507	106.396	4,500,551	4,230,000	4,482,488		(175,630)			5.500	1.230	JD	19,388	232,650	01/29/2014	06/01/2017
176553	EF	8	CITIZENS PROPERTY INSURANCE CORP FL.....	..	..	..	1FE	1,442,831	107.069	1,333,009	1,245,000	1,325,404		(58,829)			6.000	1.380	JD	6,225	74,700	11/15/2013	06/01/2017
176553	ET	8	CITIZENS PPTY INS CORP FL.....	..	..	..	1FE	1,154,599	106.045	1,081,659	1,020,000	1,074,884		(38,100)			5.250	1.400	JD	4,463	53,550	11/22/2013	06/01/2017
176553	EZ	4	CITIZENS PPTY INS CORP FL.....	..	..	..	1FE	1,545,985	105.865	1,445,057	1,365,000	1,431,114		(45,825)			5.000	1.530	JD	5,688	68,250	06/13/2013	06/01/2017
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP FL.....	..	..	..	1FE	34,392,300	120.959	36,287,700	30,000,000	34,174,076		(218,224)			5.000	3.270	JD	125,000	745,833	05/21/2015	06/01/2025
18085P	LG	7	CLARK CNTY NEV .....	..	..	..	1FE	5,313,350	111.572	5,578,600	5,000,000	5,193,424		(21,352)			5.000	4.380	JJ	125,000	250,000	09/24/2009	07/01/2023

E10.4

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
181059	FU	5	CLARK CNTY NEV SCH DIST F				1FE	3,358,652	105.931	3,215,006	3,035,000	3,232,160		(53,370)			5.000	3.000	JD	6,744	151,750	07/24/2013	06/15/2019
187145	CS	4	CLIFTON TX HGR EDU FIN CORP REV				1FE	1,190,430	119.626	1,196,260	1,000,000	1,174,150		(13,690)			5.000	3.060	FA	18,889	40,694	09/19/2014	08/15/2026
190813	NU	5	COBB CNTY GA KENNESTONE HOSP AUTH				1FE	501,421	108.865	457,233	420,000	454,728		(15,125)			5.000	1.260	AO	5,250	21,000	10/17/2012	04/01/2018
19648A	UR	4	COLORADO HEALTH FACS AUTH				1FE	1,117,189	106.667	1,114,670	1,045,000	1,065,283		(11,006)			5.000	3.840	AO	13,063	52,250	11/19/2010	10/01/2017
19648A	WU	5	COLORADO ST HLTH FACS AUTH REVENUE				1FE	3,371,267	113.708	3,280,476	2,885,000	3,262,595		(95,125)			2.000	(1.120)	FA	24,042	144,250	10/22/2014	02/01/2020
19648A	WV	3	COLORADO ST HLTH FACS AUTH REVENUE				1FE	1,782,969	115.928	1,767,902	1,525,000	1,741,858		(40,115)			5.000	2.040	FA	31,771	76,250	12/17/2014	02/01/2021
196558	RC	6	COLORADO RIVER TEX				1FE	1,168,220	116.694	1,166,940	1,000,000	1,149,768		(18,452)			5.000	1.850	JJ	25,000	25,000	05/04/2015	01/01/2021
207758	SD	6	CONNECTICUT ST SPL				1FE	6,039,000	121.511	6,075,550	5,000,000	5,948,635		(74,918)			5.000	2.910	MS	83,333	218,750	10/02/2014	09/01/2026
207758	SS	3	CONNECTICUT ST SPL				1FE	3,023,625	120.783	3,019,575	2,500,000	2,948,681		(62,118)			5.000	2.100	MS	41,667	109,375	10/07/2014	09/01/2022
207758	TY	9	CONNECTICUT ST SPL				1FE	3,030,200	122.879	3,071,975	2,500,000	3,021,163		(9,037)			5.000	2.720	FA	26,389		10/05/2015	08/01/2026
213187	BT	3	COOK CNTY ILL CMNTY COL				1FE	1,142,360	109.494	1,094,940	1,000,000	1,083,103		(27,377)			5.000	2.040	JD	4,167	50,000	10/09/2013	12/01/2018
220245	TP	9	CORPUS CHRISTI TEX UTIL				1FE	3,708,576	119.817	3,834,144	3,200,000	3,583,456		(52,397)			5.000	2.970	JJ	73,778	160,000	07/18/2013	07/15/2022
232760	3F	3	CYPRESS-FAIRBANKS TEX IND				1FE	12,158,700	121.244	12,124,400	10,000,000	11,742,709		(165,366)			5.000	2.810	FA	188,889	500,000	06/03/2013	02/15/2025
232760	5P	9	CYPRESS-FAIRBANKS TX INDEP SCH DIST				1FE	6,745,200	121.540	6,684,700	5,500,000	6,636,914		(96,816)			5.000	2.650	FA	103,889	216,944	10/10/2014	02/15/2026
232769	BE	8	CYPRESS-FAIRBANKS TX INDEP SCH DIST				1FE	1,350,459	123.276	1,368,364	1,110,000	1,347,323		(3,136)			5.000	2.120	FA	9,250		11/18/2015	02/15/2024
235036	TG	5	DALLAS-FORT WORTH TX INTERNATIONAL ARPT				1FE	573,455	113.701	568,505	500,000	569,756		(3,699)			5.000	1.260	MN	4,167	12,500	10/13/2015	11/01/2019
235241	QA	7	DALLASTX AREA RAPID TRNSIT SALES TAX REV				1FE	470,036	117.943	471,772	400,000	470,036					5.000	3.780	JD	1,667		12/29/2015	12/01/2036
240505	QA	8	DE KALB CNTY GA SCH DIST				1FE	5,736,800	105.792	5,289,600	5,000,000	5,281,138		(151,429)			4.000	0.900	MN	33,333	200,000	12/13/2012	11/01/2017
246428	ZN	9	DELAWARE ST TRANSPRTN AUTH REV				1FE	4,396,767	120.093	4,131,199	3,440,000	4,131,241		(84,282)			5.000	2.090	JJ	86,000	172,000	10/04/2012	07/01/2023
246430	AD	4	DELAWARE TRANS				1FE	1,387,088	112.970	1,412,125	1,250,000	1,387,030		(57)			5.000	4.410	JD	2,604		12/03/2015	06/01/2055
249182	GX	8	DENVER COLO CITY & CNTY A				1FE	560,910	110.032	550,160	500,000	533,836		(11,219)			5.000	2.540	MN	3,194	25,000	07/12/2013	11/15/2018
249182	HD	1	DENVER COLO CITY & CNTY A				1FE	4,694,928	119.648	5,174,776	4,325,000	4,628,530		(27,586)			5.250	4.290	MN	29,014	227,063	07/11/2013	11/15/2024
254764	JQ	7	DISTRICT OF COLUMBIA HOSP REVENUE				1FE	1,186,490	121.500	1,215,000	1,000,000	1,184,705		(1,785)			5.000	2.940	JJ	14,444		11/13/2015	07/15/2026
25477G	AN	5	DISTRICT COLUMBIA INCOME				1FE	3,102,870	115.058	3,451,740	3,000,000	3,059,848		(7,182)			5.000	4.650	JD	12,500	150,000	03/12/2009	12/01/2022
25477G	DP	7	DISTRICT COLUMBIA INCOME				1FE	2,990,104	104.152	2,707,952	2,600,000	2,659,231		(63,143)			5.000	2.470	JD	10,833	130,000	06/17/2010	12/01/2016
25477G	HN	8	DIST OF COLUMBIA INCOME TAX SECURED REVE				1FE	2,984,500	120.083	3,002,075	2,500,000	2,951,666		(32,834)			5.000	1.770	JD	10,417	62,500	07/14/2015	12/01/2021
270618	EG	2	EAST BATON ROUGE LA				1FE	1,210,370	121.740	1,217,400	1,000,000	1,193,386		(16,354)			5.000	2.780	FA	20,833	31,111	12/10/2014	02/01/2026
271014	ZF	2	EAST BAY CALIF				1FE	3,616,792	128.137	3,754,414	2,930,000	3,589,025		(27,767)			5.000	2.530	JD	12,208	73,250	06/24/2015	06/01/2026
283822	GH	1	EL PASO TEX WTR & SW				1FE	1,223,400	123.304	1,233,040	1,000,000	1,201,568		(21,832)			5.000	2.280	MS	16,667	32,361	12/05/2014	03/01/2024
29270C	WA	9	ENERGY NORTHWEST WASH ELE				1FE	6,010,550	109.982	5,499,100	5,000,000	5,389,409		(150,944)			5.000	1.800	JJ	125,000	250,000	10/03/2011	07/01/2018
29270C	XP	5	ENERGY NORTHWEST WASH ELE				1FE	1,200,192	113.170	1,188,285	1,050,000	1,187,123		(13,069)			5.000	1.180	JJ	26,250		08/26/2015	07/01/2019
29270C	ZV	0	ENERGY NORTHWEST WASH ELE				1FE	2,380,660	122.439	2,448,780	2,000,000	2,319,140		(38,002)			5.000	2.640	JJ	50,000	100,000	04/10/2014	07/01/2023
34073T	EZ	6	FLORIDA ST HGR EDUCTNL FACCS FIN				2FE	1,088,870	114.817	1,148,170	1,000,000	1,059,906		(8,312)			5.000	3.910	AO	12,500	50,000	04/05/2012	04/01/2022
341422	XX	6	FLORIDA ST BRD OF EDU PUBLIC EDU				1FE	3,844,800	130.521	3,915,630	3,000,000	3,804,345		(40,455)			6.000	2.080	JD	15,000	90,000	07/31/2015	06/01/2023
341507	E7	2	FLORIDA ST BRD ED LOTTERY				1FE	4,535,640	112.986	4,519,440	4,000,000	4,236,558		(62,898)			5.000	3.200	JJ	100,000	200,000	12/02/2010	07/01/2019
34153P	ZK	7	FLORIDA ST BRD ED PUB ED				1FE	3,017,979	116.317	3,140,559	2,700,000	2,866,549		(34,318)			5.000	3.480	JD	11,250	135,000	03/30/2011	06/01/2020
342816	VD	4	FLORIDA ST MUN PWR AGY RE				1FE	5,185,500	110.797	5,539,850	5,000,000	5,096,231		(14,191)			5.250	4.860	AO	65,625	262,500	09/05/2008	10/01/2021
342816	XV	2	FLORIDA ST MUN PWR AGY RE				1FE	3,378,955	113.861	3,820,037	3,355,000	3,369,931		(1,531)			5.250	5.170	AO	44,034	176,138	04/16/2009	10/01/2023
343136	Q6	7	FLORIDA ST TPK AUTH TPK R				1FE	5,167,528	109.982	5,026,177	4,570,000	4,772,837		(76,813)			5.000	3.140	JJ	114,250	228,500	06/08/2010	07/01/2018
37358M	DF	5	GEORGIA ST RD & TWY AUTH				1FE	12,443,000	119.912	11,991,200	10,000,000	11,457,870		(234,736)			5.000	2.280	AO	125,000	500,000	08/17/2011	10/01/2021
37970P	GH	9	GLOUCESTER CNTY N J				1FE	3,817,539	118.197	3,900,501	3,300,000	3,800,090		(17,449)			5.000	3.280	JJ	82,500		07/17/2015	07/01/2026
38122N	GA	4	GOLDEN ST TOB SECURITIZATION CORP CALIF				1FE	1,605,940	107.379	2,147,580	2,000,000	2,000,000					4.600	4.640	JJ	46,000	92,000	07/28/2005	06/01/2023

E10.5

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
387874	WB	2				1FE	1,261,038	114.755	1,227,879	1,070,000	1,224,341		(30,839)			5.000	1.810	JJ	26,750	53,500	10/21/2014	10/01/2020
39715R	AL	8				1FE	3,824,678	107.289	3,835,582	3,575,000	3,627,696		(25,885)			5.000	4.190	JD	14,896	178,750	01/26/2007	12/01/2017
403760	JQ	5				1FE	8,916,909	120.142	8,758,352	7,290,000	8,322,620		(141,836)			5.000	2.640	FA	151,875	364,500	08/10/2011	08/01/2022
414009	GW	4				1FE	1,211,200	118.215	1,182,150	1,000,000	1,148,568		(23,185)			5.000	2.290	JD	4,167	50,000	03/22/2013	12/01/2021
414009	GX	2				1FE	1,209,800	119.524	1,195,240	1,000,000	1,155,156		(20,276)			5.000	2.530	JD	4,167	50,000	03/22/2013	12/01/2022
414009	JM	3				1FE	924,737	118.483	924,167	780,000	919,479		(5,257)			5.000	1.720	AO	9,750		10/07/2015	10/01/2021
414018	5C	1				1FE	5,481,405	123.652	5,564,340	4,500,000	5,362,462		(76,182)			5.000	2.740	AO	56,250	225,000	05/09/2014	10/01/2025
432342	CF	8				1FE	5,141,376	102.563	4,923,024	4,800,000	4,863,028		(35,810)			5.000	4.170	MS	80,000	240,000	11/02/2006	09/01/2017
442368	LK	0				1FE	1,195,919	120.291	1,232,983	1,025,000	1,185,459		(10,460)			5.000	2.310	AO	10,819	11,816	06/26/2015	04/15/2022
442435	4B	6				1FE	7,625,510	122.655	8,052,301	6,565,000	7,485,646		(82,795)			5.000	3.250	MN	41,943	328,250	03/13/2014	05/15/2025
442435	5F	6				1FE	1,265,738	111.116	1,250,055	1,125,000	1,250,035		(15,702)			5.000	1.060	MN	7,188	28,125	08/18/2015	11/15/2018
442435	VN	0				1FE	8,269,767	113.153	7,932,025	7,010,000	8,075,575		(77,939)			5.500	3.780	MN	49,265	385,550	06/04/2013	11/15/2026
44244C	CE	5				1FE	5,000,000	99.577	4,978,850	5,000,000	5,000,000					5.000	5.000	MN	142,218	23,309	05/20/2015	05/15/2034
445047	CQ	4				1FE	3,447,587	123.859	3,511,403	2,835,000	3,420,764		(26,822)			5.250	2.110	FA	56,228		08/19/2015	02/15/2023
45200F	ED	7				1FE	1,343,879	113.771	1,257,170	1,105,000	1,313,555		(10,681)			5.000	3.370	MN	9,208	55,250	01/18/2013	11/01/2030
452024	DA	7				1FE	2,722,132	104.899	2,669,680	2,545,000	2,569,219		(21,393)			5.250	4.340	FA	55,672	133,613	08/24/2007	02/01/2017
45203H	4P	4				1FE	987,129	115.814	1,001,791	865,000	982,364		(4,766)			5.000	2.500	MN	5,526		09/17/2015	11/15/2021
45203H	KU	5				1FE	529,750	108.261	498,001	460,000	490,364		(12,352)			5.000	2.130	MN	2,939	23,000	09/07/2012	05/15/2018
45203H	KV	3				1FE	1,148,230	110.883	1,108,830	1,000,000	1,105,962		(30,248)			5.000	1.750	MN	6,389	50,000	08/01/2014	05/15/2019
45203H	LP	5				1FE	1,442,487	109.828	1,345,393	1,225,000	1,324,935		(36,897)			5.000	1.800	FA	23,139	61,250	09/13/2012	08/15/2018
45203H	N6	5				1FE	3,017,200	119.893	2,997,325	2,500,000	2,984,253		(32,947)			5.000	2.900	MN	15,972	95,139	01/16/2015	11/15/2026
452227	DJ	7				1FE	2,473,695	102.108	2,297,430	2,250,000	2,268,563		(39,858)			5.000	3.160	JD	5,000	112,500	06/16/2010	06/15/2016
45471A	KD	3				1FE	596,307	113.676	579,748	510,000	562,266		(11,288)			5.000	2.490	MN	4,250	25,500	10/24/2012	05/01/2020
45505M	AJ	5				1FE	2,706,379	115.949	2,661,030	2,295,000	2,619,397		(64,714)			5.000	1.870	AO	28,688	114,750	07/31/2014	10/01/2020
45528S	QU	3				1FE	1,796,274	102.107	1,751,135	1,715,000	1,724,425		(9,021)			5.000	4.430	JJ	42,875	85,750	06/07/2006	01/01/2017
45528U	LV	1				1FE	3,767,908	117.392	3,826,979	3,260,000	3,715,040		(42,989)			5.000	3.200	JJ	81,500	119,081	09/17/2014	01/01/2025
455398	NF	0				1FE	3,740,380	115.683	4,048,905	3,500,000	3,652,984		(16,623)			5.000	4.320	FA	66,111	175,000	02/24/2010	08/15/2023
46246P	LF	6				1FE	2,661,200	109.474	2,736,850	2,500,000	2,555,924		(20,846)			5.000	4.050	JJ	62,500	125,000	06/11/2010	07/01/2018
46613C	C7	8				1FE	1,170,960	107.319	1,073,190	1,000,000	1,045,674		(25,294)			5.000	2.320	AO	12,500	50,000	09/30/2010	10/01/2017
46613P	2F	2				1FE	4,747,280	122.559	4,902,360	4,000,000	4,663,315		(57,701)			5.000	3.020	AO	50,000	200,000	06/26/2014	10/01/2025
469487	JU	7				1FE	2,896,450	119.383	2,984,575	2,500,000	2,883,024		(13,426)			5.000	3.400	AO	31,250	62,500	06/23/2015	10/01/2027
484890	KN	7				1FE	10,879,282	116.674	11,404,884	9,775,000	10,579,407		(126,738)			5.000	3.390	MS	162,917	488,750	07/24/2013	09/01/2021
490728	VJ	8				1FE	9,922,817	112.286	9,847,482	8,770,000	9,294,121		(110,186)			5.000	3.500	MN	73,083	438,500	09/25/2009	05/01/2020
49118N	ER	2				1FE	3,073,491	120.869	3,263,463	2,700,000	3,030,421		(24,998)			5.000	3.600	MS	45,000	135,000	03/31/2014	09/01/2026
49151E	ZZ	2				1FE	1,697,475	112.389	1,685,835	1,500,000	1,670,280		(27,195)			5.250	1.470	FA	32,813	39,375	06/24/2015	02/01/2019
49474F	JY	7				1FE	6,717,584	123.394	6,657,106	5,395,000	6,628,996		(88,588)			5.000	2.500	JJ	134,875	99,658	01/13/2015	07/01/2026
495098	TM	7				1FE	1,538,384	114.591	1,541,249	1,345,000	1,536,838		(1,546)			5.000	0.340	FA	27,274		12/17/2015	02/01/2019
528878	VS	7				1FE	792,026	120.510	795,366	660,000	789,961		(2,066)			5.000	1.630	MS	3,850		11/19/2015	03/01/2022
542424	FU	5				1FE	2,730,690	115.306	2,732,752	2,370,000	2,727,807		(2,883)			6.000	1.400	MN	18,170		12/16/2015	05/15/2019
542690	4F	6				1FE	2,500,000	99.806	2,495,150	2,500,000	2,500,000					5.000	5.000	MN	14,931		11/18/2015	05/01/2033
544495	F3	3				1FE	10,422,870	123.963	10,536,855	8,500,000	10,255,442		(142,613)			5.000	2.720	JJ	212,500	384,861	10/22/2014	07/01/2026
544495	ZQ	0				1FE	5,039,064	123.466	5,062,106	4,100,000	4,821,586		(86,747)			5.000	2.410	JJ	102,500	205,000	06/06/2013	07/01/2023
544646	P5	5				1FE	3,733,140	125.297	3,758,910	3,000,000	3,729,435		(3,705)			5.000	1.890	JJ	75,000		12/09/2015	07/01/2024

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10		11		12-15				16-20				21-22	
				3	4	5	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
544712	Y7	1	LOS ANGELES CNTY CALIF ME.....	1FE		1FE	5,572,800	106.529	5,113,392	4,800,000	4,963,299		(105,311)			5.000	2.670	JJ	120,000	240,000	10/07/2009	07/01/2017
54627A	DE	4	LOUISIANA HSG FIN AGY SINGLE FAMILY MTG.....	1FE		1FE	205,000	103.902	212,999	205,000	205,000					4.850	4.850	JD	1,314	9,943	10/11/2007	06/01/2019
546398	B6	4	LOUISIANA PUB FACS AUTH.....	1FE		1FE	2,043,107	111.005	2,303,354	2,075,000	2,061,774		3,362			5.000	5.200	JJ	51,875	103,750	07/31/2009	07/01/2019
546589	QA	3	LOUISVILLE & JEFFERSON CN.....	1FE		1FE	2,660,592	109.614	2,630,736	2,400,000	2,482,348		(32,756)			5.000	3.480	MN	15,333	120,000	01/27/2010	05/15/2018
546589	RM	6	LOUISVILLE & JEFFERSON CNTY KY MET SWR.....	1FE		1FE	4,200,618	119.377	4,363,229	3,655,000	4,023,085		(43,176)			5.000	3.440	MN	23,351	182,750	08/24/2011	05/15/2023
54714C	AF	4	LOVE FIELD TX ARPT MODERNIZATON CORP.....	1FE		1FE	1,162,580	119.130	1,191,300	1,000,000	1,155,262		(7,318)			2.000	0.010	MN	3,333	10,139	07/24/2015	11/01/2023
54714C	AG	2	LOVE FIELD TX ARPT MODERNIZATON CORP.....	1FE		1FE	1,162,370	119.612	1,196,120	1,000,000	1,156,610		(5,760)			5.000	2.970	MN	8,333	10,139	07/24/2015	11/01/2024
54714C	AH	0	LOVE FIELD TX ARPT MODERNIZATON CORP.....	1FE		1FE	1,165,050	120.028	1,200,280	1,000,000	1,159,877		(5,173)			5.000	3.100	MN	8,333	10,139	07/24/2015	11/01/2025
54811B	KR	1	LOWER COLO RIV AUTH TEX.....	1FE		1FE	1,232,438	105.757	1,142,176	1,080,000	1,120,822		(29,008)			5.000	2.180	MN	6,900	54,000	10/17/2013	05/15/2017
54811G	TM	2	LOWER COLO RIV AUTH TEX.....	1FE		1FE	5,758	115.943	5,797	5,000	5,621		(107)			5.000	2.510	MN	32	250	09/15/2014	05/15/2021
54811G	UB	4	LOWER COLO RIV AUTH TEX.....	1FE		1FE	1,606,344	115.210	1,607,180	1,395,000	1,568,234		(29,761)			5.000	2.510	MN	8,913	69,750	09/15/2014	05/15/2021
549208	EN	2	LUBBOCK TX HLTH FACS DEV CORP.....	1FE		1FE	2,930,000	100.312	2,939,142	2,930,000	2,930,000					1.125	1.120	JJ	16,481	32,963	10/10/2012	07/01/2030
558614	FH	1	MADISON WI WTR UTILITY REVENUE.....	1FE		1FE	1,729,351	111.363	1,726,127	1,550,000	1,727,888		(1,463)			5.000	1.100	JJ	3,014		12/17/2015	01/01/2019
56052E	3J	5	MAINE ST HSG AUTH MTGE REV.....	1FE		1FE	1,125,000	104.749	1,178,426	1,125,000	1,125,000					3.100	3.100	MN	4,456	34,875	04/27/2012	11/15/2020
574204	YL	1	MARYLAND ST DEPT TRANSN C.....	1FE		1FE	2,469,820	121.617	2,432,340	2,000,000	2,372,260		(64,718)			5.000	1.870	JD	9,167	110,000	06/18/2014	06/01/2021
574218	BK	3	MARYLAND SST HLTH & HGR EDUC.....	1FE		1FE	1,237,534	113.391	1,162,258	1,025,000	1,132,447		(29,422)			5.000	1.890	JJ	25,625	51,250	04/13/2012	07/01/2019
57430Y	GF	1	MARYLAND WTR QUALITY.....	1FE		1FE	3,305,532	118.388	3,261,589	2,755,000	3,216,179		(84,918)			5.000	1.610	MS	45,917	137,750	12/09/2014	03/01/2021
575579	FD	4	MASSACHUSETTS BAY TRANSN.....	1FE		1FE	4,361,945	117.667	4,118,345	3,500,000	3,958,188		(95,890)			5.250	2.180	JJ	91,875	183,750	08/16/2011	07/01/2020
575579	GG	6	MASSACHUSETTS BAY TRANSN.....	1FE		1FE	6,225,512	118.759	5,884,508	4,955,000	5,640,508		(143,187)			5.500	2.250	JJ	136,263	272,525	10/03/2011	07/01/2020
57563R	KT	5	MASSACHUSETTS EDL FING AU.....	1FE		1FE	11,632,041	111.522	12,066,680	10,820,000	11,404,018		(93,488)			5.000	3.900	JJ	270,500	541,000	06/21/2013	07/01/2021
57583P	GN	3	MASSACHUSETTS ST FEDERAL HIGHWAY.....	1FE		1FE	4,296,716	123.469	4,358,456	3,530,000	4,273,680		(23,036)			5.000	1.950	JD	7,844	88,250	09/28/2015	06/15/2023
57584X	DM	0	MASSACHUSETTS ST DEV FIN AGY REVENUE.....	1FE		1FE	1,439,125	117.105	1,463,813	1,250,000	1,430,670		(8,455)			5.000	2.570	JJ	20,660		08/21/2015	07/01/2022
57584X	DN	8	MASSACHUSETTS ST DEV FIN AGY REVENUE.....	1FE		1FE	1,023,706	117.976	1,044,088	885,000	1,018,401		(5,305)			5.000	2.760	JJ	14,627		08/21/2015	07/01/2023
57584X	FX	4	MASSACHUSETTS ST DEV FIN AGY REVENUE.....	1FE		1FE	948,837	120.282	950,228	790,000	945,668		(3,169)			5.000	2.450	FA	7,681		10/08/2015	08/15/2024
57586C	YT	6	MASSACHUSETTS ST HEALTH & EDL FACS.....	1FE		1FE	1,206,316	106.303	1,222,485	1,150,000	1,165,270		(5,654)			5.000	4.430	JJ	28,750	57,500	06/07/2007	07/01/2018
575896	KL	8	MASSACHUSETTS ST PORT AUTH.....	1FE		1FE	1,712,130	120.229	1,683,206	1,400,000	1,623,267		(26,585)			5.000	2.640	JJ	35,000	70,000	07/11/2012	07/01/2023
576000	MS	9	MASSACHUSETTS ST SCH BLDG.....	1FE		1FE	11,931,200	119.185	11,918,500	10,000,000	11,376,563		(226,331)			5.000	2.370	FA	188,889	500,000	06/28/2013	08/15/2021
576000	PN	7	MASSACHUSETTS ST SCH BLDG.....	1FE		1FE	2,403,820	122.471	2,449,420	2,000,000	2,311,301		(37,748)			5.000	2.660	MN	12,778	100,000	06/13/2013	05/15/2023
57605A	FU	5	MASSACHUSETTS ST WTR POLL ABATEMENT TR.....	1FE		1FE	2,071,518	123.706	2,103,002	1,700,000	2,059,840		(11,678)			5.000	1.980	FA	35,417		09/22/2015	08/01/2023
581664	EK	1	MCKINNEY TX INDEP SCH DIST.....	1FE		1FE	3,062,250	123.700	3,092,500	2,500,000	3,057,534		(4,716)			5.000	2.010	FA	47,222		12/01/2015	02/15/2024
592030	ZA	1	METROPOLITAN GOVT NASHVIL.....	1FE		1FE	5,946,150	109.565	5,478,250	5,000,000	5,359,001		(146,629)			5.000	1.890	MN	31,944	250,000	11/04/2011	05/15/2018
592250	AJ	3	MET PIER & EXPOSITION AUTH.....	2FE		1FE	3,258,069	111.925	3,301,788	2,950,000	3,252,908		(5,161)			5.000	3.840	JD	6,556	73,750	10/02/2015	12/15/2026
59259N	X5	7	METROPOLITAN TRANSN AUTH.....	1FE		1FE	12,681,077	121.607	13,534,859	11,130,000	12,400,575		(120,256)			5.000	3.490	MN	71,108	556,500	08/07/2013	11/15/2024
59259R	WJ	9	MET TRANSPRTN AUTH NY REVENUE.....	1FE		1FE	3,390,571	111.889	3,250,375	2,905,000	3,196,286		(98,226)			5.250	1.660	MN	19,488	152,513	12/30/2013	11/15/2018
59259Y	FP	9	METROPOLITAN TRANSN AUTH.....	1FE		1FE	5,541,400	111.184	5,559,200	5,000,000	5,212,837		(69,375)			5.000	3.430	MN	31,944	250,000	11/24/2010	11/15/2018
59259Y	TQ	2	MET TRANSPRTN AUTH NY REVENUE.....	1FE		1FE	2,345,380	119.502	2,390,040	2,000,000	2,331,587		(13,793)			5.000	1.990	MN	12,778	50,000	09/17/2015	11/15/2021
592646	4Y	6	METROPOLITAN WASH D C ARP.....	1FE		1FE	3,467,129	115.032	3,468,215	3,015,000	3,321,982		(59,802)			5.000	2.700	AO	37,688	150,750	06/28/2013	10/01/2020
59333M	AH	2	MIAMI-DADE CNTY FL SCH BRD.....	1FE		1FE	11,470,200	119.501	11,950,100	10,000,000	11,421,571		(48,629)			5.000	3.360	MN	83,333	126,389	06/26/2015	05/01/2026
59335K	R7	0	MIAMI-DADE CNTY FLA SEAPO.....	2FE		2FE	4,561,550	120.836	5,032,819	4,165,000	4,485,719		(34,178)			5.500	4.320	AO	57,269	229,075	09/11/2013	10/01/2024
59335K	AJ	6	MIAMI-DADE CNTY FLA SEAPO.....	2FE		2FE	5,873,071	120.818	6,590,622	5,455,000	5,793,867		(35,758)			5.500	4.540	AO	75,006	300,025	09/11/2013	10/01/2025
59335K	AT	4	MIAMI-DADE CNTY FLA SEAPO.....	2FE		2FE	1,045,190	121.839	1,218,390	1,000,000	1,036,944		(3,749)			6.000	5.410	AO	15,000	60,000	09/11/2013	10/01/2038
59335K	AU	1	MIAMI-DADE CNTY FLA SEAPO.....	2FE		2FE	988,540	116.717	1,167,170	1,000,000	989,022		208			5.500	5.580	AO	13,750	55,000	09/11/2013	10/01/2042
59447P	5K	3	MICHIGAN FIN AUTH RE.....	1FE		1FE	1,628,942	116.898	1,636,572	1,400,000	1,611,523		(16,817)			5.000	3.270	JD	5,833	66,694	12/11/2014	06/01/2026

E10.7

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59447P	6F	3				1FE	11,592,875	117.501	11,368,222	9,675,000	11,461,465		(131,410)			5.000	2.950	FA	201,563	245,906	01/21/2015	08/01/2026
59447P	6U	0				1FE	6,981,660	115.378	6,922,680	6,000,000	6,860,177		(121,483)			5.000	2.140	MN	50,000	190,833	02/12/2015	05/01/2021
59447P	KR	1				1FE	2,937,150	117.076	2,926,900	2,500,000	2,817,763		(62,857)			5.000	2.160	AO	31,250	125,000	01/06/2014	10/01/2020
59447P	LD	1				1FE	1,212,142	112.385	1,191,281	1,060,000	1,141,787		(19,916)			5.000	2.860	MN	8,833	53,000	04/18/2012	11/01/2019
59447P	NG	2				1FE	18,396,758	109.908	17,140,153	15,595,000	17,396,274		(299,719)			5.000	2.720	JJ	389,875	779,750	10/25/2012	07/01/2021
59447P	P3	9				1FE	3,702,237	113.525	3,746,325	3,300,000	3,653,249		(45,598)			5.000	3.240	MN	27,500	149,875	11/21/2014	11/01/2022
59447P	QF	1				1FE	223,574	105.268	210,536	200,000	208,663		(4,521)			4.000	1.640	MN	1,022	8,000	08/15/2012	11/15/2017
59447P	QG	9				1FE	217,743	107.294	209,223	195,000	205,827		(3,627)			4.000	2.000	MN	997	7,800	08/15/2012	11/15/2018
59447P	QH	7				1FE	299,276	109.034	294,392	270,000	286,282		(3,971)			4.000	2.360	MN	1,380	10,800	08/15/2012	11/15/2019
59447P	TW	1				1FE	2,101,630	121.741	2,136,555	1,755,000	2,086,019		(15,611)			5.000	2.320	AO	21,938	43,875	08/03/2015	10/01/2023
59465H	DM	5				1FE	3,030,408	103.534	3,271,674	3,160,000	3,033,936		1,528			5.250	5.520	MN	21,198	165,900	08/07/2013	11/15/2046
60416H	J6	2				1FE	692,958	116.171	697,026	600,000	684,770		(8,188)			5.000	1.970	JD	2,500	12,500	06/19/2015	12/01/2020
606092	FW	9				1FE	2,968,500	119.506	2,987,650	2,500,000	2,904,125		(52,267)			5.000	2.470	JJ	62,500	91,667	09/24/2014	01/01/2023
606092	FY	5				1FE	1,420,944	119.950	1,439,400	1,200,000	1,397,595		(18,952)			5.000	2.900	JJ	30,000	44,000	09/24/2014	01/01/2025
606092	HW	7				1FE	9,116,066	120.697	9,329,878	7,730,000	9,041,025		(75,041)			5.000	3.080	JD	32,208	243,710	03/13/2015	06/01/2026
60636S	EG	5				1FE	2,631,943	117.079	2,681,109	2,290,000	2,610,344		(21,598)			5.000	3.090	JD	9,542	76,651	05/01/2015	06/01/2024
60636S	JW	3				1FE	2,533,660	116.228	2,539,582	2,185,000	2,511,375		(22,285)			5.000	3.150	JD	73,137	9,104	02/25/2015	06/01/2025
60636S	EJ	9				1FE	3,232,312	115.455	3,255,831	2,820,000	3,209,011		(23,301)			5.000	3.410	JD	11,750	94,392	02/25/2015	06/01/2026
60636W	KT	1				1FE	4,896,765	105.798	4,760,910	4,500,000	4,569,216		(49,716)			5.000	3.800	MN	37,500	225,000	07/22/2008	05/01/2017
60637A	GJ	5				1FE	1,149,890	120.179	1,201,790	1,000,000	1,131,098		(11,655)			5.000	3.360	JD	4,167	50,000	04/24/2014	06/01/2025
60637A	HK	1				1FE	2,251,204	120.910	2,254,972	1,865,000	2,229,182		(22,022)			5.000	2.730	MN	11,915	52,583	04/09/2015	11/15/2025
60637A	HL	9				1FE	4,527,493	119.478	4,546,138	3,805,000	4,491,059		(36,434)			5.000	3.030	MN	24,310	107,280	04/09/2015	11/15/2026
607763	BV	0				1FE	3,060,366	116.456	3,173,426	2,725,000	2,906,603		(36,759)			5.000	3.390	JJ	68,125	136,250	07/22/2011	07/01/2020
611530	AJ	5				1FE	1,311,128	114.511	1,311,151	1,145,000	1,301,645		(9,483)			5.000	1.560	FA	21,628		09/23/2015	02/15/2020
611530	AW	6				1FE	1,559,545	116.817	1,518,621	1,300,000	1,461,920		(29,370)			5.000	2.400	FA	24,556	65,000	07/20/2012	02/15/2021
611530	AX	4				1FE	1,236,437	118.447	1,214,082	1,025,000	1,166,449		(21,092)			5.000	2.550	FA	19,361	51,250	07/20/2012	02/15/2022
626207	J8	8				1FE	2,389,220	119.831	2,396,620	2,000,000	2,388,454		(766)			5.000	2.920	JJ	2,500		12/10/2015	01/01/2027
63968A	UW	3				1FE	3,340,244	108.067	3,015,069	2,790,000	3,008,095		(107,362)			5.000	1.040	JJ	69,750	139,500	10/17/2012	01/01/2018
63968A	ZQ	1				1FE	1,608,009	122.292	1,589,796	1,300,000	1,585,466		(22,543)			5.000	2.500	JJ	32,500	26,361	01/22/2015	01/01/2026
64468C	BC	7				2FE	1,410,000	95.125	1,426,875	1,500,000	1,410,647		647			5.000	5.530	AO	18,750	1,119	10/14/2015	10/01/2033
64542R	AM	3				1FE	107,732	103.520	103,520	100,000	103,436		(2,712)			4.000	1.220	AO	1,000	4,000	05/21/2014	04/01/2017
64542R	AN	1				1FE	108,627	105.407	105,407	100,000	105,121		(2,216)			4.000	1.670	AO	1,000	4,000	05/21/2014	04/01/2018
64577B	KT	0				1FE	8,531,504	110.117	9,040,606	8,210,000	8,523,111		(8,393)			5.000	4.530	JD	18,244	119,729	08/26/2015	06/15/2026
645780	FC	6				1FE	2,000,000	111.925	2,238,500	2,000,000	2,000,000					5.100	5.100	JD	5,100	102,000	06/30/2010	06/01/2023
64579X	BK	9				1FE	2,105,700	107.055	2,141,100	2,000,000	2,021,131		(11,696)			5.000	4.350	MS	29,444	100,000	07/13/2007	09/15/2017
645918	T9	4				1FE	3,021,233	108.345	3,169,091	2,925,000	3,018,672		(2,561)			5.000	4.600	MS	48,750	73,125	08/18/2015	03/01/2026
645918	U5	0				1FE	2,603,678	112.209	2,524,703	2,250,000	2,483,788		(71,391)			5.000	1.620	MS	37,500	112,500	04/17/2014	03/01/2019
646065	8H	8				1FE	1,368,480	110.681	1,328,172	1,200,000	1,348,061		(20,419)			5.000	2.880	JD	5,000	60,000	12/31/2014	06/01/2022
646136	C9	0				1FE	1,579,284	106.035	1,484,490	1,400,000	1,471,230		(27,627)			5.000	2.840	JD	3,111	70,000	11/17/2011	06/15/2018
646136	E6	4				1FE	1,821,328	107.622	1,721,952	1,600,000	1,707,545		(29,155)			5.000	2.940	JD	3,556	80,000	11/29/2011	06/15/2019
64711N	ZY	4				1FE	2,919,711	122.023	2,946,855	2,415,000	2,916,829		(2,882)			5.000	2.850	JD	5,367	41,256	11/30/2015	06/15/2027
647207	AM	1				1FE	2,509,375	99.720	2,493,000	2,500,000	2,507,382		(1,993)			5.000	4.890	FA	52,083	17,624	01/23/2015	02/01/2019
647207	AP	4				1FE	7,750,000	99.180	7,686,450	7,750,000	7,750,000					5.000	5.000	MON	58,093	66,848	07/24/2014	11/01/2039

E10.8

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
647310	U4	1	NEW MEXICO ST SEVERANCE TAX				1FE	2,726,190	118.733	2,730,859	2,300,000	2,699,462		(26,728)			5.000	1.680	JJ	44,403		07/23/2015	07/01/2021
64763H	CL	7	NEW ORLEANS LA AVIATION B.				1FE	1,389,839	100.000	1,350,000	1,350,000	1,350,000		(5,747)			5.000	4.550	JJ	33,750	67,500	11/09/2007	01/01/2016
64763H	DE	2	NEW ORLEANS LA AVIATION B.				1FE	2,165,810	103.960	2,193,556	2,110,000	2,117,345		(7,016)			5.000	4.630	JJ	52,750	105,500	11/09/2007	01/01/2017
649674	JD	1	NEW YORK N Y CITY HEALTH				1FE	11,415,100	108.433	10,843,300	10,000,000	10,441,435		(199,083)			5.000	2.840	FA	188,889	500,000	10/20/2010	02/15/2018
64971M	VT	6	NEW YORK N Y CITY TRANSIT				1FE	6,171,950	110.981	5,549,050	5,000,000	5,566,193		(196,286)			5.000	0.940	MN	41,667	250,000	11/14/2012	11/01/2018
64971Q	Q5	5	NEW YORK CITY NY TRANSITIONALFIN REV				1FE	6,998,440	111.109	6,388,768	5,750,000	6,370,138		(211,098)			5.000	1.170	MN	36,736	287,500	12/21/2012	11/15/2018
64971W	SC	5	NEW YORK N Y CITY TRANSIT				1FE	5,927,950	123.113	6,155,650	5,000,000	5,737,491		(76,878)			5.000	2.980	MN	41,667	250,000	06/13/2013	05/01/2024
64971W	YW	4	NEW YORK N Y CITY TR.				1FE	2,545,472	122.916	2,562,799	2,085,000	2,543,473		(1,999)			5.000	2.800	MN	16,217		12/04/2015	11/01/2027
64972G	JV	7	NEW YORK CITY NY MUNI WTR FIN AUTH				1FE	2,298,280	115.094	2,301,880	2,000,000	2,298,044		(236)			5.000	4.130	JD	4,444		12/09/2015	06/15/2046
64983Q	MH	9	NEW YORK ST DORM AUTH REVS NON ST				1FE	3,493,832	100.395	3,282,917	3,270,000	3,296,938		(23,825)			5.000	4.210	FA	68,125	163,500	02/10/2006	02/01/2017
649845	GF	5	NEW YORK ST ENERGY RESH &				1FE	5,619,250	95.500	5,897,125	6,175,000	5,655,769		19,100			3.245	3.880	MON	33,374	32,700	01/17/2014	04/01/2034
64985H	TZ	0	NEW YORK ST ENVRNMNTL FACS CORP				1FE	1,815,570	122.813	1,842,195	1,500,000	1,802,760		(12,810)			5.000	1.980	MS	22,083		09/02/2015	03/15/2023
64985H	UG	0	NEW YORK ST ENVRNMNTL FACS CORP				1FE	2,411,721	124.312	2,436,515	1,960,000	2,405,310		(6,411)			5.000	2.550	MS	28,856		10/26/2015	09/15/2026
64985Y	DS	6	NEW YORK ST ENVIRONMENTAL				1FE	4,174,120	118.899	4,755,960	4,000,000	4,083,830		(14,670)			5.250	4.770	JD	9,333	210,000	12/01/2008	12/15/2020
64990A	DP	7	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	2,120,930	122.508	2,143,890	1,750,000	2,108,449		(12,481)			5.000	1.940	MS	25,764		09/22/2015	03/15/2023
64990A	DU	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	1,248,700	125.707	1,257,070	1,000,000	1,247,501		(1,199)			5.000	2.260	MS	9,583		12/10/2015	03/15/2026
64990B	DD	2	NEW YORK ST DORM AUTH				1FE	513,889	115.412	507,813	440,000	504,685		(9,204)			5.000	1.600	JJ	11,000	3,667	04/08/2015	07/01/2020
64990E	LR	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	10,815	113.147	11,315	10,000	10,612		(106)			5.250	3.910	FA	198	525	01/16/2014	02/15/2021
64990E	MP	9	NEW YORK ST DORM AUTH ST				1FE	6,016,500	122.997	6,149,850	5,000,000	5,896,921		(85,365)			5.000	2.760	FA	94,444	250,000	07/30/2014	02/15/2025
64990E	MQ	7	NEW YORK ST DORM AUTH ST				1FE	5,941,150	122.082	6,104,100	5,000,000	5,843,665		(70,169)			5.000	3.040	FA	94,444	250,000	08/05/2014	02/15/2026
64990E	RW	9	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	5,363	113.147	5,657	5,000	5,304		(52)			5.250	3.920	FA	99	263	11/10/2014	02/15/2021
64990E	WY	9	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	26,781	113.147	28,287	25,000	26,536		(245)			5.250	3.910	FA	496	1,313	01/28/2015	02/15/2021
64990E	XL	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1FE	10,669,338	113.099	11,264,660	9,960,000	10,572,118		(97,219)			5.250	3.910	FA	197,540	522,900	01/28/2015	02/15/2021
650010	AD	3	NEW YORK ST TWY AUTH GEN.				1FE	7,150,182	112.350	7,038,728	6,265,000	6,826,833		(160,673)			5.000	2.190	JJ	156,625	313,250	12/20/2013	05/01/2019
650035	D9	6	NEW YORK ST URBAN DEV COR				1FE	7,091,747	120.118	7,177,051	5,975,000	6,860,801		(125,183)			5.000	2.410	MS	87,965	298,750	02/19/2015	03/15/2022
650035	VS	4	NEW YORK ST URBAN DEV CORP REVENUE				1FE	2,981,824	115.407	2,971,730	2,575,000	2,931,913		(49,911)			5.000	1.580	MS	37,910	64,375	05/20/2015	03/15/2020
650116	AC	0	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV				2FE	8,249,325	109.783	8,233,725	7,500,000	8,243,915		(5,411)			5.000	1.600	JJ	8,333		12/15/2015	01/01/2019
650116	AG	1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV				2FE	602,864	117.827	606,809	515,000	602,605		(259)			5.000	2.350	JJ	572		12/15/2015	01/01/2023
65820H	C9	2	NORTH CAROLINA MED CARE				1FE	1,334,291	108.869	1,273,767	1,170,000	1,274,990		(42,553)			5.000	1.220	JD	4,875	58,500	08/05/2014	06/01/2018
65821D	NX	5	NORTH CAROLINA ST MED CARE COMMISSION				1FE	910,000	99.558	905,978	910,000	910,000					0.800	0.800	JD	3,807	7,041	11/14/2012	12/01/2033
65854R	AW	0	N CENTRL TX HLTH FAC DEVCORP HOSP REV				1FE	2,771,055	120.041	2,778,949	2,315,000	2,627,468		(42,124)			5.000	2.750	FA	43,728	115,000	11/12/2015	08/15/2022
661253	BY	9	NORTH NATOMAS CMNTY FACS				2FE	2,297,873	117.859	2,545,754	2,160,000	2,265,981		(13,542)			5.000	4.140	MS	36,000	108,000	07/12/2013	09/01/2022
66285W	LL	8	NORTH TEX TWY AUTH				1FE	3,420,030	113.789	3,413,670	3,000,000	3,393,685		(26,345)			5.000	1.600	JJ	75,000		09/16/2015	01/01/2020
66285W	NC	6	NORTH TEX TWY AUTH				1FE	2,666,377	121.384	2,712,932	2,235,000	2,639,213		(27,165)			5.000	2.720	JJ	55,875	21,108	04/09/2015	01/01/2025
662903	MT	7	B TEXAS ST MUNI WTR DIST WTR SIYS REVENU				1FE	704,868	118.208	709,248	600,000	698,970		(5,898)			5.250	1.570	MS	10,500		09/16/2015	09/01/2020
665245	XL	5	NORTHERN ILL UNIV REVS				1FE	3,481,639	107.321	3,477,200	3,240,000	3,322,450		(34,476)			5.000	3.800	AO	40,500	162,000	12/09/2010	04/01/2018
67756B	DK	3	OHIO ST HIGHER EDL FAC REV				1FE	1,174,400	113.943	1,139,430	1,000,000	1,047,141		(15,796)			6.250	4.410	FA	15,625	62,500	04/27/2006	10/01/2018
67760H	JM	4	OHIO ST TPK COMMN TPK REV				1FE	2,445,960	119.209	2,622,598	2,200,000	2,398,239		(20,571)			5.000	3.700	AO	41,556	110,000	07/31/2013	02/15/2024
677632	XD	8	OHIO ST UNIVERSITY				1	183,811	107.938	172,701	160,000	169,181		(4,658)			5.000	1.930	JD	667	8,000	10/16/2012	12/01/2017
677632	XZ	9	OHIO ST UNIVERISTY				1FE	2,879,708	107.942	2,849,669	2,640,000	2,734,068		(46,954)			5.000	3.070	JD	11,000	132,000	10/16/2012	12/01/2017
67766W	WS	7	OHIO ST WTR DEV AUTH WTR POLL CONTROL				1FE	1,615,891	122.961	1,623,085	1,320,000	1,615,891					5.000	1.750	JD			12/03/2015	06/01/2023
679088	AU	8	OKLAHOMA ST CAPITAL IMPT AUTHST REV				1FE	2,186,136	120.946	2,213,312	1,830,000	2,172,876		(13,260)			5.000	1.920	JJ	45,750		09/22/2015	07/01/2022

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5	8	9	12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description			Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
679111	UH	5	OKLAHOMA TRANSN AUTH			1FE	4,130,035	111.541	3,903,935	3,500,000	3,774,431		(87,405)		5.000	2.280	JJ	87,500	175,000	10/05/2011	01/01/2019	
696560	KB	6	PALM BEACH CNTY FLA			1FE	2,804,670	122.378	2,753,505	2,250,000	2,768,720		(35,950)		5.000	2.530	AO	28,125	69,375	01/15/2015	10/01/2026	
70869P	JA	6	PENNSYLVANIA ST ECON DEV FINGAUTH REV			2FE	2,874,670	111.348	2,828,239	2,540,000	2,815,091		(59,579)		5.000	1.790	JD	63,853	35,983	02/25/2015	06/30/2019	
70869V	AZ	7	PENNSYLVANIA ST ECON DEV FING AUTH			1FE	13,731,870	102.322	12,278,640	12,000,000	13,219,472		(165,935)		5.000	3.250	JJ	300,000	600,000	10/18/2012	07/01/2022	
708840	HU	0	PENNSYLVANIA INTERGOVERN			1FE	4,366,720	106.133	4,245,320	4,000,000	4,074,874		(49,205)		5.000	3.660	JD	8,889	200,000	06/10/2009	06/15/2017	
70917S	UT	8	PENNSYLVANIA ST HGR EDUCNTL FACS AUTH RE			1FE	1,646,731	118.593	1,684,021	1,420,000	1,639,120		(7,612)		5.000	2.700	JD	3,156	20,511	09/15/2015	06/15/2023	
709224	KL	2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1FE	286,028	122.694	288,331	235,000	285,851		(177)		5.000	2.520	JD	457		12/02/2015	12/01/2025	
71883P	VQ	1	PHOENIX ARIZ CIVIC IMPT			1FE	2,936,003	122.121	3,034,707	2,485,000	2,876,637		(35,002)		5.000	3.070	JJ	62,125	124,250	03/19/2014	07/01/2025	
720175	VX	3	PIEDMONT MUN PWR AGY S C			1FE	5,385,000	113.706	5,685,300	5,000,000	5,191,839		(43,447)		5.000	3.950	JJ	125,000	250,000	03/14/2011	01/01/2020	
720424	YS	3	PIERCE CNTY WA SCH DIST #10 TACOMA			1FE	1,122,848	121.551	1,124,347	925,000	1,118,664		(4,184)		5.000	1.770	JD	7,323		10/22/2015	12/01/2022	
73358T	WU	1	PORT AUTH N Y & N J			1FE	5,590,600	104.214	5,210,700	5,000,000	5,190,556		(95,295)		5.000	2.930	JD	20,833	250,000	07/27/2011	12/01/2017	
73358T	ZZ	0	PORT AUTH OF NEW YORK & NEW JERSEY NY			1FE	4,897,011	108.788	4,851,945	4,460,000	4,851,626		(45,385)		5.000	2.570	MN	37,167	111,500	09/24/2015	11/01/2019	
73358W	LV	4	PORT AUTH N Y & N J			1FE	2,205,357	114.777	2,209,457	1,925,000	2,112,925		(38,419)		5.000	2.700	JJ	44,382	96,250	07/15/2013	07/15/2020	
73358W	TJ	3	PORT AUTH N Y & N J			1FE	5,906,900	115.081	5,754,050	5,000,000	5,710,592		(144,650)		5.000	1.810	MS	83,333	256,944	08/15/2014	09/01/2020	
73358W	XW	9	PORT AUTH OF NEW YORK & NEW JERSEY NY			1FE	3,495,863	117.295	3,489,526	2,975,000	3,480,018		(15,845)		5.000	1.890	AO	29,337		10/19/2015	10/15/2021	
735389	QJ	0	PORT SEATTLE WASH REV			1FE	3,054,512	116.849	3,102,341	2,655,000	2,960,930		(49,218)		5.000	2.780	MS	44,250	132,750	02/21/2014	09/01/2021	
735389	VQ	9	PORT OF SEATTLE WA REVENUE			1FE	2,303,220	114.426	2,288,520	2,000,000	2,277,295		(25,925)		5.000	1.550	MS	33,333		07/23/2015	03/01/2020	
735389	VD	7	PORT OF SEATTLE WA REVENUE			1FE	1,985,926	116.968	2,000,153	1,710,000	1,966,898		(19,027)		5.000	1.930	MS	28,500		07/22/2015	03/01/2021	
735389	WE	4	PORT OF SEATTLE WA REVENUE			1FE	4,825,315	117.795	5,041,626	4,280,000	4,807,963		(17,352)		5.000	3.550	AO	53,500		07/22/2015	04/01/2026	
736688	HC	9	PORTLAND OR CMNTY CLG DIST			1FE	6,636,167	109.923	6,051,261	5,505,000	6,020,881		(206,076)		5.000	1.120	JD	12,233	275,250	12/19/2012	06/15/2018	
736742	XA	0	PORTLAND OR SWR SYS REVENUE			1FE	2,327,654	118.482	2,334,095	1,970,000	2,307,160		(20,493)		5.000	1.680	JD	8,208	25,719	08/24/2015	06/01/2021	
736754	LP	5	PORTLAND ORE WTR SYS REV			1FE	7,926,797	121.372	7,670,710	6,320,000	7,590,278		(128,790)		5.000	2.430	AO	79,000	316,000	04/24/2013	10/01/2024	
75076P	AF	2	RAILSPLITTER TOB SETTLEMENT			2FE	2,167,701	105.343	2,243,806	2,130,000	2,139,222		(6,159)		5.000	4.680	JD	8,875	106,500	12/01/2010	06/01/2017	
75076P	AG	0	RAILSPLITTER TOB SETTLEMENT			2FE	5,061,800	108.341	5,417,050	5,000,000	5,022,507		(8,588)		5.000	4.800	JD	20,833	250,000	12/16/2010	06/01/2018	
75076P	AJ	4	RAILSPLITTER TOB SETTLEMENT			2FE	1,444,055	117.095	1,721,297	1,470,000	1,454,706		2,357		5.375	5.600	JD	6,584	79,013	12/17/2010	06/01/2021	
75076P	AS	4	RAILSPLITTER TOB SETTLEMENT			2FE	13,610,898	116.963	13,567,708	11,600,000	13,154,958		(181,663)		5.500	3.430	JD	53,167	638,000	06/28/2013	06/01/2023	
752147	HA	9	RANCHO SANTIAGO CALIF CMN			1FE	3,605,344	123.273	3,759,827	3,050,000	3,496,338		(44,339)		5.000	3.060	MS	50,833	152,500	06/19/2013	09/01/2024	
759911	PK	0	REGIONAL TRANSN AUTH ILL			1FE	2,131,958	112.401	1,978,258	1,760,000	1,902,965		(54,404)		6.250	2.860	JJ	55,000	110,000	07/27/2011	07/01/2018	
762197	KD	2	RHODE ISLAND ST HLTH I& EDUCNTL REV			1FE	6,963,110	121.486	6,681,730	5,500,000	6,506,058		(139,466)		5.000	2.050	MS	91,667	275,000	08/15/2012	09/01/2022	
764791	AV	1	RICHMOND IN HOSP AUTH REVENUE			1FE	2,178,011	118.049	2,189,809	1,855,000	2,156,279		(21,732)		5.000	3.090	JJ	46,375	32,720	02/11/2015	01/01/2026	
773835	BL	6	ROCKPORT IND POLLUTION CT			2FE	620,000	100.389	622,412	620,000	620,000				6.250	6.250	JD	17,179	10,820	05/21/2014	06/01/2025	
783186	QK	8	RUTGERS ST UNIV N J			1FE	4,464,088	122.100	4,639,800	3,800,000	4,312,709		(61,799)		5.000	2.940	MN	31,667	190,000	06/25/2013	05/01/2023	
786107	LJ	9	SACRAMENTO CNTY CALIF ARP			1FE	6,020,108	109.830	6,518,411	5,935,000	5,975,377		(7,855)		5.000	4.830	JJ	148,375	296,750	07/17/2009	07/01/2020	
786134	PG	5	SACRAMENTO CNTY CA SANTN DIST S FING REV			1FE	1,071,263	90.935	1,050,299	1,155,000	1,071,263				0.705	5.560	JD	2,598	8,254	02/21/2013	12/01/2035	
796253	2F	8	SAN ANTONIO TX ELEC & GAS REVENUE			1FE	1,186,930	120.290	1,202,900	1,000,000	1,177,916		(9,014)		5.000	1.890	FA	20,833		09/02/2015	02/01/2022	
796253	3M	2	SAN ANTONIO TX ELEC & GAS REVENUE			1FE	1,165,660	115.057	1,150,570	1,000,000	1,141,097		(24,563)		5.000	1.430	FA	20,833	25,000	03/31/2015	02/01/2020	
796253	3U	4	SAN ANTONIO TX ELEC & GAS REVENUE			1FE	939,080	118.064	944,512	800,000	929,729		(9,351)		5.000	1.660	FA	16,667		07/15/2015	02/01/2021	
796253	3Z	3	SAN ANTONIO TX ELEC & GAS REVENUE			1FE	2,429,053	126.573	2,499,817	1,975,000	2,416,588		(12,465)		5.000	2.480	FA	41,146		09/01/2015	02/01/2026	
796253	U5	9	SAN ANTONIO TX ELEC & GAS REVENUE			1FE	4,484,800	108.529	4,341,160	4,000,000	4,131,846		(60,136)		5.000	3.340	FA	83,333	200,000	07/14/2009	02/01/2018	
796269	VP	0	SAN ANTONIO TEX INDP			1FE	11,614,043	123.926	11,748,185	9,480,000	11,602,865		(11,178)		5.000	2.480	FA	179,067		12/04/2015	02/15/2026	
79730A	GC	6	SAN DIEGO CALIF PUB FACS			1FE	3,156,810	113.594	3,407,820	3,000,000	3,080,401		(12,988)		5.000	4.430	MN	19,167	150,000	05/07/2009	05/15/2021	
79742Y	AG	7	SAN DIEGO CNTY CA LIMITED REVNUO OBLIGS			1FE	526,675	118.403	526,893	445,000	525,188		(1,488)		5.000	2.150	MN	3,028		10/23/2015	11/01/2022	
797683	GX	1	SAN FRANCISCO CA CMNTY CLG DIST			1FE	6,590,265	123.224	6,777,320	5,500,000	6,511,902		(78,363)		5.000	2.300	JD	12,222	187,917	05/13/2015	06/15/2023	

E10.10

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
812643	DU	5	SEATTLE WASH MUN LT & PWR				1FE	2,312,036	111.731	2,284,899	2,045,000	2,148,596		(31,447)			5.000	3.250	FA	42,604	102,250	05/14/2010	02/01/2019
837123	GP	7	SOUTH CAROLINA ST PORTS AUTH PIORTS REV				1FE	4,268,135	111.863	4,412,995	3,945,000	4,267,067		(1,068)			5.000	4.490	JJ	31,231		10/21/2015	07/01/2045
837151	JG	5	SOUTH CAROLINA ST PUB SVC				1FE	4,325,196	110.509	4,862,396	4,400,000	4,327,742		835			5.000	5.100	JD	18,333	220,000	11/21/2013	12/01/2048
837151	KD	0	SOUTH CAROLINA ST PU				1FE	2,843,717	122.329	2,838,033	2,320,000	2,795,099		(41,407)			5.000	2.630	JD	9,667	116,000	10/17/2014	12/01/2025
83755V	ZP	2	SOUTH DAKOTA ST HLTH & EDUCTNL FACS				1FE	1,462,791	119.053	1,476,257	1,240,000	1,459,449		(3,342)			5.000	3.060	MN	10,333		10/15/2015	11/01/2026
842039	CG	2	S ESTRN PA TRANSPRTN AUTH				1FE	1,206,274	117.427	1,209,498	1,030,000	1,201,088		(5,186)			5.000	1.770	JD	4,292	25,750	10/26/2015	06/01/2021
843146	W6	4	STRN ILLINOIS ST UNIV				1FE	844,683	104.815	765,150	730,000	761,880		(25,099)			5.000	1.460	AO	9,125	36,500	08/20/2012	04/01/2017
857536	TR	7	STATE UNIV IOWA UNIV				1FE	1,889,231	124.820	1,903,505	1,525,000	1,888,583		(648)			5.000	2.470	MN	6,354		12/04/2015	11/01/2026
861419	SM	2	STOCKTON CA UNIF SCH DIST				1FE	1,410,440	118.066	1,422,695	1,205,000	1,341,163		(22,618)			5.000	2.770	JJ	30,125	60,250	10/17/2012	07/01/2021
876448	BQ	3	TARRANT TX REGL WTR DIST WTR TRANS				1FE	3,893,700	130.894	3,926,820	3,000,000	3,776,052		(91,559)			6.000	2.300	MS	60,000	180,000	09/16/2014	09/01/2023
882117	2E	3	TEXAS ST A&M UNIV PERM UNIV FUND				1FE	6,324,050	130.855	6,542,750	5,000,000	6,261,364		(62,686)			5.500	2.500	JJ	137,500	51,944	06/15/2015	07/01/2025
882135	3Y	0	TEXAS ST A&M UNIV PERM UNIV FUND				1FE	1,384,458	114.715	1,365,109	1,190,000	1,354,364		(30,094)			5.500	1.300	MN	8,363	65,450	05/12/2015	05/15/2019
88283K	AJ	7	TEXAS TRANSN COMMN C				1FE	3,628,095	113.517	3,530,379	3,110,000	3,618,521		(9,574)			5.000	3.990	FA	58,744	82,501	01/22/2015	08/15/2042
88283L	CM	6	TEXAS ST RRANSN COMMN				1FE	5,435,800	101.186	5,059,300	5,000,000	5,062,385		(47,797)			5.000	3.960	AO	62,500	250,000	11/08/2006	04/01/2017
88283L	JX	5	TEXAS ST TRANSPRTN COMM ST HIGHWAY				1FE	3,174,692	126.098	3,247,024	2,575,000	3,158,870		(15,821)			5.000	2.380	AO	32,188	24,677	09/09/2015	10/01/2025
882854	TM	4	TEXAS WATER DEV BRD				1FE	3,281,850	113.040	3,391,200	3,000,000	3,160,849		(21,084)			5.000	4.050	JJ	69,167	150,000	07/29/2009	07/15/2022
882854	VY	5	TEXAS WTR DEV BRD REV				1FE	1,404,557	118.298	1,401,831	1,185,000	1,398,406		(6,151)			5.000	1.450	AO	12,508		10/08/2015	04/15/2021
88880P	BY	9	TOBACCO SETTLEMENT FING				2FE	20,338,560	114.833	20,669,940	18,000,000	19,660,630		(279,799)			5.000	3.120	MN	115,000	900,000	07/03/2013	05/15/2021
889396	QF	7	TOLEDO OHIO WTRWKS REV				1FE	2,305,660	120.258	2,405,160	2,000,000	2,248,361		(23,654)			5.000	3.360	MN	12,778	100,000	06/14/2013	11/15/2024
89602N	2C	7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH				1FE	7,015,000	98.749	6,927,242	7,015,000	7,015,000					5.000	5.000	MON	55,789	28,071	01/21/2015	01/01/2033
89602N	WL	4	TRIBOROUGH BRDG & TUNL AUTH				1FE	5,955,050	111.809	5,590,450	5,000,000	5,414,758		(132,495)			5.000	2.130	JJ	125,000	250,000	10/05/2011	01/01/2019
89978K	AQ	9	TUOLUMNE WIND PROJ AUTH				1FE	1,467,315	110.478	1,657,170	1,500,000	1,481,629		2,545			5.000	5.240	JJ	37,500	75,000	06/25/2009	01/01/2022
91335V	HH	2	UNIV PITTSBURGH OF THE CO				1FE	3,573,405	113.937	3,759,921	3,300,000	3,444,466		(21,673)			5.500	4.610	MS	53,442	181,500	03/11/2009	09/15/2021
91412F	5J	2	UNIVERSITY CALIF REVS				1FE	8,072,325	114.939	8,620,425	7,500,000	7,821,721		(42,379)			5.500	4.710	MN	52,708	412,500	03/13/2009	05/15/2022
91412G	RT	4	UNIVERSITY CALIF REVS FOR				1FE	10,020,339	121.782	9,748,649	8,005,000	9,450,486		(210,907)			5.000	1.970	MN	51,143	400,250	03/27/2013	05/15/2022
91412G	ST	3	UNIVERSITY CALIF REVS FOR				1FE	6,650,624	122.859	6,972,248	5,675,000	6,625,853		(13,034)			5.000	4.060	MN	36,257	283,750	04/17/2015	05/15/2048
914233	B8	3	UNIVERSITY CONN				1FE	1,784,407	114.614	1,759,325	1,535,000	1,748,907		(35,499)			5.000	1.500	FA	28,994	25,370	04/01/2015	02/15/2020
914301	V5	2	UNIV OF HOUSTON TX				1FE	9,420,080	104.887	8,390,960	8,000,000	8,319,421		(280,529)			5.000	1.400	FA	151,111	400,000	12/06/2011	02/15/2017
914301	V7	8	UNIVERSITY HOUSTON TEX				1FE	8,047,968	111.798	7,339,539	6,565,000	7,235,829		(207,793)			5.000	1.620	FA	124,006	328,250	12/14/2011	02/15/2019
914353	YY	7	UNIVERSITY ILL UNIV REVS				1FE	302,728	111.515	295,515	265,000	288,754		(6,987)			5.000	2.130	AO	3,313	13,250	12/18/2013	04/01/2019
914402	M4	1	UNIVERSITY MD SYS AUXILIA				1FE	6,042,900	118.593	5,929,650	5,000,000	5,611,269		(107,677)			5.000	2.500	AO	62,500	250,000	10/27/2011	04/01/2021
91514A	BK	0	UNIV OF TEXAS TX UNIV REVENUES				1FE	6,821,894	126.217	6,689,501	5,300,000	6,701,351		(120,543)			5.000	1.960	FA	100,111	192,125	01/30/2015	08/15/2025
915183	SL	2	UNIV OF UTAH UT REVENUE				1FE	1,280,320	127.730	1,277,300	1,000,000	1,245,571		(34,560)			6.000	2.000	FA	25,000	60,000	12/23/2014	08/01/2022
91523N	NX	0	UNIV OF WASHINGTON WA UNIV REVE				1FE	1,174,140	118.461	1,184,610	1,000,000	1,174,008		(132)			5.000	3.800	JD	4,167		12/17/2015	06/01/2037
917567	BY	4	UTAH TRAN AUTH SALES				1FE	1,649,784	114.217	1,621,881	1,420,000	1,612,533		(37,252)			5.250	1.230	JD	3,313	74,550	04/24/2015	06/15/2019
927781	QQ	0	VIGINIA ST CLG BLDG AUTH EDUCTNL FACS RE				1FE	2,834,283	114.799	2,812,576	2,450,000	2,785,255		(49,028)			5.000	1.530	FA	51,042	61,250	05/15/2015	02/01/2020
927781	YR	9	VIRGINIA COLLEGE BLDG AUT				1FE	6,868,548	118.661	6,823,008	5,750,000	6,441,318		(102,747)			5.000	2.830	FA	119,792	287,500	08/09/2011	02/01/2022
927781	ZJ	6	VIRGINIA COLLEGE BLDG AUT				1FE	6,386,202	110.552	5,969,808	5,400,000	5,803,835		(145,762)			5.000	2.100	MS	90,000	270,000	10/19/2011	09/01/2018
92812U	UY	2	VIRGINIA ST HSG DEV AUTH				1FE	2,092,125	101.897	2,109,837	2,100,000	2,099,447		1,069			4.550	4.600	JJ	47,775	95,550	11/08/2007	07/01/2016
92818G	QH	9	VIRGINIA ST RES AUTH INFR				1FE	2,749,476	123.812	2,791,961	2,255,000	2,688,803		(37,932)			5.000	2.750	MN	18,792	112,750	05/08/2014	11/01/2025
938782	DR	7	WASHINGTON D C MET AREA				1FE	3,394,780	113.455	3,562,487	3,140,000	3,284,953		(18,863)			5.250	4.420	JJ	82,425	164,850	06/03/2009	07/01/2022
93974D	GU	6	WASHINGTON ST FOR ISSUES				1FE	6,092,250	122.911	6,145,550	5,000,000	5,932,634		(112,795)			5.000	2.280	JJ	125,000	244,444	07/24/2014	07/01/2023
93978H	FE	0	WASHINGTON ST HLTH CARE FACS AUTH				1FE	2,339,020	107.101	2,142,020	2,000,000	2,117,177		(65,532)			5.000	1.590	AO	25,000	100,000	06/28/2012	10/01/2017

E10.11

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5	8	9	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....	1FE	1,186,930	113.517	1,135,170	1,000,000	1,100,962		(25,569)			5.000	2.180	AO	12,500	50,000	06/28/2012	10/01/2019					
93978H	KU	8	WASHINGTON ST HLTH CARE FACS AUTH.....	1FE	362,077	112.560	354,564	315,000	352,178		(8,474)			5.000	2.030	MS	5,250	13,169	10/23/2014	03/01/2020					
944514	LW	6	WAYNE CNTY MICH ARPT AUTH.....	1FE	5,171,950	106.049	5,302,450	5,000,000	5,052,643		(25,775)			5.000	4.420	JD	20,833	250,000	12/09/2010	12/01/2017					
944514	TC	2	WAYNE CNTY MI ARPT AUTH REVENUE.....	1FE	3,372,660	114.967	3,449,010	3,000,000	3,366,747		(5,913)			5.000	3.630	JD	31,667		09/23/2015	12/01/2026					
96634R	AR	3	WHITING IN ENVRNMTL FACS REVENUE.....	1FE	3,674,480	116.605	3,684,718	3,160,000	3,673,107		(1,372)			5.000	4.050	MN	24,139		11/03/2015	11/01/2045					
97710B	5T	5	WISCONSIN ST HLTH & EDUCNTL FACS AUTH RE.....	1FE	274,535	108.431	265,656	245,000	260,340		(4,525)			4.000	2.000	AO	2,450	9,800	10/12/2012	04/01/2019					
97710B	P3	0	WISCONSIN ST HLTH & EDUCNTL.....	1FE	683,022	110.101	660,606	600,000	636,253		(13,194)			5.000	2.600	FA	11,333	30,000	03/29/2012	08/15/2018					
977228	AD	7	WISE CNTY VA INDL DEV AUTH SOL WST & SEW.....	1FE	1,410,000	100.527	1,417,431	1,410,000	1,410,000					5.000	5.000	MN	11,750		10/07/2015	11/01/2040					
986525	UB	7	YORK CNTY SCH SCH DIST #4.....	1FE	2,610,896	121.619	2,614,809	2,150,000	2,602,500		(8,396)			5.000	1.850	MS	15,229		10/21/2015	03/01/2023					
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....		1,274,144,940	XXX	1,278,754,533	1,113,385,000	1,233,372,388		0			XXX	XXX	XXX	15,465,936	42,697,120	XXX	XXX					
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3128K1	B7	5	FHLMC PC GOLD COM.....	1	426,905	111.066	485,373	437,011	429,129		3,777			5.500	6.050	MON	2,003	24,036	03/30/2006	12/01/2030					
3128MJ	QG	8	FEDERAL NATL MG.....	1	4,356,537	108.110	4,397,899	4,067,966	4,166,289		(26,425)			4.500	3.910	MON	15,255	183,058	05/08/2012	07/01/2041					
3128PY	DL	5	FHLMC PC GOLD 15.....	1	5,424,724	103.239	5,334,549	5,167,173	5,424,724		(32,695)			3.000	1.170	MON	12,918	155,015	03/18/2013	02/01/2027					
312944	PJ	4	FEDERAL NATL MTG.....	1	3,857,534	105.973	3,866,240	3,648,325	3,728,668		(13,148)			4.000	3.510	MON	12,161	145,933	04/10/2012	12/01/2040					
31306X	2A	0	FEDERAL NATL MTG.....	1	18,298,797	101.674	17,835,697	17,542,038	18,258,645		(137,515)			2.500	1.470	MON	36,546	438,551	11/14/2012	10/01/2027					
31307M	2H	8	FHLMC.....	1	5,772,294	101.014	5,714,786	5,657,379	5,735,708		(44,198)			2.500	2.210	MON	11,786	70,717	05/28/2015	05/01/2030					
31307P	Q5	1	FHLMC.....	1	12,351,354	103.156	12,325,657	11,948,556	12,349,166		(3,922)			3.000	2.510	MON	29,871	29,871	11/12/2015	11/01/2030					
3132GS	BF	5	FHLMC.....	1	20,122,863	103.066	20,065,764	19,468,832	20,122,863		(92,719)			3.500	2.760	MON	56,784	681,409	03/08/2012	03/01/2042					
3132GV	L6	7	FHLMC.....	1	13,192,543	99.938	12,704,033	12,711,875	13,192,543		(59,231)			3.000	2.000	MON	31,780	381,356	07/31/2012	08/01/2042					
3132HP	KB	9	FHLMC.....	1	4,945,876	99.990	4,811,561	4,812,041	4,879,590		(6,379)			3.000	2.770	MON	12,030	144,361	01/30/2013	11/01/2042					
3132HP	NN	6	FEDERAL NATL MTG.....	1	7,487,616	100.067	7,166,259	7,161,435	7,330,565		(19,746)			3.000	2.650	MON	17,904	214,843	11/20/2012	11/01/2042					
3132HQ	EG	3	FEDERAL NATL MTG.....	1	11,017,445	100.054	10,529,879	10,524,126	10,780,252		(32,915)			3.000	2.640	MON	26,310	315,724	12/11/2012	12/01/2042					
3132J6	E6	7	FHLMC.....	1	9,037,653	99.916	8,792,425	8,799,783	9,037,653		(6,264)			3.000	2.540	MON	21,999	263,994	01/30/2013	02/01/2043					
3132J7	K6	8	FHLMC.....	1	8,268,522	100.067	7,934,420	7,929,059	8,268,522		(35,245)			3.000	1.910	MON	19,823	237,872	04/30/2013	03/01/2043					
3132J9	G7	7	FHLMC.....	1	6,488,634	100.067	6,228,320	6,224,110	6,488,634		(36,583)			3.000	1.920	MON	15,560	186,723	04/30/2013	05/01/2043					
3132J9	TD	0	FHLMC.....	1	10,685,017	103.022	10,635,733	10,323,688	10,685,017		(75,648)			3.500	2.580	MON	30,111	361,329	05/29/2013	05/01/2043					
3132QR	QE	3	FHLMC.....	1	9,220,845	103.025	9,200,789	8,930,603	9,066,317		(155,614)			3.500	3.230	MON	26,048	104,190	07/30/2015	07/01/2045					
3138E0	AE	9	FEDERAL NATL MTG.....	1	3,423,817	106.088	3,401,940	3,206,694	3,281,679		(11,363)			4.000	3.520	MON	21,358	128,610	04/30/2012	01/01/2042					
3138E2	VY	8	FEDERAL NATL MTG.....	1	3,295,472	106.098	3,239,328	3,053,129	3,145,170		(5,173)			4.000	3.340	MON	20,237	122,125	09/28/2012	12/01/2041					
3138E5	CL	0	FEDERAL NATL MTG.....	1	5,234,982	103.547	5,148,792	4,972,379	5,234,982		(58,082)			3.000	1.070	MON	24,772	149,171	02/28/2013	01/01/2027					
3138ED	WV	9	FEDERAL NATL MTG.....	1	11,924,851	103.375	11,734,488	11,351,372	11,920,714		(109,065)			3.500	2.010	MON	66,011	397,436	05/31/2012	05/01/2042					
3138EN	LD	9	FHCHC.....	1	10,013,779	108.002	10,002,455	9,261,299	9,516,477		(521,471)			4.500	3.830	MON	69,012	138,919	06/12/2015	09/01/2044					
3138LS	KA	7	FEDERAL NATL MTG.....	1	15,225,766	103.414	14,869,707	14,378,767	15,225,766		(66,438)			3.500	2.180	MON	83,388	503,257	08/30/2012	05/01/2042					
3138LT	Q6	8	FEDERAL NATL MTG.....	1	4,799,595	103.102	4,665,643	4,525,251	4,669,323		(59,351)			3.000	2.120	MON	22,539	135,758	09/28/2012	06/01/2027					
3138M7	YZ	2	FEDERAL NATL MTG.....	1	8,740,876	103.375	8,460,836	8,184,580	8,427,372		(15,539)			3.500	2.960	MON	47,691	286,460	01/14/2013	12/01/2042					
3138NX	SZ	6	FNMA PASS-THRU LNG 30 Y.....	1	10,291,950	106.064	10,365,412	9,772,771	9,986,500		7,013			4.000	3.510	MON	65,087	390,911	07/30/2014	02/01/2043					
3138WQ	S5	4	FNMA PASS-THRU LNG 30 Y.....	1	7,102,948	100.355	7,202,477	7,176,960	7,102,948		5,135			3.000	3.210	MON	35,365	215,309	06/19/2013	05/01/2043					
3138WV	S7	7	FNMA PASS-THRU INT 15 Y.....	1	4,857,471	103.271	4,861,423	4,707,421	4,857,471		(21,802)			3.000	1.800	MON	23,472	141,223	06/20/2013	06/01/2028					
3138XP	QX	4	FEDERAL NATL MTG.....	1	6,339,524	108.080	6,310,487	5,838,675	6,336,796		(3,512)			4.500	3.780	MON	21,848	21,895	09/30/2015	02/01/2044					
3138XP	VH	3	FNMA PASS-THRU INT 15 Y.....	1	2,715,596	104.915	2,693,571	2,567,370	2,642,919		(18,972)			3.500	2.630	MON	14,820	89,858	05/30/2014	05/01/2029					
3138Y4	SJ	9	FNMA PASSTHRU AX3220.....	1	9,410,025	104.820	9,374,397	8,943,296	9,350,226		(99,642)			3.500	2.260	MON	52,035	313,015	09/30/2014	10/25/2029					

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's Amortization / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138Y6	F3	3	FNMA PASSTHRU AX4685			1	4,553,720	105.858	4,541,469	4,290,112	4,378,599		(200,290)		4.000	3.490	MON	27,613	171,604	10/31/2014	11/25/2044	
3138YE	JM	0	FEDERAL NATL MTG			1	6,953,426	100.906	6,863,611	6,801,976	6,905,924		(51,068)		2.500	2.180	MON	28,045	70,854	05/29/2015	06/01/2030	
3138YJ	Z3	3	FNMA PASSTHRU AY5261			1	4,986,859	103.248	4,913,178	4,758,595	4,862,241		(159,529)		3.500	3.100	MON	27,735	83,275	04/30/2015	04/25/2045	
3138YJ	ZJ	8	FNMA PASSTHRU AY5244			1	9,364,197	103.248	9,216,566	8,926,585	9,124,097		(243,552)		3.500	3.100	MON	52,033	182,213	03/30/2015	03/25/2045	
3138YJ	ZX	7	FNMA PASSTHRU AY5257			1	6,473,131	103.248	6,377,491	6,176,836	6,311,372		(163,658)		3.500	3.100	MON	35,999	108,095	04/30/2015	04/25/2045	
3138YK	WE	9	FHICHC			1	10,216,406	103.248	10,188,505	9,867,944	10,025,291		(194,561)		3.500	3.200	MON	57,519	115,126	06/19/2015	05/01/2045	
3138YU	UG	4	FEDERAL NATL MTG			1	11,843,292	106.037	11,817,866	11,144,988	11,398,758		(445,691)		4.000	3.480	MON	74,245	111,450	08/04/2015	07/01/2045	
3138YU	UU	3	FEDERAL NATL MTG			1	6,319,237	105.914	6,267,478	5,917,495	6,317,113		(2,652)		4.000	3.440	MON	39,419	19,725	09/30/2015	10/01/2045	
3138YW	LC	9	FEDERAL NATL MTG			1	8,774,818	105.895	8,749,434	8,262,297	8,448,467		(333,997)		4.000	3.480	MON	55,044	82,623	07/30/2015	07/01/2045	
3140E5	3K	8	FEDERAL NATL MTG			1	12,408,299	103.249	12,307,686	11,920,311	12,406,975		(1,324)		3.500	3.160	MON	34,615		11/12/2015	10/01/2045	
31416X	LY	4	FNMA PASS-THRU INT 15 Y			1	4,940,979	105.858	4,884,698	4,614,369	4,940,979		(119,605)		4.000	1.400	MON	30,523	184,575	03/28/2013	01/01/2026	
31418A	SC	3	FNMA PASS-THRU SF30 LTV			1	13,448,741	106.455	13,978,346	13,130,731	13,448,741		(28,745)		4.000	3.220	MON	87,312	525,229	07/12/2013	04/01/2043	
31418U	4W	1	FNMA PASSTHRU AD7136			1	7,887,925	110.307	7,885,360	7,148,501	7,814,546		(229,323)		5.000	2.710	MON	58,891	357,425	08/28/2014	07/25/2040	
31419M	AU	5	FNMA PASS-THRU INT 15 Y			1	8,794,831	104.925	8,750,845	8,340,038	8,794,831		(112,785)		3.500	1.570	MON	48,183	291,901	01/31/2012	12/01/2025	
3128K2	JM	2	FHLMC PC GOLD COM			1	278,649	110.441	315,028	285,246	280,152		3,981		5.500	6.040	MON	1,307	15,689	03/30/2006	01/01/2031	
3128K4	YG	4	FHLMC PC GOLD COM			1	215,704	113.885	240,545	211,216	214,426		(803)		6.500	5.870	MON	1,144	13,729	03/23/2006	04/01/2036	
3128K7	4Z	8	FHLMC PC GOLD COM			1	267,685	112.880	289,586	256,541	265,293		(474)		7.000	5.780	MON	1,496	17,958	12/09/2005	05/01/2033	
3128K9	F2	5	FHLMC PC GOLD COM			1	426,294	109.093	486,655	446,089	426,376		(261)		5.000	6.290	MON	1,859	22,304	03/07/2006	02/01/2036	
3128KD	5D	3	FHLMC			1	270,556	113.885	303,544	266,534	270,248		(1,971)		6.500	6.000	MON	1,444	17,325	08/29/2006	08/01/2036	
3128KF	L3	5	FEDERAL NATL MTG			1	560,888	115.501	630,977	546,292	560,738		(684)		7.000	6.050	MON	3,187	38,240	10/10/2006	10/01/2036	
3128KF	L2	4	FHLMC			1	64,054	103.074	64,193	62,278	64,054		(3,071)		7.000	5.980	MON	363	4,359	10/30/2006	10/01/2036	
3128KM	UW	3	FHLMC PC			1	321,798	110.416	359,248	325,357	321,798		1,105		5.500	5.780	MON	1,491	17,895	04/30/2007	03/01/2037	
3128KQ	HL	3	FHLMC PC			1	633,913	112.414	738,577	657,011	633,913		8,340		5.500	6.600	MON	3,011	36,136	07/31/2007	05/01/2037	
3128LX	FW	5	FHLMC			1	2,454,209	111.079	2,930,834	2,638,491	2,454,209		52,203		5.000	7.340	MON	10,994	131,925	06/23/2006	12/01/2035	
3128M7	5T	9	FHLMC PC			1	2,842,290	109.813	2,977,011	2,710,977	2,818,101		(33,156)		5.000	3.870	MON	11,296	135,549	01/31/2011	08/01/2040	
3128M7	EK	8	FHLMC PC			1	1,346,233	105.703	1,450,039	1,371,794	1,346,233		5,056		4.000	4.420	MON	4,573	54,872	02/26/2009	02/01/2039	
3128M8	NC	4	FHLMC PC			1	3,169,911	112.876	3,254,658	2,883,376	3,110,259		(39,269)		6.000	3.560	MON	14,417	173,003	06/28/2011	11/01/2039	
3128MJ	B8	2	FHLMC PC			1	1,067,459	110.085	1,176,224	1,068,461	1,067,459		233		5.000	4.970	MON	4,452	53,423	06/08/2005	06/01/2035	
3128MJ	E8	9	FHLMC			1	748,162	116.881	850,092	727,309	748,162		(6,904)		7.000	5.980	MON	4,243	50,912	10/27/2006	10/01/2036	
3128MM	EC	3	FHLMC GOLD PC			1	104,971	107.837	112,442	104,270	104,621		(190)		6.000	5.710	MON	521	6,256	08/14/2006	07/01/2021	
3128PC	DJ	8	FHLMC PC			1	285,361	105.415	295,277	280,109	283,020		(1,046)		6.000	5.320	MON	1,401	16,806	02/13/2006	01/01/2021	
3128PC	MS	8	FHLMC PC GOLD 15			1	66,759	105.122	69,089	65,722	66,310		(376)		6.000	5.410	MON	329	3,943	03/16/2006	02/01/2021	
3128PC	TV	4	FHLMC PC GOLD 15			1	307,144	105.589	319,125	302,233	305,002		(1,603)		6.000	5.400	MON	1,511	18,134	03/16/2006	03/01/2021	
3128PC	TW	2	FHLMC PC GOLD 15			1	267,251	112.620	296,166	262,978	265,388		(1,434)		6.000	5.400	MON	1,315	15,779	03/16/2006	03/01/2021	
3128PH	N9	8	FHLMC PC GOLD 15			1	404,078	105.769	419,203	396,337	400,642		(1,919)		6.000	5.300	MON	1,982	23,780	02/13/2006	01/01/2021	
3128PH	PL	9	FHLMC PC GOLD 15			1	176,652	105.167	182,362	173,401	175,201		(588)		6.000	5.320	MON	867	10,404	02/13/2006	01/01/2021	
31292G	5W	2	FHLMC GOLD PC			1	48,782	120.749	58,743	48,649	48,731		(14)		7.500	7.350	MON	304	3,649	09/10/1999	09/01/2029	
31292H	AK	0	FHLMC GOLD PC			1	3,861	121.620	4,878	4,011	3,896		15		7.500	8.340	MON	25	301	05/18/2000	01/01/2030	
31292H	QN	7	FHLMC PC GOLD CAS			1	172,857	113.680	199,528	175,517	173,299		557		6.000	6.360	MON	858	10,533	05/08/2002	05/01/2032	
31292K	ZP	5	FHLMC PC GOLD CAS			1	11,979,196	107.877	12,422,145	11,514,998	11,968,335		(93,717)		4.500	3.530	MON	43,181	518,175	11/30/2010	03/01/2040	
312930	5P	1	FEDERAL HOME LN BKS			1	1,632,521	105.715	1,726,173	1,632,840	1,632,521		23		4.000	3.970	MON	5,443	65,314	02/12/2009	03/01/2039	
312939	PM	7	FHLMC GOLD			1	3,670,096	109.200	3,813,872	3,492,554	3,630,992		(53,960)		5.000	3.870	MON	14,499	174,638	05/28/2010	03/01/2040	
312940	4Q	9	FHLMC PC GOLD COM			1	6,355,239	109.813	6,592,616	6,003,473	6,274,031		(91,716)		5.000	3.730	MON	25,014	300,174	06/30/2010	06/01/2040	

E10.13

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312940	PZ	6	FHLMC PC		GOLD COM		5,178,262	107.820	5,539,525	5,137,723	5,178,262		(12,992)		4.500	4.190	MON	19,266	231,198	04/30/2010	05/01/2040	
312941	NL	7	FHLMC PC		GOLD COM		2,513,081	107.868	2,599,331	2,409,726	2,501,913		(25,484)		4.500	3.560	MON	9,036	108,438	07/29/2010	07/01/2040	
31294B	6P	5	FHLMC GOLD PC				20,982	105.363	22,168	21,040	20,995		3		7.000	7.070	MON	122	1,473	12/27/2000	01/01/2030	
31294F	PT	7	FHLMC GOLD PC				909	107.313	1,013	944	914		9		7.500	8.440	MON	6	71	05/18/2000	05/01/2030	
31294F	T5	5	FHLMC GOLD PC				60	113.206	71	62	60				7.500	8.440	MON		5	05/18/2000	05/01/2030	
31294K	TD	7	FHLMC PC				411,469	103.422	424,292	410,251	410,251		(35)		5.000	4.860	MON	1,709	20,513	08/29/2003	09/01/2018	
312962	GT	4	FHLMC				276,304	103.092	275,549	267,283	269,887		(3,292)		5.500	4.520	MON	1,225	14,701	04/23/2004	10/01/2018	
312963	AY	7	FHLMC				116,599	102.568	114,701	111,829	113,253		(1,136)		5.500	4.310	MON	513	6,151	03/31/2004	11/01/2018	
31296M	3Z	0	FHLMC				1,158,874	111.068	1,289,362	1,160,870	1,158,874		228		5.000	4.990	MON	4,837	58,043	09/30/2003	09/01/2033	
31296S	M3	7	FHLMC				1,536,322	111.185	1,672,373	1,504,125	1,531,608		(5,564)		5.500	4.840	MON	6,894	82,727	01/09/2004	01/01/2034	
31296S	M5	2	FHLMC				697,657	114.243	767,774	672,049	692,821		(5,470)		6.000	4.890	MON	3,360	40,323	01/09/2004	01/01/2034	
31297M	AQ	1	FHLMC PC		GOLD COM		521,179	110.862	573,226	517,059	520,309		(706)		5.500	5.230	MON	2,370	28,438	03/09/2005	03/01/2035	
31297M	XV	5	FHLMC PC		GOLD COM		161,731	109.093	184,208	168,854	161,877		2,626		5.000	6.320	MON	704	8,443	11/10/2005	04/01/2030	
31297P	ME	8	FHLMC PC		GOLD COM		64,521	113.885	70,633	62,021	63,890		(93)		6.500	5.350	MON	336	4,031	04/07/2005	10/01/2034	
31297T	WF	6	FHLMC PC		GOLD COM		692,464	109.203	790,924	724,263	693,400		11,684		5.000	6.240	MON	3,018	36,213	11/09/2005	09/01/2035	
31297U	SF	8	FHLMC PC		GOLD COM		351,135	109.093	399,936	366,601	352,611		177		5.000	6.190	MON	1,522	18,330	11/10/2005	10/01/2030	
31297V	Y8	5	FHLMC PC		GOLD COM		629,519	109.603	717,381	654,524	629,668		2,859		5.000	6.090	MON	2,727	32,726	11/30/2005	11/01/2035	
31298N	FU	4	FHLMC PC		GOLD CAS		76,118	109.885	98,844	89,953	75,674		6		7.000	9.020	MON	525	6,297	12/01/2005	05/01/2031	
3132GG	A2	1	FHLMC PC		GOLD PC		5,106,056	105.974	5,214,737	4,920,759	5,106,056		(37,742)		4.000	3.070	MON	16,403	196,830	08/31/2011	08/01/2041	
3132QU	RS	4	FHLMC				15,479,429	103.022	15,442,612	14,989,536	15,478,890		(538)		3.500	3.240	MON	43,719		12/08/2015	12/01/2045	
3132QU	UZ	4	FHLMC				8,029,605	99.916	8,065,740	8,072,490	8,029,605				3.000	3.030	MON	8,072		12/16/2015	12/01/2045	
31371H	X9	4	FEDERAL NATL MTG				184,087	115.838	236,931	204,535	187,219		2,007		6.500	9.920	MON	1,110	13,294	12/01/2005	10/01/2029	
31371J	BD	5	FEDERAL NATL MTG				173,920	115.520	205,095	177,540	174,650		482		7.000	7.420	MON	2,066	12,428	01/14/2000	02/01/2030	
31371L	T9	0	FEDERAL NATL MTG				161,629	104.876	161,342	153,841	156,458		(1,875)		6.000	4.620	MON	1,538	9,230	10/13/2004	08/01/2019	
31371N	MC	6	FNMA PASS-THRU		INT 15 Y		722,410	109.545	770,420	703,290	715,973		(5,000)		7.000	6.010	MON	8,161	49,230	09/27/2007	10/01/2022	
31379R	WW	4	FEDERAL NATL MTG				86,653	106.653	95,693	89,723	87,080		102		7.000	7.950	MON	1,045	6,281	06/08/2000	06/01/2028	
31383T	JH	2	FEDERAL NATL MTG				142,792	114.284	170,572	149,252	144,333		2,443		6.500	7.600	MON	1,614	9,701	09/10/1999	09/01/2029	
31385C	ZW	6	FEDERAL NATL MTG				24,371	100.466	24,616	24,501	24,402		174		6.000	6.030	MON	245	1,470	04/05/2001	05/01/2016	
31385W	X8	7	FEDERAL NATL MTG				1,422,370	114.670	1,558,709	1,359,291	1,417,716		(14,523)		7.000	5.320	MON	15,651	95,150	10/12/2005	09/01/2032	
31387C	XK	2	FEDERAL NATL MTG				32,182	102.688	32,619	31,765	32,031		(4)		7.000	6.540	MON	370	2,224	06/22/2001	04/01/2031	
31389F	S4	5	FNMA PASS-THRU		LNG 30 Y		379,664	114.284	432,445	378,393	378,809		(213)		6.500	6.300	MON	4,083	24,514	01/25/2002	02/01/2032	
3138A7	4J	4	FNMA PASS-THRU		LNG 30 Y		6,942,201	108.228	7,089,823	6,550,792	6,942,201		(75,050)		4.500	2.700	MON	49,081	294,786	11/14/2011	03/01/2041	
3138AB	Z3	6	FNMA PASS-THRU		LNG 30 Y		5,458,549	108.248	5,685,826	5,252,551	5,439,338		(40,676)		4.500	3.620	MON	39,218	236,365	05/31/2011	04/01/2041	
3138AH	7B	6	FNMA PASS-THRU		LNG 30 Y		1,542,093	110.434	1,595,787	1,445,006	1,542,093		(57,973)		5.000	2.990	MON	12,032	72,250	07/27/2011	07/01/2041	
3138AS	PL	0	FEDERAL NATL MTG				6,776,250	106.087	6,857,118	6,463,671	6,586,285		(14,959)		4.000	3.610	MON	43,050	258,547	09/30/2011	09/01/2041	
31390C	MD	5	FNMA PASS-THRU		INT 15 Y		91,437	101.855	88,593	86,979	87,521		(966)		6.500	5.020	MON	912	5,654	09/20/2002	05/01/2017	
31390F	4E	6	FNMA PASS-THRU		LNG 30 Y		224,311	108.376	235,128	216,955	222,334		(1,459)		7.000	5.990	MON	2,526	15,187	05/31/2002	05/01/2032	
31390F	4T	3	FNMA PASS-THRU		INT 15 Y		20,107	100.783	19,109	18,960	19,109		(332)		7.000	5.240	MON	213	1,327	09/20/2002	05/01/2017	
31390F	4W	6	FNMA PASS-THRU		INT 15 Y		55,382	102.421	53,488	52,224	52,635		(789)		7.000	5.240	MON	592	3,856	09/20/2002	05/01/2017	
31390G	A6	4	FNMA PASS-THRU		INT 15 Y		29,019	100.885	27,607	27,364	27,579		(350)		7.000	5.240	MON	310	1,915	09/20/2002	05/01/2017	
31390G	CE	5	FNMA PASS-THRU		LNG 30 Y		83,655	103.497	83,741	80,912	82,918		(1,795)		7.000	5.990	MON	942	5,664	05/31/2002	05/01/2032	
31390J	3P	4	FNMA PASS-THRU		LNG 30 Y		209,970	113.902	224,235	196,866	209,144		(570)		7.500	5.580	MON	2,456	14,765	02/11/2003	07/01/2032	

E10.14

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5	8	9	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31391Q	JP	0	FNMA PASS-THRU LNG 30 Y				1	793,655	114.174	880,831	771,475	789,596		(145)			6.000	5.080	MON	7,401	46,289	11/20/2002	11/01/2032
31398Q	HB	6	FHLMC				1	5,049,635	107.960	5,398,030	5,000,000	5,015,140		(6,330)			4.224	3.950	MON	21,120	211,200	06/01/2010	03/25/2020
31400S	CJ	6	FEDERAL NATL MTG				1	278,140	103.325	285,915	276,713	276,713		(128)			4.500	4.250	MON	2,024	12,452	09/30/2003	04/01/2018
31401B	P4	1	FNMA PASS-THRU INT 15 Y				1	353,467	103.852	353,976	340,845	343,690		(3,398)			5.000	3.930	MON	2,781	17,042	05/30/2003	05/01/2018
31402E	R7	5	FNMA PASS-THRU LNG 30 Y				1	506,975	109.985	551,014	500,987	506,606		(939)			5.000	4.580	MON	4,043	25,049	06/30/2003	08/01/2033
31402G	R4	7	FNMA PASS-THRU LNG 30 Y				1	1,470,049	110.591	1,607,173	1,453,246	1,469,331		(3,127)			5.000	4.580	MON	12,063	72,664	08/13/2003	07/01/2033
31402K	VX	9	FNMA PASS-THRU INT 15 Y				1	218,190	103.251	218,623	211,739	213,314		(1,751)			5.500	4.540	MON	1,898	11,646	10/31/2003	07/01/2018
31402L	QU	9	FNMA PASS-THRU LNG 30 Y				1	600,301	110.636	656,559	593,439	599,874		(466)			5.000	4.590	MON	4,936	29,672	08/13/2003	08/01/2033
31403F	PK	4	FEDERAL NATL MTG				1	1,086,098	118.197	1,214,355	1,027,390	1,075,058		(5,301)			6.500	4.780	MON	11,086	66,780	02/10/2004	10/01/2033
31403J	W6	9	FEDERAL NATL MTG				1	894,888	111.340	975,118	875,799	893,790		(4,406)			5.500	4.770	MON	8,015	48,169	01/09/2004	12/01/2033
31403N	GB	7	FEDERAL NATL MTG				1	410,267	111.340	445,652	400,261	410,267		496			5.500	4.630	MON	3,349	22,014	03/31/2004	11/01/2033
31404G	2B	6	FHLMC				1	355,865	103.543	358,613	346,340	349,769		(2,855)			5.000	4.220	MON	2,624	17,317	02/27/2004	02/01/2019
31404M	L4	8	FEDERAL NATL MG				1	1,086,519	112.736	1,194,297	1,059,373	1,085,127		1,125			5.500	4.670	MON	9,695	58,266	03/31/2004	03/01/2034
31404P	LS	8	FNMA PASS-THRU INT 15 Y				1	673,471	104.001	719,529	691,848	682,438		4,818			4.500	5.260	MON	5,116	31,133	03/24/2005	04/01/2019
31404W	TV	8	FNMA PASS-THRU INT 15 Y				1	418,564	103.686	442,570	426,834	422,266		2,776			4.500	5.040	MON	3,128	19,208	08/10/2005	05/01/2019
31405R	AM	8	FNMA PASS-THRU LNG 30 Y				1	1,499,522	112.238	1,653,083	1,472,827	1,495,125		(5,227)			5.500	4.940	MON	13,477	81,005	10/20/2004	10/01/2034
31405R	AN	6	FNMA PASS-THRU LNG 30 Y				1	742,227	112.550	820,512	729,014	741,630		832			5.500	4.880	MON	6,663	40,096	10/20/2004	10/01/2034
31405R	G3	4	FNMA				1	99,042	111.399	108,954	97,805	98,868		(1,480)			5.500	5.020	MON	895	5,379	09/30/2004	09/01/2034
31406B	F2	1	FNMA				1	454,102	112.642	504,072	447,496	453,803		(549)			5.500	4.970	MON	2,463	24,624	09/01/2006	01/01/2035
31406C	TB	4	FNMA PASS-THRU LNG 30 Y				1	1,165,297	112.690	1,291,786	1,146,311	1,164,442		(2,819)			5.500	4.920	MON	10,494	63,047	01/11/2005	12/01/2034
31406E	ML	5	FNMA PASS-THRU LNG 30 Y				1	1,089,947	112.672	1,208,058	1,072,189	1,088,806		(926)			5.500	4.930	MON	9,814	58,970	01/11/2005	01/01/2035
31406E	Z5	6	FNMA PASS-THRU LNG 30 Y				1	531,022	110.890	599,152	540,309	531,235		(485)			5.000	5.380	MON	4,497	27,015	03/09/2005	03/01/2035
31406K	LR	9	FNMA				1	1,350,067	112.671	1,496,583	1,328,275	1,349,059		942			5.500	4.930	MON	12,159	73,055	01/27/2005	01/01/2035
31406L	JC	3	FED NATL MTG ASSN #813059				1	435,999	112.037	502,742	448,725	435,999		3,282			5.500	6.370	MON	4,104	24,680	04/10/2006	03/01/2035
31406M	LG	9	FNMA PASS-THRU LNG 30 Y				1	1,396,883	112.690	1,563,898	1,387,776	1,396,380		442			5.500	5.200	MON	12,686	76,328	03/09/2005	01/01/2035
31407B	HM	4	FNMA PASS-THRU LNG 30 Y				1	811,231	112.520	939,442	834,909	811,231		458			5.500	6.330	MON	7,644	45,920	04/10/2006	06/01/2035
31407E	VE	0	FNMA PASS-THRU INT 15 Y				1	1,066,370	105.664	1,104,177	1,044,981	1,053,322		(5,286)			5.500	4.840	MON	9,485	57,474	08/03/2005	07/01/2020
31407F	DK	3	FNMA PASS-THRU INT 15 Y				1	362,474	103.922	397,794	382,779	369,378		6,691			4.500	6.280	MON	2,801	17,225	06/11/2007	10/01/2020
31407L	MV	6	FNMA PASS-THRU LNG 30 Y				1	2,225,836	112.113	2,516,690	2,244,776	2,225,836		6,039			5.500	5.650	MON	20,546	123,463	12/30/2005	06/01/2035
31407S	A2	8	FNMA PASS-THRU LNG 30 Y				1	464,639	110.253	538,267	488,211	464,639		4,041			5.000	6.450	MON	4,063	24,411	03/30/2006	08/01/2035
31408H	KX	2	FEDERAL NATL MTG				1	957,917	111.569	1,108,588	993,626	957,917		17,558			5.500	6.660	MON	9,096	54,649	05/17/2006	02/01/2036
31409F	E6	1	FNMA PASS-THRU LNG 30 Y				1	573,512	112.742	651,888	578,210	573,512		1,169			5.500	5.670	MON	5,291	31,802	02/28/2007	03/01/2036
31409T	RE	0	FEDERAL NATL MTG				1	1,660,632	113.593	1,947,377	1,714,339	1,660,632		6,034			5.500	6.410	MON	15,689	94,289	05/05/2006	04/01/2036
31409X	5A	3	FEDERAL NATL MTG				1	660,184	114.284	745,578	652,386	659,829		(2,634)			6.500	5.960	MON	7,061	42,405	05/25/2006	05/01/2036
31410E	2N	7	FEDERAL NATL MTG				1	71,966	112.846	81,864	72,544	71,978		278			6.000	6.120	MON	362	4,353	06/09/2006	07/01/2036
31410G	PQ	0	FNMA PASS-THRU LNG 30 Y				1	540,739	114.284	577,806	505,585	540,739		(12,293)			6.500	3.790	MON	5,432	32,863	07/07/2009	11/01/2037
31410S	4X	2	FEDERAL NATL MTG				1	183,793	114.284	206,530	180,715	183,701		(2,424)			6.500	5.790	MON	1,956	11,746	10/10/2006	09/01/2036
31410U	GK	2	FNMA PASS-THRU LNG 30 Y				1	1,107,159	111.340	1,292,070	1,160,468	1,107,159		6,063			5.500	7.000	MON	10,188	63,826	06/12/2007	03/01/2037
31410W	3E	6	FNMA PASS-THRU INT 15 Y				1	249,904	107.423	261,350	243,289	247,644		(1,680)			7.000	6.000	MON	2,812	17,030	09/27/2007	09/01/2022
31411A	JG	1	FEDERAL NATL MTG				1	1,329,165	113.246	1,495,539	1,320,602	1,328,983		(1,577)			6.000	5.660	MON	13,187	79,236	11/09/2006	11/01/2036
31411H	P7	9	FNMA PASS-THRU LNG 30 Y				1	741,321	113.128	831,630	735,118	741,028		(3,083)			6.000	5.610	MON	7,344	44,107	12/27/2006	01/01/2037
31411N	XZ	5	FNMA PASS-THRU LNG 30 Y				1	1,251,995	111.827	1,440,824	1,288,433	1,251,995		7,626			5.500	6.340	MON	11,798	70,864	06/06/2007	03/01/2037
31411W	AU	1	FNMA PASS-THRU LNG 30 Y				1	356,928	112.894	399,798	354,133	356,805		(714)			6.000	5.630	MON	3,506	21,248	03/30/2007	04/01/2037

E10.15

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31411W	FH	5	FNMA PASS-THRU INT 15 Y				1	562,262	106.971	601,225	562,043	562,043					6.000	5.850	MON	5,620	33,723	06/12/2007	05/01/2022
31412L	D2	3	FNMA PASS-THRU LNG 30 Y				1	822,389	113.027	966,678	855,263	822,389		8,914			5.500	6.710	MON	7,830	47,039	06/08/2007	03/01/2037
31412S	4L	6	FNMA PASS-THRU LNG 30 Y				1	411,481	112.846	459,036	406,778	411,481		(2,909)			6.000	5.490	MON	3,745	24,407	05/29/2008	04/01/2038
31412S	5T	8	FNMA PASS-THRU LNG 30 Y				1	910,341	112.846	1,016,648	900,910	910,341		(176)			6.000	5.450	MON	8,578	54,055	06/30/2008	05/01/2038
31414U	5K	0	FNMA PASS-THRU LNG 30 Y				1	523,698	112.846	587,397	520,526	522,770		(726)			6.000	5.730	MON	5,201	31,232	07/31/2008	05/01/2038
31416R	QR	7	FNMA PASS-THRU LNG 30 Y				1	6,553,536	109.136	7,153,412	6,554,560	6,554,560					4.500	4.400	MON	49,016	294,955	06/30/2009	06/01/2039
31416X	NA	4	FNMA PASS-THRU LNG 30 Y				1	9,543,741	108.212	10,128,149	9,359,477	9,517,463		(23,260)			4.500	4.030	MON	69,273	421,176	02/28/2011	02/01/2041
31418P	UE	3	FEDERAL NATL MTG				1	4,753,510	109.260	5,078,338	4,647,916	4,738,993		(26,418)			4.500	3.930	MON	34,809	209,156	05/28/2010	03/01/2040
31419A	DS	3	FNMA PASS-THRU LNG 30 Y				1	1,970,801	113.022	2,048,229	1,812,231	1,946,772		(28,751)			6.000	3.680	MON	17,894	108,734	10/29/2010	09/01/2039
31419J	SH	2	FNMA PASS-THRU				1	11,937,189	106.761	12,810,404	11,999,059	11,943,680		6,407			4.000	4.040	MON	79,219	479,962	12/08/2010	11/01/2040
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							554,790,478	XXX	562,032,823	534,496,062	549,679,764		0	(4,654,213)	0	XXX	XXX	XXX	2,675,783	16,961,268	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							1,828,935,418	XXX	1,840,787,356	1,647,881,062	1,783,052,152		0	(19,686,881)	0	XXX	XXX	XXX	18,141,719	59,658,388	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																							
00101N	AB	3	ADS WASTE HOLDINGS INC				5FE	718,313	101.250	708,750	700,000	705,381	5,042	(2,162)			8.250	7.770	AO	14,438	57,750	10/09/2012	10/01/2020
001940	AA	3	AUTOMATION TOOLING SYSTEM				4FE	605,625	101.213	607,278	600,000	603,033	(2,296)	(297)			6.500	6.340	JD	1,950	19,283	06/15/2015	06/15/2023
00206R	AM	4	AT&T INC	LS			2FE	1,998,320	108.587	2,171,740	2,000,000	1,999,517		186			5.600	5.610	MN	14,311	112,000	05/08/2008	05/15/2018
00206R	AR	3	AT&T INC				2FE	1,993,780	110.381	2,207,620	2,000,000	1,997,690		656			5.800	5.840	FA	43,822	116,000	01/30/2009	02/15/2019
00206R	AZ	5	AT&T INC	LS			2FE	1,108,994	103.005	1,081,553	1,050,000	1,087,835		(6,180)			3.875	3.150	FA	15,371	40,688	10/02/2012	08/15/2021
00206R	BD	3	AT&T INC				2FE	2,008,640	98.101	1,962,020	2,000,000	2,005,783		(850)			3.000	2.940	FA	22,667	60,000	06/11/2012	02/15/2022
00206R	BN	1	AT&T INC				2FE	1,234,253	95.285	1,191,063	1,250,000	1,238,048		1,513			2.625	2.770	JD	3,099	32,813	06/11/2013	12/01/2022
00206R	CJ	0	AT&T INC	LS			2FE	997,040	96.140	961,400	1,000,000	997,198		158			3.400	3.430	MN	4,344	18,039	04/23/2015	05/15/2025
00404A	AN	8	ACADIA HEALTH CO INC				4FE	352,250	94.500	330,750	350,000	330,750	(21,422)	(78)			5.625	5.510	FA	5,852		09/14/2015	02/15/2023
00434N	AA	3	ACCESS MIDSTREAM PARTNER				2FE	1,284,375	80.500	1,006,250	1,250,000	1,281,144		(3,231)			4.875	4.470	MN	7,786	60,938	01/15/2015	05/15/2023
00766T	AB	6	AECOM TECHNOLOGY CORP				3FE	250,000	103.250	258,125	250,000	250,000					5.750	5.750	AO	3,035	14,734	09/17/2014	10/15/2022
00766T	AD	2	AECOM TECHNOLOGY CORP				3FE	300,000	102.250	306,750	300,000	300,000					5.875	5.870	AO	3,721	18,066	09/17/2014	10/15/2024
008674	AH	6	AHERN RENTALS INC				4FE	1,602,563	81.500	1,304,000	1,600,000	1,304,000	(298,476)	(86)			7.375	7.340	MN	15,078	59,328	06/15/2015	05/15/2023
009158	AT	3	AIR PRODUCTS & CHEMICALS				1FE	995,930	97.195	971,950	1,000,000	997,000		378			2.750	2.790	FA	11,306	27,500	01/30/2013	02/03/2023
00928Q	AL	5	AIRCASTLE LTD				3FE	350,000	102.500	358,750	350,000	350,000					4.625	4.620	JD	719	16,188	12/02/2013	12/15/2018
00928Q	AN	1	AIRCASTLE LTD				3FE	251,875	103.514	258,785	250,000	251,757	(37)	(81)			5.500	5.350	FA	5,194	6,417	08/31/2015	02/15/2022
02005N	AD	2	ALLY FINL INC				3FE	1,152,125	105.375	1,317,188	1,250,000	1,214,961		16,322			6.250	7.840	JD	6,510	78,125	12/02/2011	12/01/2017
02005N	AE	0	GMAC INC				3FE	57,438	114.500	57,250	50,000	57,133		(304)			8.000	4.250	MS	1,178		10/15/2015	03/15/2020
02005N	AV	2	ALLY FINL INC				3FE	395,565	102.375	409,500	400,000	396,004		354			5.125	5.260	MS	5,182	20,557	10/08/2014	09/30/2024
02005N	AZ	3	ALLY FINL INC				3FE	501,526	99.752	498,760	500,000	497,337		(4,212)			4.125	4.040	MS	5,214	10,313	08/05/2015	03/30/2020
02154C	AC	7	ALTICE FINANCING S.A.				4FE	608,000	99.750	598,500	600,000	598,500		(9,093)	(407)		6.500	6.240	JJ	17,983	6,500	11/12/2015	01/15/2022
02154C	AD	5	ALTICE FINANCING S.A.				4FE	1,591,253	99.500	1,592,000	1,600,000	1,584,193		(7,145)	86		6.625	6.720	AO	26,500	10,904	12/08/2015	02/15/2023
02154E	AB	5	ALTICE FINANCING S.A.				4FE	1,051,500	96.000	960,000	1,000,000	960,000	(45,963)	(3,037)			8.125	7.340	JJ	37,465	48,750	08/03/2015	01/15/2024
02155E	AA	6	ALTICE FINANCING S.A.				5FE	200,000	92.500	185,000	200,000	185,000		(15,000)			7.750	7.750	JJ	7,147		05/29/2015	07/15/2025
02155F	AA	3	ALTICE FINANCING S.A.				3FE	300,000	100.750	302,250	300,000	300,000					5.375	5.370	JJ	9,496		05/29/2015	07/15/2023
02360X	AL	1	AMERENERGY GENERAT				4FE	419,125	66.163	297,734	450,000	297,734	(125,888)	4,497			7.000	9.920	AO	6,650	21,000	09/22/2015	04/15/2018
02360X	AM	9	AMERENERGY GENERAT				4FE	570,000	60.628	363,768	600,000	363,768	(209,670)	3,438			6.300	7.530	AO	9,450	18,900	05/12/2015	04/01/2020
024747	AD	9	ABC SUPPLY CO INC				4FE	604,375	100.750	604,500	600,000	602,625		(1,702)	(48)		5.750	5.630	JD	4,025		11/24/2015	12/15/2023
0258M0	DJ	5	AMERICAN EXPRESS CR CORP	LS			1FE	998,960	101.104	1,011,040	1,000,000	999,450		206			2.125	2.140	JJ	9,090	21,250	07/24/2013	07/27/2018
02665W	AC	5	AMERICAN HONDA FIN CORP				1FE	996,140	100.943	1,009,430	1,000,000	997,806		759			2.125	2.200	AO	4,781	21,250	10/03/2013	10/10/2018

E10.16

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6			7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5	8	9	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
02665W	AZ	4	AMERICAN HONDA FINANCE			1FE	1,349,123	100.377	1,355,090	1,350,000	1,349,167			45		2.450	2.460	MS	8,912		09/21/2015	09/24/2020	
02666Q	M2	6	AMERICAN HONDA FINANCE			1FE	999,430	99.760	997,600	1,000,000	999,752		114			1.600	1.610	FA	6,000	16,000	02/12/2013	02/16/2018	
026874	CU	9	AMERICAN INTL GROUP			2FE	1,981,540	108.410	2,168,200	2,000,000	1,987,143		1,662			4.875	4.990	JD	8,125	97,500	05/21/2012	06/01/2022	
026874	DD	6	AMERICAN INTL GROUP			2FE	2,939,764	99.247	2,927,787	2,950,000	2,940,168		404			3.750	3.790	JJ	52,547		07/07/2015	07/10/2025	
02922X	AG	3	AMERICAN RENAL HOLDINGS	@		4FE	1,209,498	96.500	1,181,884	1,224,750	1,181,884	(26,830)	2,335				0.190	N/A		105,551		02/15/2013	08/20/2019
032803	AB	4	GLOBAL GEN MERGER SUB			5FE	746,000	108.010	756,070	700,000	727,448	(10,780)	(6,033)			11.000	9.540	JD	4,767	77,000	10/20/2014	12/15/2020	
03523T	AV	0	ANHEUSER-BUSH INBEV WOR			1FE	993,810	109.875	1,098,750	1,000,000	996,962		619			5.000	5.070	AO	10,556	50,000	03/24/2010	04/15/2020	
03523T	BE	7	ANHEUSER BUSCH INBEV WORLD			1FE	1,998,460	115.585	2,311,700	2,000,000	1,999,413		165			7.750	7.760	JJ	71,472	155,000	01/07/2009	01/15/2019	
03523T	BP	2	ANHEUSER BUSCH INBEV WORLD	LS		1FE	995,180	96.212	962,120	1,000,000	996,711		457			2.500	2.550	JJ	11,528	25,000	07/13/2012	07/15/2022	
035242	AA	4	ANHEUSER-BUSH INBEV FIN	LS		1FE	993,470	96.366	963,660	1,000,000	995,221		608			2.625	2.690	JJ	11,958	26,250	01/14/2013	01/17/2023	
035287	AF	8	ANIXTER INC			3FE	761,375	100.750	755,625	750,000	752,625	(8,548)	(202)			5.500	5.240	MS	15,240		10/27/2015	03/01/2023	
035659	AA	9	ANNA MERGER SUB INC			5FE	902,188	88.000	792,000	900,000	792,000	(110,065)	(116)			7.750	7.700	AO	17,438	66,736	06/15/2015	10/01/2022	
03674P	AJ	2	ANTERO RESOURCES FINANCE			3FE	211,875	84.750	211,875	250,000	211,875		329			6.000	6.810	JD	1,250	7,500	10/09/2015	12/01/2020	
03674P	AL	7	ANTERO RESOURCES FINANCE			3FE	735,048	80.500	603,750	750,000	603,750	(115,364)	239			5.375	5.770	MN	6,719	32,250	10/22/2015	11/01/2021	
03674X	AC	0	ANTERO RESOURCES FINANCE			3FE	603,000	78.500	471,000	600,000	471,000	(98,430)	(320)			5.125	5.040	JD	2,563	30,750	09/04/2014	12/01/2022	
03674X	AD	8	ANTERO RESOURCES FINANCE			3FE	735,969	77.000	577,500	750,000	577,500	(158,894)	425			5.625	5.920	JD	3,516	27,453	09/10/2015	06/01/2023	
037411	AX	3	APACHE CORP	LS		2FE	989,700	100.615	1,006,150	1,000,000	994,402		982			3.625	3.740	FA	15,104		11/30/2010	02/01/2021	
037411	AZ	8	APACHE CORP			2FE	979,670	95.404	954,040	1,000,000	980,764		1,094			3.250	3.590	FA	12,278	16,250	08/04/2015	04/15/2022	
037735	CU	9	APPALACHIAN POWER CO	LS		2FE	996,450	98.451	984,510	1,000,000	996,627		177			3.400	3.440	JD	2,833	18,228	05/11/2015	06/01/2025	
037833	AK	6	APPLE INC			1FE	1,987,190	97.914	1,958,280	2,000,000	1,990,273		1,193			2.400	2.470	MN	7,733	48,000	05/09/2013	05/03/2023	
037833	BF	6	APPLE INC	LS		1FE	989,570	100.377	1,003,770	1,000,000	990,170		600			2.700	2.870	MN	3,600	13,500	07/29/2015	05/13/2022	
037833	BG	4	APPLE INC	LS		1FE	2,485,375	101.498	2,537,450	2,500,000	2,485,946		571			3.200	3.270	MN	10,667	40,000	08/12/2015	05/13/2025	
03938L	AU	8	ARCELORMITTAL			3FE	495,625	81.500	407,500	500,000	407,500	(88,330)	205			6.000	6.010	MS	10,000	12,500	10/22/2015	03/01/2021	
03938L	AX	2	ARCELORMITTAL			3FE	526,250	80.500	402,500	500,000	402,500	(123,438)				6.750	5.510	FA	11,813	35,000	12/05/2012	02/25/2022	
03938L	AZ	7	ARCELORMITTAL			3FE	978,625	72.250	722,500	1,000,000	722,500	(256,807)	682			6.125	6.410	JD	5,104	30,625	08/03/2015	06/01/2025	
039686	AB	6	ARDAGH PACKAGING			5FE	839,188	103.000	824,000	800,000	816,500	(7,417)	(3,958)			9.125	8.340	AO	15,411	73,000	07/25/2011	10/15/2020	
03969A	AA	8	ARDAGH PACKAGING			5FE	124,191	97.697	120,685	123,529	120,685	(3,360)	(86)			7.000	6.890	MN	1,416	8,647	02/05/2014	11/15/2020	
03969A	AE	0	ARDAGH PACKAGING			5FE	656,875	96.000	624,000	650,000	624,000	(28,455)				6.750	6.520	JJ	18,403	35,438	06/12/2015	01/31/2021	
03969A	AG	5	ARDAGH PACKAGING			5FE	994,000	93.750	937,500	1,000,000	937,500	(50,532)				6.000	6.120	JD	30,167	11,900	11/18/2015	06/30/2021	
03969L	AA	4	ARDAGH FIN HLDGS SA			5FE	506,616	99.500	508,560	511,116	507,508	305	785			8.625	8.840	JD	23,090	20,257	12/15/2015	06/15/2019	
044209	AF	1	ASHLAND INC			3FE	645,464	97.500	633,750	650,000	633,750	(12,325)	304			4.750	4.850	FA	11,664	26,125	10/13/2015	08/15/2022	
044209	AK	0	ASHLAND INC			3FE	300,000	102.000	306,000	300,000	300,000					3.875	3.870	AO	2,454	11,625	02/21/2013	04/15/2018	
045054	AC	7	ASHTAD CAPITAL INC			3FE	1,013,563	101.250	1,012,500	1,000,000	1,005,266	(7,404)	(831)			5.625	5.430	AO	14,063	52,375	04/23/2015	10/01/2024	
04523X	AB	3	ASPECT SOFTWARE INC			5FE	365,500	78.500	314,000	400,000	314,000	(63,316)	11,816			10.625	15.370	MN	5,431	42,500	03/04/2015	05/15/2017	
04765B	AD	4	ATKORE INTERNATIONAL INC	@		4FE	599,781	93.125	558,750	600,000	558,750	(28,518)	18					N/A		45,645		07/11/2014	10/09/2021
04765B	AF	9	ATKORE INTERNATIONAL INC	@		5FE	892,165	87.000	777,551	893,737	777,551	(93,784)	(59)				100.310	N/A	2	42,288		07/07/2014	04/09/2021
04964V	AA	5	ATRIUM WINDOWS AND DOORS			5FE	809,068	76.500	650,250	850,000	650,250	(90,790)	1,790			7.750	9.240	MN	10,979	54,250	12/02/2015	05/01/2019	
05531F	AL	7	BB&T CORPORATION	LS		1FE	499,090	100.038	500,190	500,000	499,697		183			1.600	1.630	FA	3,022	8,000	08/07/2012	08/15/2017	
05531F	AN	3	BB&T CORPORATION			1FE	998,540	100.614	1,006,140	1,000,000	999,261		289			2.050	2.080	JD	683	20,614	06/14/2013	06/19/2018	
05531F	AS	2	BB&T CORPORATION			1FE	2,995,650	100.811	3,024,330	3,000,000	2,996,485		805			2.450	2.480	JJ	33,892	44,304	12/03/2014	01/15/2020	
05578M	AA	0	BMC SOFTWARE FINANCE INC			5FE	1,544,125	67.000	1,072,000	1,600,000	1,072,000	(413,457)	4,082			8.125	8.840	JJ	59,944	111,719	11/09/2015	07/15/2021	
059165	EF	3	BALTIMORE GAS & ELEC CO	LS		1FE	999,570	101.641	1,016,410	1,000,000	999,675		38			3.350	3.350	JJ	16,750	33,500	06/12/2013	07/01/2023	
060505	EH	3	BANK AMER CORP			3FE	799,688	100.250	802,000	800,000	798,627	4,141	2			6.250	6.250	MS	16,111	37,500	11/04/2015	12/31/2099	

E10.17



### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
060505	EL	4	BANK AMER CORP.....	.....	.....	.....	3FE	1,053,938	105.375	1,106,438	1,050,000	1,053,938					6.500	6.470	AO	12,892	68,250	10/20/2014	01/01/9999
06051G	EA	3	BANK AMER FDG CORP.....	.....	.....	.....	2FE	997,490	102.777	1,027,770	1,000,000	999,747		414			6.500	6.540	FA	27,083	65,000	07/23/2009	08/01/2016
06051G	EC	9	BANK AMER FDG CORP.....	.....	.....	.....	2FE	1,494,630	111.046	1,665,690	1,500,000	1,497,232		526			5.625	5.670	JJ	42,188	84,375	06/17/2010	07/01/2020
06051G	EQ	8	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	997,080	102.821	1,028,210	1,000,000	999,232		601			3.875	3.930	MS	10,656	38,750	03/19/2012	03/22/2017
06051G	ET	2	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	1,990,520	100.168	2,003,360	2,000,000	1,996,009		1,907			2.000	2.100	JJ	18,889	40,000	01/22/2013	01/11/2018
06051G	EU	9	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	2,236,118	98.609	2,218,703	2,250,000	2,239,653		1,284			3.300	3.370	JJ	35,063	74,250	03/19/2013	01/11/2023
06051G	FF	1	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	2,344,813	102.506	2,306,385	2,250,000	2,335,920		(8,602)			4.000	3.460	AO	22,500	85,000	06/09/2015	04/01/2024
06053F	AA	7	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	999,190	103.721	1,037,210	1,000,000	999,359		71			4.100	4.100	JJ	17,881	41,000	07/18/2013	07/24/2023
06406H	BP	3	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	1FE	998,050	108.485	1,084,850	1,000,000	999,089		201			4.600	4.620	JJ	21,211	46,000	11/06/2009	01/15/2020
06406H	BU	2	BANK NEW YORK MTN BK ENT.....	LS	.....	.....	1FE	1,497,450	107.659	1,614,885	1,500,000	1,498,573		247			4.150	4.170	FA	25,938	62,250	01/25/2011	02/01/2021
06406H	CJ	6	BANK NEW YORK MTN BK ENT.....	LS	.....	.....	1FE	2,699,217	99.412	2,684,124	2,700,000	2,699,652		156			1.350	1.350	MS	11,644	36,450	03/04/2013	03/06/2018
06406H	DF	3	BANK OF NEW YORK MELLON.....	.....	.....	.....	1FE	499,675	99.746	498,730	500,000	499,681		6			2.450	2.460	MN	1,157		11/19/2015	11/27/2020
06739F	HV	6	BARCLAYS BK PLC.....	.....	.....	.....	1FE	1,007,600	102.346	1,023,460	1,000,000	1,007,600					3.750	3.640	MN	4,792	18,750	08/18/2015	05/15/2024
06739G	AR	0	BARCLAYS BANK PLC.....	.....	.....	.....	1FE	1,555,965	109.844	1,647,660	1,500,000	1,526,781		(5,932)			5.125	4.630	JJ	36,943	76,875	07/20/2010	01/08/2020
07330N	AD	7	BB&T BRH BKG & TR CO GLOB.....	.....	.....	.....	1FE	1,999,600	101.355	2,027,100	2,000,000	1,999,782		75			2.300	2.300	AO	9,711	46,000	09/19/2013	10/15/2018
073685	AA	7	BEACON ROOFING SUPPLY INC.....	.....	.....	.....	4FE	753,000	102.375	767,813	750,000	752,926		(74)			6.375	6.310	AO	11,953		09/24/2015	10/01/2023
07556Q	BD	6	BEAZER HOMES USA INC.....	.....	.....	.....	5FE	354,125	88.500	309,750	350,000	309,750	(30,919)	(394)			7.250	7.060	FA	10,573	23,563	02/18/2015	02/01/2023
07556Q	BF	1	BEAZER HOMES USA INC.....	.....	.....	.....	5FE	495,750	92.500	462,500	500,000	462,500	(33,350)	100			7.500	7.670	MS	11,042	7,500	10/14/2015	09/15/2021
07556Q	BH	7	BEAZER HOMES USA INC.....	.....	.....	.....	5FE	190,000	90.500	181,000	200,000	181,000	(11,332)	1,899			5.750	7.010	JD	511	11,500	10/09/2014	06/15/2019
085789	AF	2	BERRY PETE CO.....	.....	.....	.....	5FE	250,000	23.500	117,500	500,000	117,500	(12,021)	(290)	252,689		6.375	20.190	MS	9,385	31,875	07/17/2013	09/15/2022
095796	AA	6	BLUE RACER MIDSTREAM.....	.....	.....	.....	4FE	668,250	69.000	621,000	900,000	621,000	(48,140)	890			6.125	11.640	MN	7,044		12/14/2015	11/15/2022
097023	BJ	3	BOEING CO.....	LS	.....	.....	1FE	975,890	96.445	964,450	1,000,000	977,721		1,831			2.500	2.770	MS	8,333	13,264	02/18/2015	03/01/2025
097023	BN	4	BOEING CO.....	LS	.....	.....	1FE	1,969,900	96.867	1,937,340	2,000,000	1,970,583		683			2.200	2.430	AO	7,456		10/26/2015	10/30/2022
10112R	AQ	7	BOSTON PPTYS LTD PARTNERS.....	.....	.....	.....	2FE	1,096,060	111.232	1,112,320	1,000,000	1,046,827		(11,098)			5.875	4.510	AO	12,403	58,750	02/28/2011	10/15/2019
10112R	AS	3	BOSTON PPTYS LTD PARTNERS.....	.....	.....	.....	2FE	976,085	105.133	1,051,330	1,000,000	986,109		2,235			4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021
10112R	AV	6	BOSTON PPTYS LTD PARTNERS.....	.....	.....	.....	2FE	496,895	97.856	489,280	500,000	497,605		272			3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023
10112R	AW	4	BOSTON PPTYS LTD PARTNERS.....	LS	.....	.....	2FE	498,470	101.725	508,625	500,000	498,795		125			3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024
103186	AA	0	BOXER PARENT CO INC.....	.....	.....	.....	5FE	447,750	62.500	281,250	450,000	281,250	(101,603)	353			9.000	9.110	AO	8,550	40,500	04/08/2014	10/15/2019
11102A	AA	9	BRITISH TELECOMMUNICATION.....	.....	.....	.....	2FE	1,447,500	107.894	1,618,410	1,500,000	1,486,335		6,086			5.950	6.430	JJ	41,154	89,250	03/19/2008	01/15/2018
11283W	AA	2	BROOKFIELD RESIDENTIAL.....	.....	.....	.....	4FE	501,875	97.000	485,000	500,000	485,000	(16,768)	(107)			6.500	6.410	JD	1,444	27,625	08/03/2015	12/15/2020
11283Y	AA	8	BROOKFIELD RESIDENTIAL PP.....	.....	.....	.....	4FE	395,624	93.197	372,788	400,000	372,788	(23,026)	190			6.125	6.320	JJ	12,250	12,250	08/31/2015	07/01/2022
12008R	AG	2	BUILDERS FIRSTSOURCE INC.....	.....	.....	.....	4FE	502,345	107.000	535,000	500,000	501,729		(252)			7.625	7.540	JD	3,177	38,125	06/12/2013	06/01/2021
120111	BN	8	BUILDING MATLS CORP.....	.....	.....	.....	3FE	550,750	102.500	563,750	550,000	550,738		(12)			6.000	5.980	AO	7,883		09/22/2015	10/15/2025
120462	AA	4	BUMBLE BEE HOLDINGS INC.....	.....	.....	.....	4FE	368,718	102.250	362,988	355,000	358,367	(3,357)	(3,132)			9.000	7.890	JD	1,420	31,950	11/12/2014	12/15/2017
12189L	AM	3	BURLINGTON NORTHN SANTA FE.....	.....	.....	.....	1FE	1,000,000	98.750	987,500	1,000,000	1,000,000					3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023
12189L	AY	7	BURLINGTON NORTH SANTA FE.....	LS	.....	.....	2FE	997,820	101.798	1,017,980	1,000,000	997,820					3.650	9.090	MS	12,167		08/13/2015	09/01/2025
12189T	BA	1	BURLINGTON NORTHN SANTA FE.....	.....	.....	.....	1FE	1,995,030	108.296	2,165,920	2,000,000	1,998,652		558			5.750	5.780	MS	33,861	115,000	03/12/2008	03/15/2018
12429T	AC	8	BWAY HOLDING COMPANY.....	.....	.....	.....	5FE	2,035,850	93.375	1,867,500	2,000,000	1,867,500	(164,454)	(2,601)			9.125	8.730	FA	68,944	137,128	06/23/2015	08/15/2021
124857	AE	3	CBS CORP NEW.....	.....	.....	.....	2FE	498,660	104.168	520,840	500,000	499,250		128			4.300	4.330	FA	8,122	21,500	10/04/2010	02/15/2021
124857	AG	8	CBS CORP NEW.....	.....	.....	.....	2FE	1,482,710	99.336	1,490,040	1,500,000	1,488,565		1,633			3.375	3.510	MS	16,875	50,625	05/01/2012	03/01/2022
124857	AQ	6	CBS CORP NEW.....	LS	.....	.....	2FE	984,305	98.012	980,120	1,000,000	984,882		577			4.000	4.180	JJ	19,000		07/07/2015	01/15/2026
1248EP	AS	2	CCO HLDGS LLC/CAP CORP.....	.....	.....	.....	3FE	22,935	102.750	22,605	22,000	22,605	(86)	(202)			7.000	5.850	JJ	710	1,540	10/07/2014	01/15/2019

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1248EP AW 3	CCO HLDGS LLC / CCO HLDGS	3FE				794,438	104.500	783,750	750,000	772,500	(4,735)	(5,965)			7.375	6.270	JD	12,906	55,313	08/14/2014	06/01/2020	
1248EP AX 1	CCO HLDGS LLC / CCO HLDGS	3FE				366,625	105.875	370,563	350,000	364,378		(1,914)			6.625	5.810	JJ	9,726	23,188	10/16/2014	01/31/2022	
1248EP AY 9	CCO HLDGS LLC / CAP CORP	3FE				246,875	101.500	253,750	250,000	246,893		18			5.250	5.470	MS	3,318		12/14/2015	09/30/2022	
1248EP BD 4	CCO HLDGS LLC / CCO HLDGS	3FE				1,015,000	103.000	1,030,000	1,000,000	1,014,418	728	(569)			5.750	5.510	MS	19,167	25,875	08/31/2015	09/01/2023	
1248EP BF 9	CCO HLDGS LLC / CCO	3FE				246,750	100.500	251,250	250,000	246,790		40			5.125	5.330	MN	2,135		11/23/2015	05/01/2023	
1248EP BK 8	CCO HLDGS LLC / CCO	3FE				900,000	100.000	900,000	900,000	900,000					5.875	5.870	MN	8,813	27,906	04/15/2015	05/01/2027	
12505B AA 8	CBRE SVCS INC	2FE				250,000	100.699	251,748	250,000	250,000					5.000	5.000	MS	3,681	12,500	03/11/2013	03/15/2023	
12505B AC 4	CBRE SVCS INC	2FE				750,000	101.460	760,950	750,000	750,000					5.250	5.250	MS	11,594	38,172	10/03/2014	03/15/2025	
12505F AB 7	CBS OUT AMER CAP LLC/MMR	4FE				501,500	103.250	516,250	500,000	501,314		(169)			5.250	5.190	FA	9,917	26,250	10/07/2014	02/15/2022	
12505F AF 8	CBS OUTDOOR AMERS CA	4FE				450,000	102.000	459,000	450,000	450,000					5.880	5.880	MS	7,791	25,263	09/16/2014	03/15/2025	
12513G AZ 2	CDW LLC / CDW FIN CORP	4FE				310,500	106.500	319,500	300,000	309,921		(579)			6.000	5.390	FA	6,800	9,000	07/06/2015	08/15/2022	
12513G BA 6	CDW LLC/CDW FINANCE	4FE				149,250	103.750	155,625	150,000	149,281		31			5.500	5.560	JD	688	4,125	08/25/2015	12/01/2024	
12543D AL 4	CHS / CMNTY HEALTH SYS IN	4FE				50,625	101.250	50,625	50,000	50,612		(13)			8.000	7.620	MN	511		11/23/2015	11/15/2019	
12543D AR 1	CHS/COMMUNITY HEALTH SYS	3FE				2,034,250	101.000	2,020,000	2,000,000	2,008,489	(14,087)	(7,745)			5.125	4.640	FA	38,722	87,125	12/16/2015	08/15/2018	
12543D AV 2	CHS/COMMUNITY HEALTH SYS	4FE				1,907,313	95.375	1,812,125	1,900,000	1,803,118	(98,617)	(2,985)			6.875	6.840	FA	54,427	110,000	12/21/2015	02/01/2022	
125581 GH 5	CIT GROUP INC	3FE				1,714,875	104.250	1,720,125	1,650,000	1,704,568		(10,307)			5.500	4.350	FA	34,283	53,625	05/12/2015	02/15/2019	
125581 GL 6	CIT GROUP INC	3FE				930,375	103.625	932,625	900,000	916,313	943	(8,255)			5.250	4.200	MS	13,913	47,250	08/14/2014	03/15/2018	
125581 GN 2	CIT GROUP INC	3FE				291,603	104.625	283,534	271,000	283,534	(971)	(3,291)			5.375	3.890	MN	1,861	14,566	07/28/2014	05/15/2020	
125896 BK 5	CMS ENERGY CORP	2FE				498,445	109.141	545,705	500,000	498,948		141			5.050	5.090	MS	7,435	25,250	03/07/2012	03/15/2022	
12626C AA 0	CPG MERGER SUB LLC	5FE				316,500	98.500	295,500	300,000	295,500	(19,733)	(1,267)			8.000	6.910	AO	6,000	12,000	05/15/2015	10/01/2021	
12626P AK 9	CRH AMER INC	2FE				1,496,985	100.107	1,501,605	1,500,000	1,499,975		624			4.125	4.160	JJ	28,531	61,875	11/30/2010	01/15/2016	
12626P AM 5	CRH AMERICA INC	2FE				1,098,647	99.997	1,099,967	1,100,000	1,098,716		69			3.875	3.890	MN	4,973	21,313	05/12/2015	05/18/2025	
126307 AC 1	CSC HLDGS INC	3FE				300,000	107.000	267,500	250,000	267,500	(10,395)	(8,109)			8.625	4.730	FA	8,146	21,563	02/22/2013	02/15/2019	
126307 AH 0	CSC HLDGS INC	3FE				1,924,750	88.500	1,770,000	2,000,000	1,770,000	(158,332)	3,320			5.250	5.780	JD	8,750	78,750	09/08/2015	06/01/2024	
126634 AC 8	CVR FEF LLC/COFF FIN INC	4FE				400,000	97.500	390,000	400,000	390,000	6,000				6.500	6.500	MN	4,333	26,000	10/10/2012	11/01/2022	
126650 CK 4	CVS HEALTH CORP	2FE				499,785	101.168	505,840	500,000	499,797		12			3.500	3.500	JJ	7,826		07/13/2015	07/20/2022	
126650 CL 2	CVS HEALTH CORP	2FE				1,116,511	102.430	1,126,730	1,100,000	1,116,032		(479)			3.875	3.690	JJ	19,063		08/18/2015	07/20/2025	
128195 AH 7	CALATLANTIC GROUP INC	3FE				561,500	106.750	587,125	550,000	560,125	(859)	(516)			6.250	5.840	JD	1,528	31,250	10/20/2015	12/15/2021	
13057Q AD 9	CALIFORNIA RESOURCES CORP	5FE				37,410	31.750	18,415	58,000	18,415	(19,277)	282			5.500	14.790	MS	939	3,240	11/13/2015	09/15/2021	
13057Q AF 4	CALIFORNIA RESOURCES CORP	5FE				60,135	31.250	28,750	92,000	28,750	(31,641)	256			6.000	12.510	MN	1,380	400	11/12/2015	11/15/2024	
13057Q AG 2	CALIFORNIA RESOURCES CORP	5FE				335,319	52.500	209,475	399,000	209,475	(126,320)	476			8.000	11.350	JD	1,419	1,540	11/30/2015	12/15/2022	
131347 BY 1	CALPINE CORP	3FE				664,568	107.000	662,330	619,000	662,092	(830)	(1,646)			7.875	6.590	JJ	22,477		10/15/2015	01/15/2023	
131347 CA 2	CALPINE CORP	3FE				642,313	103.500	621,000	600,000	621,000	(17,749)	(3,518)			6.000	4.750	JJ	16,600	19,500	05/26/2015	01/15/2022	
131347 CC 8	CALPINE CORP	3FE				53,500	102.500	51,250	50,000	51,250	(1,961)	(289)			5.875	4.890	JJ	1,355		01/30/2015	01/15/2024	
131347 CE 4	CALLPINE CORP	4FE				870,305	89.250	803,250	900,000	803,250	(68,516)	1,299			5.375	5.920	JJ	22,306	20,240	10/13/2015	01/15/2023	
143436 AL 7	CARMIKE CINEMAS	4FE				250,000	102.500	256,250	250,000	250,000					6.000	6.000	JD	750	7,417	06/10/2015	06/15/2023	
144577 AF 0	CARRIZO OIL & GAS INC	4FE				148,125	88.500	132,750	150,000	132,750	(15,403)	28			7.500	7.810	MS	3,313		12/02/2015	09/15/2020	
144577 AH 6	CARRIZO OIL & GAS INC	4FE				350,000	82.000	287,000	350,000	287,000	(63,000)				6.250	6.250	AO	4,618	10,148	04/14/2015	04/15/2023	
147446 AR 9	CASE NEW HOLLAND INC	3FE				266,338	106.000	265,000	250,000	257,277	(412)	(3,771)			7.875	6.060	JD	1,641	19,688	07/08/2013	12/01/2017	
147448 AG 9	CASELLA WASTE SYS INC	5FE				1,111,785	99.750	1,097,250	1,100,000	1,096,116	(1,374)	(2,177)			7.750	7.480	FA	32,206	85,250	10/20/2014	02/15/2019	
149123 BX 8	CATERPILLAR INC	1FE	LS			497,905	97.976	489,880	500,000	498,579		198			2.600	2.640	JD	6,681	13,000	06/21/2012	06/26/2022	
14912L 3U 3	CATERPILLAR FINL SVCS MTN	1FE				997,510	108.403	1,084,030	1,000,000	999,320		272			5.450	5.480	AO	11,506	54,500	03/19/2008	04/15/2018	
14912L 5P 2	CATERPILLAR FINANCIAL	1FE	LS			499,035	99.119	495,595	500,000	499,575		192			1.300	1.340	MS	2,167	6,500	02/28/2013	03/01/2018	

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14987E AC 1	COOH SAFARI LLC.....	3FE				1,350,000	102.400	1,382,400	1,350,000	1,350,000						5.750	5.750	FA	8,841		11/05/2015	02/15/2026
156504 AB 8	CENTURY COMMUNITIES .....	4FE				301,421	92.750	278,250	300,000	278,250	(21,281)	(154)				6.875	6.790	MN	2,635	20,625	05/02/2014	05/15/2022
15941R AN 0	CHAPARRAL ENERGY INC.....	5FE				50,000	25.000	50,000	200,000	50,000	80,574	(2,303)	165,270			9.875	56.030	AO	4,938	19,750	06/25/2012	10/01/2020
15942R AB 5	CHAPARRAL ENERGY INC.....	5FE				112,500	23.500	105,750	450,000	105,750	159,993	(1,520)	349,724			8.250	46.520	MS	12,375	37,125	11/01/2011	09/01/2021
15942R AD 1	CHAPARRAL ENERGY INC.....	5FE				137,500	22.000	121,000	550,000	121,000	193,107	(2,077)	433,030			7.625	40.510	MN	5,359	41,938	02/26/2014	11/15/2022
161175 AK 0	CCO SAFARI II LLC .....	2FE				1,001,220	99.349	993,490	1,000,000	1,001,131		(89)				3.579	3.550	JJ	15,708		07/28/2015	07/23/2020
161175 AM 6	CHARTER COMMUNICATION.....	2FE				650,000	100.095	650,618	650,000	650,000						4.908	4.900	JJ	14,001		07/09/2015	07/23/2025
163851 AA 6	CHEMOURS CO.....	4FE				200,438	70.500	141,000	200,000	141,000	(59,412)	(25)				6.625	6.580	MN	1,693	6,735	05/06/2015	05/15/2023
163851 AC 2	CHEMOURS CO.....	4FE				400,000	68.500	274,000	400,000	274,000	(126,000)					7.000	6.990	MN	3,578	14,233	05/05/2015	05/15/2025
165167 CQ 8	CHESAPEAKE ENERGY CORP .....	4FE				1,898,374	49.000	540,470	1,103,000	540,470	(1,355,218)	(2,686)				8.000	(1,720)	JD	1,961		12/23/2015	12/15/2022
166751 AJ 6	CHEVRON CORPORATION.....	1FE				3,498,915	109.077	3,817,695	3,500,000	3,499,597		115				4.950	4.950	MS	56,788	173,250	02/26/2009	03/03/2019
166764 AG 5	CHEVRON CORP NEW.....	1FE				1,500,000	99.966	1,499,490	1,500,000	1,500,000						2.427	2.420	JD	18,910	36,405	06/17/2013	06/24/2020
166764 AH 3	CHEVRON CORP NEW.....	1FE	LS			1,000,000	100.937	1,009,370	1,000,000	1,000,000						3.191	3.190	JD	16,575	31,910	06/17/2013	06/24/2023
166764 AN 0	CHEVRON CORP NEW.....	1FE				500,000	100.028	500,140	500,000	500,000						2.193	2.190	MN	1,401	10,874	11/10/2014	11/15/2019
166764 BD 1	CHEVRON CORPORATION.....	1FE	LS			1,000,000	101.494	1,014,940	1,000,000	1,000,000						3.326	3.320	MN	4,065		11/09/2015	11/17/2025
172967 FT 3	CITIGROUP INC .....	2FE				1,632,985	107.456	1,611,840	1,500,000	1,611,196		(9,898)				4.500	3.140	JJ	31,313	22,500	08/05/2015	01/14/2022
172967 HQ 8	CITIGROUP INC.....	2FE				995,620	101.044	1,010,440	1,000,000	997,534		859				2.500	2.590	MS	6,597	25,000	09/19/2013	09/26/2018
172967 HQ 7	CITIGROUP INC.....	3FE				697,875	97.500	682,500	700,000	682,500	(10,500)					6.300	6.320	MN	5,635	32,288	11/04/2015	01/01/9999
172967 JK 8	CITIGROUP INC.....	3FE				1,233,000	99.228	1,215,543	1,225,000	1,215,543	(17,457)					5.875	5.830	MS	18,792	37,384	04/20/2015	01/01/9999
172967 JP 7	CITIGROUP INC.....	2FE	LS			4,142,770	98.770	4,197,725	4,250,000	4,144,953		2,183				3.300	3.610	AO	24,933	20,625	11/18/2015	04/27/2025
172967 KB 6	CITIGROUP INC.....	2FE				1,997,760	99.303	1,986,060	2,000,000	1,997,836		76				2.650	2.670	AO	9,569		10/19/2015	10/26/2020
172967 KD 2	CITIGROUP INC.....	3FE				500,000	102.708	513,540	500,000	500,000						6.125	6.120	MN	3,913		11/05/2015	01/01/9999
176553 GP 4	CITIZENS PROPERTY INS CORP FL .....	1FE				8,329,125	114.292	8,571,900	7,500,000	7,988,036		(100,780)				5.000	3.400	JD	31,250	375,000	06/13/2012	06/01/2020
184502 BL 5	CLEAR CHANNEL COMMUNICATION.....	5FE				534,568	74.500	409,750	550,000	330,000	1,058	1,963	209,987			9.000	9.550	JD	2,200	49,500	07/12/2013	12/15/2019
18538R AG 8	CLEARWATER PAPER CORP .....	3FE				98,438	94.500	94,500	100,000	94,500	(2,948)	150				4.500	4.710	FA	1,875	4,500	03/31/2014	02/01/2023
18538R AH 6	CLEARWATER PAPER CORP.....	3FE				1,159,000	97.250	1,118,375	1,150,000	1,118,375	(32,496)	(629)				5.375	5.270	FA	25,755	51,286	02/05/2015	02/01/2025
185401 AD 8	CLEAVER-BROOKS INC .....	4FE				306,645	96.000	288,000	300,000	288,000	(16,029)	(899)				8.750	8.300	JD	1,167	26,250	04/16/2013	12/15/2019
191216 AR 1	COCA COLA CO.....	1FE				498,470	104.864	524,320	500,000	499,194		151				3.150	3.180	MN	2,013	15,750	11/04/2010	11/15/2020
191216 BS 8	COCA COLA CO .....	1FE	LS			1,996,900	98.983	1,979,660	2,000,000	1,996,948		48				2.875	2.890	AO	10,222		10/22/2015	10/27/2025
19416Q EC 0	COLGATE PALMOLIVE CO MTNS.....	1FE	LS			985,050	96.516	965,160	1,000,000	988,711		1,400				2.100	2.260	MN	3,500	21,000	04/29/2013	05/01/2023
198280 AE 9	COLUMBIA PIPELINE GR.....	2FE	LS			1,996,940	92.408	1,848,160	2,000,000	1,997,114		174				4.500	4.510	JD	7,500	47,250	05/19/2015	06/01/2025
20030N AP 6	COMCAST CORP NEW.....	1FE				1,017,460	105.314	1,053,140	1,000,000	1,002,436		(2,203)				6.500	6.250	JJ	29,972	65,000	06/11/2007	01/15/2017
20030N AW 1	COMCAST CORP NEW.....	1FE				499,880	109.601	548,005	500,000	499,968		12				5.700	5.700	MN	3,642	28,500	05/02/2008	05/15/2018
20030N BD 2	COMCAST CORP .....	1FE	LS			499,570	101.421	507,105	500,000	499,702		40				3.125	3.130	JJ	7,205	15,625	06/26/2012	07/15/2022
20030N BF 7	COMCAST CORP NEW.....	1FE				1,464,735	99.778	1,496,670	1,500,000	1,473,135		3,361				2.850	3.130	JJ	19,713	42,750	06/11/2013	01/15/2023
202795 HV 5	COMMONWEALTH EDISON CO.....	1FE				999,760	106.188	1,061,880	1,000,000	999,878		24				4.000	4.000	FA	16,667	40,000	07/26/2010	08/01/2020
20341W AD 7	COMM S&L / CSL CAPIT.....	4FE				910,175	85.750	814,625	950,000	814,625	(97,139)	1,589				8.250	8.970	AO	16,546	31,350	10/14/2015	10/15/2023
205768 AK 0	COMSTOCK RESOURCES INC .....	4FE				887,813	45.750	411,750	900,000	225,000		1,123	663,936			10.000	10.360	MS	26,500	45,500	06/15/2015	03/15/2020
205887 BQ 4	CONAGRA FOODS INC .....	2FE				2,522,160	99.225	2,480,625	2,500,000	2,509,715		(4,584)				1.900	1.700	JJ	20,583	47,500	03/25/2013	01/25/2018
20605P AB 7	CONCHO RES INC.....	3FE				125,000	99.750	124,688	125,000	124,688	(313)					7.000	6.990	JJ	4,035	8,750	12/09/2010	01/15/2021
20605P AD 3	CONCHO RES INC.....	3FE				361,125	92.750	324,625	350,000	324,625	(25,618)	(1,043)				5.500	5.060	AO	4,813	19,250	01/06/2014	10/01/2022
21036P AH 1	CONSTELLATION BRANDS INC.....	3FE				300,000	111.125	333,375	300,000	300,000						6.000	6.000	MN	3,000	18,000	04/10/2012	05/01/2022
21036P AK 4	CONSTELLATION BRANDS INC.....	3FE				100,500	100.500	100,500	100,000	100,000	1,500					3.750	3.750	MN	625	3,750	04/30/2013	05/01/2021

E10.20

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21036P AL 2	CONSTELLATION BRANDS INC.....		.....	.....	.....	3FE	776,125	100.500	804,000	800,000	781,248	125	2,096			4.250	4.620	MN	5,667	34,000	06/20/2013	05/01/2023
21036P AN 8	CONSTELLATION BRANDS.....		.....	.....	.....	3FE	200,000	102.500	205,000	200,000	200,000					4.750	4.750	MN	1,214	9,817	10/20/2014	11/15/2024
210518 CQ 7	CONSUMERS ENERGY CO.....		.....	.....	.....	1FE	996,170	110.032	1,100,320	1,000,000	998,790		403			5.650	5.690	MS	16,636	56,500	03/10/2008	09/15/2018
210795 QD 5	CONTINENTAL AIRLN PT TR.....		.....	.....	.....	3FE	1,051,000	102.335	1,023,350	1,000,000	1,022,901	(16,095)	(10,046)			6.125	3.300	AO	10,549	42,875	11/04/2015	04/29/2018
216871 AC 7	COOPER U S INC.....		.....	.....	.....	2FE	1,499,175	106.555	1,598,325	1,500,000	1,499,853		91			6.100	6.100	JJ	45,750	91,500	06/13/2007	07/01/2017
21871D AC 7	CORELOGIC INC.....		.....	.....	.....	4FE	708,250	104.500	731,500	700,000	704,500	(145)	(855)			7.250	7.060	JD	4,229	50,750	09/06/2012	06/01/2021
221643 AH 2	COTT BEVERAGES INC.....		.....	.....	.....	4FE	924,875	98.000	931,000	950,000	923,955	5,272	1,308			5.375	5.840	JJ	25,531	18,917	10/07/2015	07/01/2022
22663A AA 7	CRIMSON MERGER SUB / ORTH.....		.....	.....	.....	5FE	864,563	69.000	621,000	900,000	621,000	(190,484)	1,921			6.625	7.340	MN	7,619	48,031	07/08/2015	05/15/2022
228227 BD 5	CROWN CASTLE INTL CORP.....		.....	.....	.....	3FE	1,523,600	106.000	1,582,580	1,493,000	1,517,469	7,945	(2,865)			5.250	4.960	JJ	36,143	78,383	11/18/2014	01/15/2023
228701 AC 2	CROWNROCK LP.....		.....	.....	.....	5FE	1,013,938	95.500	955,000	1,000,000	955,000	41,549	(1,549)			7.125	6.890	AO	15,042	71,250	07/15/2013	04/15/2021
228701 AE 8	CROWNROCK LP.....		.....	.....	.....	5FE	98,536	94.500	94,500	100,000	94,500	(4,162)	126			7.750	8.000	FA	2,928	4,069	02/03/2015	02/15/2023
23283P AB 0	CYRUSONE/LP CYRUSON FIN.....		.....	.....	.....	4FE	974,563	103.380	982,110	950,000	969,990	(452)	(1,819)			6.375	5.980	MN	7,739	49,406	06/24/2015	11/15/2022
23290H AA 1	DEMATIC SA/DH SERV LUX.....		.....	.....	.....	5FE	1,121,750	101.000	1,111,000	1,100,000	1,105,094	(11,218)	(2,216)			7.750	7.370	JD	3,789	79,438	09/22/2015	12/15/2020
23311R AC 0	DCP MIDSTREAM LLC.....		.....	.....	.....	3FE	492,110	104.744	523,720	500,000	496,645		850			9.750	10.000	MS	14,354	48,750	02/19/2009	03/15/2019
23311R AD 8	DCP MIDSTREAM LLC.....		.....	.....	.....	3FE	1,108,280	90.063	900,630	1,000,000	900,630	(185,502)	(18,861)			5.350	3.140	MS	15,753	53,500	10/22/2014	03/15/2020
23311R AE 6	DCP MIDSTREAM LLC.....		.....	.....	.....	3FE	634,578	86.973	608,811	700,000	608,811	(32,946)	7,179			4.750	6.500	MS	8,405	33,250	02/11/2015	09/30/2021
23331A BG 3	D.R. HORTON INC.....		.....	.....	.....	3FE	401,250	101.750	407,000	400,000	401,190		(60)			4.750	4.700	FA	7,178	13,063	06/15/2015	02/15/2023
23331A BJ 7	D R HORTON INC.....		.....	.....	.....	3FE	250,000	101.000	252,500	250,000	250,000	1,250				3.750	3.750	MS	3,125	9,375	02/19/2014	03/01/2019
23331A BK 4	D R HORTON INC.....		.....	.....	.....	3FE	250,000	101.500	253,750	250,000	250,000					4.000	4.000	FA	3,778	5,167	02/04/2015	02/15/2020
233851 AU 8	DAIMLER FINANCE NA LLC.....		.....	.....	.....	1FE	497,915	99.525	497,625	500,000	499,130		417			1.875	1.960	JJ	4,427	9,375	01/07/2013	01/11/2018
233851 BR 4	DAIMLER FINANCE NA LLC.....		.....	.....	.....	1FE	1,995,400	97.905	1,958,100	2,000,000	1,996,129		729			2.250	2.290	MS	14,875	22,500	02/23/2015	03/02/2020
235851 AQ 5	DANAHER CORP.....		LS.....	.....	.....	1FE	1,997,140	101.829	2,036,580	2,000,000	1,997,212		72			3.350	3.360	MS	19,728		09/10/2015	09/15/2025
23636T AA 8	DANONE.....		.....	.....	.....	1FE	996,990	100.028	1,000,280	1,000,000	997,956		283			3.000	3.030	JD	1,333	30,000	05/29/2012	06/15/2022
24823U AH 1	DENBURY RESOURCES INC.....		.....	.....	.....	4FE	976,000	32.688	473,976	1,450,000	473,976	(511,667)	9,643			4.625	10.970	JJ	30,923		10/28/2015	07/15/2023
25156P AL 7	DEUTSCHE TELEKOM INTL FIN.....		.....	.....	.....	2FE	1,999,700	111.368	2,227,360	2,000,000	1,999,905		32			6.750	6.750	FA	49,125	135,000	08/12/2008	08/20/2018
25179M AK 9	DEVON ENERGY CORP NEW.....		LS.....	.....	.....	2FE	1,581,975	92.532	1,387,980	1,500,000	1,549,549		(8,017)			4.000	3.340	JJ	27,667	60,000	09/19/2011	07/15/2021
25179M AP 8	DEVON ENERGY CORP NEW.....		LS.....	.....	.....	2FE	968,330	86.349	863,490	1,000,000	969,581		1,251			3.250	3.790	MN	4,153	16,250	09/14/2015	05/15/2022
25243Y AT 6	DIAGEO CAP PLC.....		LS.....	.....	.....	1FE	497,150	98.838	494,190	500,000	498,651		568			1.125	1.240	AO	969	5,625	04/24/2013	04/29/2018
25380Q AF 6	DIGICEL LTD.....		.....	.....	.....	4FE	596,500	91.636	549,816	600,000	549,816	(43,759)	75			7.000	7.170	FA	15,867	28,000	10/14/2015	02/15/2020
25380Q AG 4	DIGICEL LTD.....		.....	.....	.....	4FE	381,250	85.084	340,336	400,000	340,336	(43,222)	2,308			6.000	6.940	AO	5,067	24,000	02/04/2015	04/15/2021
25380Q AH 2	DIGICEL LIMITED.....		.....	.....	.....	4FE	1,455,550	84.731	1,270,965	1,500,000	1,270,965	(186,158)	1,573			6.750	7.250	MS	33,750	33,375	09/03/2015	03/01/2023
25380W AE 6	DIGICEL GROUP LTD.....		.....	.....	.....	5FE	810,000	84.000	672,000	800,000	672,000	(102,766)	(1,234)			8.250	8.010	MS	16,683	66,000	12/11/2013	09/30/2020
25380W AF 3	DIGICEL GROUP LTD.....		.....	.....	.....	5FE	200,000	75.500	151,000	200,000	151,000	(37,000)				7.125	7.120	AO	3,563	14,250	03/19/2014	04/01/2022
25460C AA 1	DIRECTV HOLDINGS/FING.....		.....	.....	.....	2FE	3,545,350	98.540	3,448,900	3,500,000	3,541,956		(3,402)			3.950	3.780	JJ	63,749	58,701	08/17/2015	01/15/2025
25468P CG 9	DISNEY WALT CO MTNS.....		.....	.....	.....	1FE	1,995,540	107.456	2,149,120	2,000,000	1,999,127		524			6.000	6.030	JJ	54,667	120,000	07/12/2007	07/17/2017
25468P DF 0	DISNEY WALT CO.....		.....	.....	.....	1FE	1,945,359	101.549	1,980,206	1,950,000	1,945,474		115			3.150	3.170	MS	17,745		09/14/2015	09/17/2025
25470D AH 2	DISCOVERY COMUNICATIONS.....		.....	.....	.....	2FE	975,270	92.362	923,620	1,000,000	978,092		2,630			3.250	3.590	AO	8,125	32,500	12/02/2014	04/01/2023
25470X AE 5	DISH DBS CORP.....		.....	.....	.....	3FE	268,750	100.938	252,345	250,000	252,345	(10,133)	(1,919)			6.750	5.660	JD	1,406	16,875	06/25/2012	06/01/2021
25470X AJ 4	DISH DBS CORP.....		.....	.....	.....	3FE	498,750	93.750	468,750	500,000	468,750	(29,452)	(114)			5.875	5.940	JJ	13,545		10/30/2015	07/15/2022
25470X AW 5	DISH DBS CORP.....		.....	.....	.....	3FE	1,100,000	89.500	984,500	1,100,000	984,500	(115,500)				5.875	5.870	MN	8,258	63,727	11/05/2014	11/15/2024
25746U BP 3	DOMINION RESOURCES INC.....		.....	.....	.....	2FE	1,499,865	96.448	1,446,720	1,500,000	1,499,904		13			2.750	2.750	MS	12,146	41,250	09/10/2012	09/15/2022
260003 AH 1	DOVER CORP.....		.....	.....	.....	1FE	1,000,299	107.921	1,079,210	1,000,000	1,000,080		(34)			5.450	5.440	MS	16,047	54,500	03/12/2008	03/15/2018

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543	CH	4	DOW CHEMICAL CO/THE	LS			2FE	992,310	95.929	959,290	1,000,000	994,402		721			3.000	3.090	MN	3,833	30,000	01/15/2013	11/15/2022
26112T	AE	6	DOWNSTREAM DEV AUTH				4FE	772,881	103.000	772,500	750,000	759,355	53,990	(3,385)			10.500	9.810	JJ	39,375	78,750	11/22/2013	07/01/2019
26441Y	AV	9	DUKE REALTY LP				2FE	992,710	103.458	1,034,580	1,000,000	994,936		663			4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022
26441Y	AX	5	DUKE RLTY LTD PARTNERSHIP				2FE	991,790	98.608	986,080	1,000,000	993,794		729			3.625	3.720	AO	7,653	36,250	03/12/2013	04/15/2023
26441Y	AY	3	DUKE RLTY LTD PARTNERSHIP	LS			2FE	987,950	97.807	978,070	1,000,000	989,091		1,017			3.750	3.890	JD	3,125	38,958	11/12/2014	12/01/2024
26442U	AA	2	DUKE ENERGY CORP	LS			1FE	1,993,900	101.172	2,023,440	2,000,000	1,994,097		197			3.250	3.280	FA	24,556		08/10/2015	08/15/2025
26613T	AE	0	DUPONT FABROS TECH LP				3FE	1,011,313	104.250	1,042,500	1,000,000	1,009,476	4,834	(1,402)			5.875	5.670	MS	17,299	58,750	08/25/2014	09/15/2021
26779L	AB	3	DYNACAST INTERNATIONAL LLC				5FE	269,500	96.000	264,000	275,000	264,000	(6,096)	596			1.000	1.260	JJ	1,153	19,330	02/05/2015	01/30/2023
26779U	AG	2	DYNACAST INTERNATIONAL LLC				4FE	298,500	97.125	289,918	298,500	289,918	(8,582)				1.000	1.000	JJ	1,269	3,433	07/01/2015	01/28/2022
26817R	AM	0	DYNERGY FINANCE III INC				4FE	827,435	94.500	756,000	800,000	756,000	(68,411)	(3,024)			6.750	5.840	MN	9,000	41,663	10/15/2015	11/01/2019
26817R	AN	8	DYNERGY FINANCE III INC				4FE	158,625	87.000	130,500	150,000	130,500	(27,511)	(614)			7.375	6.390	MN	1,844	11,185	03/04/2015	11/01/2022
268787	AD	0	EVEREST ACQ LLC/FINA				4FE	800,313	50.750	406,000	800,000	406,000	(394,304)	(9)			6.375	6.360	JD	2,267	27,908	05/22/2015	06/15/2023
26884A	AY	9	ERP OPER LTD PARTNERSHIP				2FE	992,370	108.316	1,083,160	1,000,000	996,082		762			4.750	4.840	JD	2,111	47,500	07/12/2010	07/15/2020
26884A	AZ	6	ERP OPER LTD PARTNERSHIP				2FE	1,286,348	108.820	1,360,250	1,250,000	1,274,637		(3,798)			4.625	4.210	JD	2,569	57,813	10/02/2012	12/15/2021
278062	AC	8	TURLOCK CORP				2FE	963,820	97.223	972,230	1,000,000	972,572		3,537			2.750	3.190	MN	4,507	27,500	06/18/2013	11/02/2022
278865	AP	5	ECOLAB INC				2FE	499,595	99.043	495,215	500,000	499,839		81			1.450	1.460	JD	5,284	7,250	12/10/2012	12/08/2017
278865	AR	1	ECOLAB INC	LS			2FE	499,765	99.331	496,655	500,000	499,808		43			2.250	2.260	JJ	5,521	5,531	01/12/2015	01/12/2020
29084T	AC	8	EMDEON INC				5FE	596,250	92.750	556,500	600,000	556,500	(39,982)	232			6.000	6.130	AO	13,900		08/31/2015	02/15/2021
292480	AA	8	ENABLE MIDSTREAM PAR	LS			2FE	1,967,140	89.469	1,789,380	2,000,000	1,974,817		7,038			2.400	2.790	MN	6,133	48,500	11/24/2014	05/15/2019
29273E	AC	2	ENDO FIN/ENDO LTD/E FINC				4FE	800,000	100.000	800,000	800,000	800,000					6.000	6.000	JJ	22,133		06/24/2015	07/15/2023
29355X	AD	9	ENPRO INDS INC				4FE	504,913	99.500	497,500	500,000	497,045	(4,279)	(520)			5.875	5.710	MS	8,649	29,293	12/01/2014	09/15/2022
29379V	AZ	6	ENTERPRISE PRODS OPER LLC				2FE	489,955	91.276	456,380	500,000	492,253		927			3.350	3.590	MS	4,932	16,750	06/18/2013	03/01/2023
29444U	AL	0	EQUINIX INC				4FE	303,000	104.000	312,000	300,000	301,996	2,413	(416)			4.875	4.690	AO	3,656	14,625	06/07/2013	04/01/2020
29444U	AM	8	EQUINIX INC				4FE	536,875	102.500	563,750	550,000	539,241	1,003	1,145			5.375	5.700	AO	7,391	29,563	10/15/2013	04/01/2023
29444U	AN	6	EQUINIX INC				3FE	450,000	103.750	466,875	450,000	450,000					5.375	5.370	JJ	12,094	14,848	11/17/2014	01/01/2022
29444U	AP	1	EQUINIX INC				3FE	2,007,645	102.750	2,055,000	2,000,000	2,007,547		(96)			5.750	5.690	JJ	57,500	21,179	09/01/2015	01/01/2025
29444U	AQ	9	EQUINIX INC				3FE	451,500	103.250	464,625	450,000	451,484		(16)			5.875	5.830	JJ	3,084		11/19/2015	01/15/2026
29977H	AB	6	EN ENER/EVEREST ACQ FIN				4FE	355,750	62.750	251,000	400,000	251,000	(106,182)	1,432			9.375	12.650	MN	6,250	11,719	11/10/2015	05/01/2020
30066A	AD	7	EXAMWORKS GROUP INC				4FE	300,000	99.500	298,500	300,000	298,500	(1,500)				5.625	5.620	AO	3,563	8,391	04/09/2015	04/15/2023
30161N	AH	4	EXELON CORP				2FE	1,000,970	100.062	1,000,620	1,000,000	1,000,871		(99)			2.850	2.820	JD	1,267	14,567	06/10/2015	06/15/2020
30161N	AM	3	EXELON CORP				2FE	1,000,000	100.416	1,004,160	1,000,000	1,000,000					3.950	3.950	JD	1,756	22,689	06/08/2015	06/15/2025
30231G	AF	9	EXXON MOBIL CORP				1FE	1,967,900	98.507	1,970,140	2,000,000	1,968,970		1,070			2.709	2.900	MS	17,308	27,090	08/17/2015	03/06/2025
30283W	AB	0	FTS INTERNATIONAL INC				5FE	100,000	28.000	112,000	400,000	100,000	107,423	(145)	301,278		6.250	38.380	MN	4,167	25,000	04/11/2014	05/01/2022
30283W	AC	8	FTS INTERNATIONAL INC				4FE	297,000	69.000	207,000	300,000	207,000	(90,338)	338			1.000	1.200	JD	333	12,818	05/27/2015	06/15/2020
30706V	AA	3	FAMILY TREE ESCROW				4FE	610,875	104.500	627,000	600,000	609,000	(1,164)	(711)			5.750	5.450	MS	11,500	18,017	05/14/2015	03/01/2023
30706V	AC	9	FAMILY TREE ESCROW				4FE	100,000	104.250	104,250	100,000	100,000					5.250	5.250	MS	1,750	2,742	02/06/2015	03/01/2020
314275	AA	6	FEDERATED RETAIL HLDGS INC				2FE	1,014,507	104.053	936,477	900,000	921,291		(22,533)			5.900	3.250	JD	4,425	53,100	08/16/2011	12/01/2016
31428X	AS	5	FEDEX CORP				2FE	997,460	97.626	976,260	1,000,000	998,254		240			2.625	2.650	FA	10,938	26,250	07/24/2012	08/01/2022
31428X	BC	9	FEDEX CORP				2FE	998,450	97.566	975,660	1,000,000	998,596		146			3.200	3.210	FA	13,333	17,956	01/06/2015	02/01/2025
315786	AA	1	FIDELITY & GTY LIFE HLDGS				3FE	150,000	102.500	153,750	150,000	150,000					6.375	6.370	AO	2,391	9,563	03/22/2013	04/01/2021
31677Q	AV	1	FIFTH THIRD BANK	LS			1FE	1,497,270	99.185	1,487,775	1,500,000	1,498,797		545			1.450	1.480	FA	7,431	21,750	02/25/2013	02/28/2018
319963	AZ	7	FIRST DATA CORP				4FE	919,340	104.880	1,141,095	1,088,000	968,293		12,532			8.750	11.170	JJ	43,898	95,200	03/20/2011	01/15/2022
319963	BE	3	FIRST DATA CORPORATION				3FE	840,452	105.250	854,630	812,000	831,492	(3,142)	(4,032)			6.750	6.050	MN	9,135	54,810	06/03/2014	11/01/2020

E10.22

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32008D	AA	4	FIRST DATA CORP NEW.....	.....	.....	.....	3FE	600,000	99.500	597,000	600,000	597,000	(3,000)				5.000	4.990	JJ	3,000		11/18/2015	01/15/2024
32008D	AB	2	FIRST DATA CORP NEW.....	.....	.....	.....	4FE	1,250,000	98.750	1,234,375	1,250,000	1,234,375	(15,625)				5.750	5.740	JJ	7,188		11/05/2015	01/15/2024
340711	AW	0	FLORIDA GAS TRANSMIS.....	LS	.....	.....	2FE	1,222,244	95.883	1,174,567	1,225,000	1,222,346		103			4.350	4.370	JJ	24,571		07/07/2015	07/15/2025
341081	FJ	1	FLORIDA PWR & LT CO.....	.....	.....	.....	1FE	996,190	99.367	993,670	1,000,000	997,071		351			2.750	2.790	JD	2,292	27,500	05/30/2013	06/01/2023
345397	WD	1	FORD MOTOR CR CO.....	.....	.....	.....	2FE	1,999,260	101.199	2,023,980	2,000,000	1,999,774		150			3.000	3.000	JD	3,167	60,000	06/07/2012	06/12/2017
345397	WF	6	FORD MOTOR CREDIT CO LLC.....	.....	.....	.....	2FE	518,150	102.673	513,365	500,000	512,993		(1,668)			4.250	3.800	MS	5,962	21,250	10/03/2012	09/20/2022
345397	WL	3	FORD MOTOR CREDIT CO LLC.....	LS	.....	.....	2FE	999,630	100.261	1,002,610	1,000,000	999,790		72			2.875	2.880	AO	7,188	28,750	09/28/2013	10/01/2018
35802X	AD	5	FRESENIUS MED CARE US FIN.....	.....	.....	.....	3FE	814,625	109.500	821,250	750,000	794,227	1,337	(8,490)			5.625	3.840	JJ	17,695	33,750	10/23/2015	07/31/2019
35802X	AF	0	FRESENIUS MED CARE US FIN.....	.....	.....	.....	3FE	293,125	107.125	267,813	250,000	267,813	(134)	(4,554)			5.875	3.550	JJ	6,161	14,688	05/03/2013	01/31/2022
35803Q	AA	5	FRESENIUS MEDICAL CARE.....	.....	.....	.....	3FE	294,063	110.250	330,750	300,000	296,497		568			5.750	6.010	FA	6,517	17,250	04/21/2011	02/15/2021
35804G	AJ	7	FRESENIUS US FINANCE II.....	.....	.....	.....	3FE	300,000	101.500	304,500	300,000	300,000					4.250	4.250	FA	5,313	12,750	02/11/2014	02/01/2021
35906A	AB	4	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	766,787	103.750	719,721	700,000	719,721	(31,389)	(16,205)			8.125	5.170	AO	14,219	56,875	01/29/2015	10/01/2018
35906A	AH	1	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	446,375	100.125	400,500	400,000	400,438	(29,973)	(6,026)			8.500	6.420	AO	7,178	34,000	03/22/2013	04/15/2020
35906A	AL	2	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	995,000	98.000	980,000	1,000,000	980,000	(15,390)	390			9.250	9.350	JJ	46,250		10/13/2015	07/01/2021
35906A	AR	9	FRONTIER COMMUNICATIONS CORP.....	.....	.....	.....	3FE	249,875	101.625	254,063	250,000	249,883		8			8.875	8.880	MS	6,533		09/18/2015	09/15/2020
35906A	AX	6	FRONTIER COMMUNICATIONS CORP.....	.....	.....	.....	3FE	950,000	99.250	942,875	950,000	942,875	(7,125)				11.000	10.990	MS	30,769		09/11/2015	09/15/2025
36164N	FF	7	GENERAL ELEC CAP CORP.....	LS	.....	.....	1FE	2,512,526	99.483	2,869,090	2,884,000	2,524,225		11,699			2.342	5.280	MN	8,631	895	10/26/2015	11/15/2020
36164N	FG	5	GENERAL ELEC CAP CORP.....	LS	.....	.....	1FE	1,424,989	101.750	1,516,075	1,490,000	1,425,931		941			3.373	3.900	MN	6,422	473	10/26/2015	11/15/2025
361841	AD	1	GLP CAPITAL LP/FIN II.....	.....	.....	.....	3FE	660,300	98.750	651,750	660,000	651,750	(8,467)	(39)			4.875	4.860	MN	5,363	32,214	10/23/2013	11/01/2020
36186C	BY	8	GMAC.....	.....	.....	.....	3FE	608,375	116.500	640,750	550,000	599,439	(8,606)	(836)			8.000	6.680	MN	7,333	24,000	10/15/2015	11/01/2031
36740P	AA	1	GATES GLOBAL LLC.....	.....	.....	.....	5FE	1,590,063	72.500	1,160,000	1,600,000	1,160,000	(385,051)	1,051			6.000	6.100	JJ	44,267	101,067	10/22/2014	07/15/2022
369604	BD	4	GENERAL ELECTRIC CO.....	.....	.....	.....	1FE	997,650	100.029	1,000,290	1,000,000	998,340		220			2.700	2.720	AO	6,150	27,000	10/01/2012	10/09/2022
36962G	4D	3	GENERAL ELEC CAP CORP MTN.....	.....	.....	.....	1FE	286,679	113.146	324,729	287,000	286,862		33			6.000	6.010	FA	6,888	20,490	08/04/2009	08/07/2019
36962G	4J	0	GENERAL ELEC CAP CORP MTN.....	.....	.....	.....	1FE	444,917	113.234	486,906	430,000	437,147		(1,567)			5.500	5.030	JJ	11,365	29,275	06/09/2010	01/08/2020
36962G	4Y	7	GENERAL ELEC CAP CORP MTN.....	.....	.....	.....	1FE	285,909	110.040	315,815	287,000	286,390		106			4.625	4.670	JJ	6,416	19,005	01/04/2011	01/07/2021
36962G	6S	8	GENERAL ELECTRIC CAP CORP.....	.....	.....	.....	1FE	571,923	101.869	583,709	573,000	572,209		99			3.100	3.120	JJ	8,487	21,530	01/03/2013	01/09/2023
370334	BH	6	GENERAL MLS INC.....	.....	.....	.....	2FE	499,570	109.773	548,865	500,000	499,845		44			5.650	5.660	FA	10,672	28,250	01/30/2009	02/15/2019
37045V	AD	2	GENERAL MTRS CO.....	.....	.....	.....	2FE	1,000,000	101.439	1,014,390	1,000,000	1,000,000					3.500	3.500	AO	8,653	35,000	09/24/2013	10/02/2018
37045V	AE	0	GENERAL MTRS CO.....	.....	.....	.....	2FE	1,500,000	102.640	1,539,600	1,500,000	1,500,000					4.875	4.870	AO	18,078	73,125	09/24/2013	10/02/2023
37045X	AJ	5	GENERAL MTRS FINL CO INC.....	.....	.....	.....	2FE	100,000	100.960	100,960	100,000	100,000					3.250	3.250	MN	4,415	3,250	05/07/2013	05/15/2018
37185L	AG	7	GENESIS ENERGY LP/ G.....	.....	.....	.....	4FE	781,375	79.500	755,250	950,000	755,250	(26,583)	458			6.000	9.370	MN	7,283		12/16/2015	05/15/2023
37427U	AF	7	GETTY IMAGES INC.....	.....	.....	.....	5FE	996,673	62.350	754,799	1,210,584	754,799	(266,446)	17,857			0.010	4.380	OCT	25	35,922	09/10/2015	10/18/2019
374689	AF	4	GIBRALTAR INDUSTRIES INC.....	.....	.....	.....	3FE	357,386	101.500	355,250	350,000	353,675		(2,164)			6.500	5.990	FA	10,397	15,625	07/14/2015	02/01/2021
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	LS	.....	.....	1FE	484,880	101.495	507,475	500,000	488,358		1,401			3.625	4.000	JJ	8,005	18,125	06/11/2013	01/22/2023
38147M	AA	3	THE GOLDMAN SACHS GROUP I.....	.....	.....	.....	1FE	1,998,340	101.790	2,035,800	2,000,000	1,999,124		326			2.900	2.910	JJ	26,100	58,000	07/16/2013	07/19/2018
38148L	AC	0	THE GOLDMAN SACHS GR.....	.....	.....	.....	1FE	1,549,349	98.660	1,529,230	1,550,000	1,549,401		52			3.500	3.500	JJ	23,810	27,125	01/20/2015	01/23/2025
38148L	AE	6	GOLDMAN SACHS GROUP L P.....	LS	.....	.....	1FE	246,363	100.571	251,428	250,000	246,534		172			3.750	3.920	MN	1,016	4,688	06/09/2015	05/22/2025
383909	AE	8	GRACE W R & CO CONN.....	.....	.....	.....	3FE	200,000	101.500	203,000	200,000	200,000					5.125	5.120	AO	2,563	10,677	09/11/2014	10/01/2021
383909	AF	5	GRACE W R & CO CONN.....	.....	.....	.....	3FE	251,563	101.500	253,750	250,000	251,250	(207)	(83)			5.625	5.530	AO	3,516	8,789	12/15/2015	10/01/2024
40052V	AA	2	GRUPO BIMBO SAB DE CV.....	LS	.....	.....	2FE	2,004,360	105.871	2,117,420	2,000,000	2,002,246		(439)			4.875	4.840	JD	49,021	97,500	07/19/2010	06/30/2020
402629	AG	4	GULFMARK OFFSHORE INC.....	.....	.....	.....	5FE	401,500	51.500	206,000	400,000	206,000	(95,856)	(144)			6.375	6.310	MS	7,508	25,500	11/30/2012	03/15/2022
402740	AC	8	GULFSTREAM NAT GAS SYS LL.....	.....	.....	.....	2FE	498,380	101.788	508,940	500,000	499,880		275			6.950	7.000	JD	2,896	34,750	05/21/2009	06/01/2016

E10.23

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
402740	AD	6	LS			2FE	999,620	95.134	951,340	1,000,000	999,705		85		4.600	4.640	FA	13,033			09/21/2015	09/15/2025
404119	BM	0				3FE	300,000	101.250	303,750	300,000	300,000				3.750	3.750	MS	3,313	11,250		03/03/2014	03/15/2019
404119	BN	8				3FE	959,625	100.250	952,375	950,000	950,233	(8,887)	(551)		5.000	4.850	MS	13,986	35,000		09/24/2015	03/15/2024
404119	BQ	1				3FE	1,950,000	101.250	1,974,375	1,950,000	1,950,000				5.250	5.250	AO	21,613	101,806		10/14/2014	04/15/2025
404121	AC	9				3FE	1,994,250	109.700	2,194,000	2,000,000	1,996,802		645		6.500	6.540	FA	49,111	130,000		08/19/2011	02/15/2020
404121	AD	7				4FE	2,180,868	111.250	2,336,250	2,100,000	2,162,700		(8,372)		7.500	6.860	FA	59,500	157,500		01/24/2014	02/15/2022
404121	AF	2				3FE	1,006,000	99.500	995,000	1,000,000	993,869	(12,300)	(67)		4.750	4.640	MN	7,917	15,438		11/18/2015	05/01/2023
404121	AG	0				4FE	53,250	102.500	51,250	50,000	51,250	(1,910)	(90)		5.875	4.840	MN	490	1,469		09/23/2015	05/01/2023
40412C	AC	5				4FE	200,000	105.250	210,500	200,000	200,000				6.250	6.250	FA	4,722	12,500		12/03/2012	02/15/2021
40415R	AK	1				5FE	1,486,945	111.375	1,503,563	1,350,000	1,444,986	(6,738)	(17,682)		11.500	9.320	JJ	71,588	155,250		01/22/2015	07/15/2020
40415R	AP	0				5FE	400,000	105.000	420,000	400,000	400,000				7.500	7.500	JJ	13,833	19,049		01/29/2013	07/15/2020
40415R	AQ	8				4FE	500,000	103.000	515,000	500,000	500,000				5.250	5.250	JD	1,167	27,052		11/19/2014	12/15/2021
404280	AN	9				1FE	1,598,790	105.161	1,577,415	1,500,000	1,570,401		(10,043)		4.000	3.160	MS	15,167	60,000		01/29/2013	03/30/2022
40434J	AA	8				3FE	52,250	106.250	53,125	50,000	51,908		(342)		7.875	6.640	JJ	1,816	1,969		04/09/2015	07/15/2019
40434J	AD	2				4FE	1,059,784	106.250	1,115,625	1,050,000	1,058,084	830	(1,783)		7.875	7.600	JJ	38,128	80,719		05/20/2015	07/15/2019
40537Q	AG	3				5FE	653,375	70.500	493,500	700,000	493,500	(161,480)	1,605		8.625	10.540	FA	25,156	7,547		10/26/2015	02/01/2020
406216	BH	5	LS			1FE	997,190	98.018	980,180	1,000,000	997,219		29		3.800	3.830	MN	4,856			11/05/2015	11/15/2025
412418	AA	3				4FE	882,875	83.500	751,500	900,000	751,500	(129,640)	1,140		7.500	7.890	FA	28,125	49,969		10/15/2015	08/01/2021
423012	AA	1				2FE	2,011,560	101.719	2,034,380	2,000,000	2,007,707		(1,098)		3.400	3.330	AO	17,000	68,000		04/19/2012	04/01/2022
423012	AD	5				2FE	499,055	96.947	484,735	500,000	499,319		84		2.750	2.770	AO	3,438	13,750		10/02/2012	04/01/2023
423074	BA	0				2FE	997,640	101.051	1,010,510	1,000,000	997,780		140		3.500	3.530	JJ	16,139			06/23/2015	07/15/2022
428236	BV	4	LS			2FE	997,070	100.435	1,004,350	1,000,000	998,099		272		4.650	4.680	JD	2,842	46,500		12/06/2011	12/09/2021
42824C	AC	3				2FE	3,645,328	100.037	3,651,351	3,650,000	3,645,675		347		2.850	2.890	AO	24,850			09/30/2015	10/05/2018
42824C	AL	3				2FE	1,996,040	100.081	2,001,620	2,000,000	1,996,138		98		4.400	4.430	AO	22,244			09/30/2015	10/15/2022
437076	AT	9				1FE	499,340	106.757	533,785	500,000	499,659		65		3.950	3.960	MS	5,815	19,750		09/07/2010	09/15/2020
437076	AZ	5				1FE	499,220	99.508	497,540	500,000	499,413		72		2.700	2.710	AO	3,375	13,500		04/02/2013	04/01/2023
437076	BK	7				1FE	998,570	102.490	1,024,900	1,000,000	998,606		36		3.350	3.360	MS	9,864			09/08/2015	09/15/2025
438516	AZ	9				1FE	747,323	109.696	822,720	750,000	749,014		285		5.000	5.040	FA	14,167	37,500		02/17/2009	02/15/2019
44328M	AC	8				1FE	994,010	106.659	1,066,590	1,000,000	996,927		592		4.125	4.190	FA	15,927	41,250		08/05/2010	08/12/2020
446413	AH	9				3FE	400,750	101.812	407,248	400,000	400,743		(7)		5.000	4.970	MN	2,444			11/12/2015	11/15/2025
446438	RQ	8				1FE	1,996,579	99.568	1,996,338	2,005,000	1,997,152		573		2.875	2.960	FA	20,976			08/17/2015	08/20/2020
44701Q	AZ	5				4FE	542,500	92.250	507,375	550,000	507,375	(37,007)	905		4.875	5.090	MN	3,426	26,813		08/12/2014	11/15/2020
45031U	BX	8				4FE	499,375	98.125	490,625	500,000	490,625	3,560	190		4.000	4.040	MN	3,333	20,000		08/25/2014	11/01/2017
451734	AC	1				3FE	902,313	102.500	922,500	900,000	902,138	2,250	(174)		5.000	4.950	MN	7,500	39,021		07/01/2015	11/01/2022
45174H	AC	1				5FE	496,500	70.000	350,000	500,000	300,000		229	196,729	10.625	10.750	MS	15,642	29,366		06/15/2015	03/15/2023
45672N	AD	3				5FE	600,000	85.500	513,000	600,000	513,000	(87,000)		6.500	6.500	MN	4,983	24,267		03/18/2015	05/15/2022	
45672W	AA	9				5FE	450,000	72.750	327,375	450,000	327,375	(117,000)		7.125	7.120	MN	5,344	32,063		04/03/2014	05/01/2021	
45763P	AE	6				3FE	792,514	98.000	784,000	800,000	784,000	(9,109)	825		4.875	5.020	MN	4,983	39,000		10/07/2014	05/15/2022
458204	AP	9				5FE	2,449,563	47.595	1,118,483	2,350,000	1,118,483	(1,245,278)	(11,427)		7.750	7.010	JD	15,177	182,125		02/23/2015	06/01/2021
458204	AQ	7				5FE	551,479	46.091	253,501	550,000	253,501	(297,667)	(112)		8.125	8.080	JD	3,724	44,688		03/21/2013	06/01/2023
45824T	AP	0				4FE	2,128,000	79.000	1,896,000	2,400,000	1,896,000	(238,401)	6,210		5.500	7.400	FA	55,000	24,750		10/14/2015	08/01/2023
459200	HM	6	LS			1FE	992,490	98.127	981,270	1,000,000	995,219		1,044		1.625	1.730	MN	2,076	16,250		05/02/2013	05/15/2020
459745	GA	7				2FE	124,995	103.250	129,063	125,000	125,000				6.750	6.750	MS	2,813	8,438		08/11/2010	09/01/2016

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459745 GC 3	INTERNATIONAL LEASE FIN	2FE				2FE	51,750	110,250	55,125	50,000	50,777			(259)		7.125	6.480	MS	1,188	3,563	10/26/2011	09/01/2018	
459745 GG 4	INTL LEASE FINANCE CORP	3FE				3FE	247,780	106,875	267,188	250,000	249,511			367		8.750	8.920	MS	6,441	21,875	03/30/2010	03/15/2017	
459745 GH 2	INTL LEASE FINANCE CORP	3FE				3FE	1,615,000	107,875	1,618,125	1,500,000	1,573,423			(19,737)		6.250	4.660	MN	11,979	93,750	10/08/2014	05/15/2019	
459745 GL 3	INTL LEASE FINANCE CORP	3FE				3FE	866,375	106,380	851,040	800,000	843,141			(12,178)		5.875	4.080	AO	11,750	47,000	01/15/2014	04/01/2019	
459745 GQ 2	INTERNATIONAL LEASE FIN	3FE				3FE	551,750	102,750	565,125	550,000	551,516			(177)		4.625	4.560	AO	5,370	24,281	06/15/2015	04/15/2021	
465685 AJ 4	ITC HLDGS CORP	2FE				2FE	500,055	98.958	494,790	500,000	500,055					3.650	3.640	JD	811	9,125	08/17/2015	06/15/2024	
46625H HU 7	JPMORGAN CHASE & CO	1FE				1FE	714,158	106.387	797,903	750,000	730,197			3,591		4.250	4.870	AO	6,729	31,875	02/09/2011	10/15/2020	
46625H JH 4	JPMORGAN CHASE & CO	1FE				1FE	2,891,656	99.716	2,891,764	2,900,000	2,893,607			782		3.200	3.230	JJ	40,213	92,800	06/11/2013	01/25/2023	
46625H JL 5	JPMORGAN CHASE & CO	1FE			LS	1FE	998,140	99.237	992,370	1,000,000	999,098			370		1.625	1.660	MN	2,076	16,250	05/08/2013	05/15/2018	
46625H JX 9	JP MORGAN CHASE & CO	1FE				1FE	1,793,330	101.369	1,773,958	1,750,000	1,789,230			(3,972)		3.625	3.310	MN	8,458	63,438	12/16/2014	05/13/2024	
46625H KC 3	JPMORGAN CHASE & CO	1FE				1FE	1,785,207	97.373	1,752,714	1,800,000	1,786,043			836		3.125	3.220	JJ	24,688	28,125	06/09/2015	01/23/2025	
47232M AA 0	JEFFERIES FINANCE LLC/JFI	4FE				4FE	906,375	89.636	806,724	900,000	806,724			(807)		7.375	7.240	AO	16,594	66,375	10/17/2014	04/01/2020	
47233G AA 2	JEFFERIES LN CORE LLC/ JL	4FE				4FE	403,360	95.679	382,716	400,000	382,716			18,150		6.875	6.720	JD	2,292	27,500	05/16/2013	06/01/2020	
48126E AA 5	JPMORGAN CHASE & CO	1FE			LS	1FE	998,210	100.182	1,001,820	1,000,000	999,398			361		2.000	2.030	FA	7,556	20,000	08/13/2012	08/15/2017	
48126H AC 4	JPMORGAN CHASE & CO	2FE				2FE	1,303,500	100.510	1,306,630	1,300,000	1,303,500					6.100	6.080	AO	19,825	68,320	09/02/2015	01/01/9999	
48127F AA 1	JPMORGAN CHASE & CO	2FE				2FE	594,000	95.000	570,000	600,000	594,000					5.000	5.050	JJ	15,000	15,917	11/04/2015	01/01/9999	
487836 BH 0	KELLOGG CO	2FE				2FE	499,290	99.938	499,690	500,000	499,228			548		1.750	1.860	MN	1,069	8,750	05/14/2012	05/17/2017	
491397 AY 1	KENTUCKY PUB TRANSN INFRA	2FE				2FE	1,645,920	105.586	1,583,790	1,500,000	1,563,334			(41,121)		5.000	2.120	JJ	37,500	75,000	12/12/2013	07/01/2017	
491674 BE 6	KENTUCKY UTILS CO	1FE				1FE	1,992,440	103.649	2,072,980	2,000,000	1,996,014			749		3.250	3.290	MN	10,833	65,000	11/08/2010	11/01/2020	
491674 BK 2	KENTUCKY UTILS CO	1FE			LS	1FE	1,999,140	101.264	2,025,280	2,000,000	1,999,161			21		3.300	3.300	AO	17,050		09/21/2015	10/01/2025	
49326E EA 1	KEYCORP MEDIUM TERM NTS B	2FE			LS	2FE	999,070	109.563	1,095,630	1,000,000	999,456			89		5.100	5.110	MS	13,742	51,000	03/21/2011	03/24/2021	
49327M 2A 1	KEY BANK NA	1FE				1FE	999,040	99.521	995,210	1,000,000	999,590			192		1.650	1.670	FA	6,875	16,500	01/29/2013	02/01/2018	
49327M 2F 0	KEYBANK NATIONAL ASS	1FE				1FE	999,560	100.356	1,003,560	1,000,000	999,659			89		2.500	2.500	JD	1,111	26,458	11/17/2014	12/15/2019	
494368 BR 3	KIMBERLY CLARK CORP	1FE				1FE	996,310	100.873	1,008,730	1,000,000	996,442			132		3.050	3.090	FA	12,285		08/03/2015	08/15/2025	
50076Q AZ 9	KRAFT FOODS GROUP INC	2FE				2FE	2,609,925	101.294	2,532,350	2,500,000	2,581,383			(11,229)		3.500	2.940	JD	6,076	87,500	01/20/2015	06/06/2022	
501044 CQ 2	KROGER CO/THE	2FE				2FE	993,550	101.173	1,011,730	1,000,000	995,689			604		3.400	3.470	AO	7,178	34,000	04/10/2012	04/15/2022	
501044 CS 8	KROGER CO	2FE			LS	2FE	499,790	103.124	515,620	500,000	499,836			18		3.850	3.850	FA	8,021	19,250	07/18/2013	08/01/2023	
501797 AJ 3	L BRNADS INC	3FE				3FE	267,875	106.500	266,250	250,000	266,250			(1,061)		5.625	4.550	AO	2,969	7,031	09/22/2015	10/15/2023	
50188F AE 5	LG&E & KU ENERGY LLC	2FE				2FE	998,390	107.005	1,070,050	1,000,000	998,992			151		4.375	4.390	AO	10,938	43,750	09/26/2011	10/01/2021	
513075 BH 3	LAMAR MEDIA CORP	3FE				3FE	250,875	103.500	258,750	250,000	250,786			(77)		5.375	5.320	JJ	6,196	13,438	10/09/2014	01/15/2024	
516806 AB 2	LAREDO PETROLEUM INC	4FE				4FE	697,875	92.500	601,250	650,000	601,250			(39,652)		7.375	6.210	MN	7,990	36,875	10/14/2015	05/01/2022	
516806 AD 8	LOREDO PETROLEUM INC	4FE				4FE	630,125	87.500	568,750	650,000	568,750			(39,424)		5.625	6.160	JJ	16,859	23,906	03/12/2015	01/15/2022	
516806 AE 6	LAREDO PETROLEUM INC	4FE				4FE	600,125	87.000	522,000	600,000	522,000			(78,114)		6.250	6.240	MS	11,042	18,438	03/18/2015	03/15/2023	
526057 BD 5	LENNAR CORP	3FE				3FE	169,875	108.000	162,000	150,000	162,000			2,528		6.950	3.400	JD	869	10,425	05/15/2014	06/01/2018	
526057 BN 3	LENNAR CORP	3FE				3FE	147,037	99.750	149,625	150,000	147,768			1,252		4.750	5.000	MN	910	7,125	03/19/2013	11/15/2022	
526057 BT 0	LENNAR CORP	3FE				3FE	450,000	102.250	460,125	450,000	450,000					4.500	4.500	JD	900	20,250	02/05/2014	06/15/2019	
526057 BU 7	LENNAR CORP	3FE				3FE	500,000	102.250	511,250	500,000	500,000			3,750		4.500	4.500	MN	2,875	21,875	11/18/2014	11/15/2019	
526057 BW 3	LENNAR CORP	3FE				3FE	247,923	99.500	248,750	250,000	247,960			38		4.875	4.990	JD	1,896		10/29/2015	12/15/2023	
527298 AW 3	LEVEL 3 FING INC	4FE				4FE	1,064,250	104.750	1,047,500	1,000,000	1,047,500			(6,155)		7.000	5.610	JD	5,833	52,500	09/10/2015	06/01/2020	
527298 AY 9	LEVEL 3 FING INC	4FE				4FE	151,875	104.250	156,375	150,000	151,462			(245)		6.125	5.890	AO	1,965	9,188	02/10/2014	01/15/2021	
527298 BE 2	LEVEL 3 FING INC	4FE				4FE	496,625	100.000	500,000	500,000	496,711			86		5.125	5.230	MS	8,542		11/19/2015	05/01/2023	
527298 BG 7	LEVEL 3 FING INC	4FE				4FE	554,125	100.000	550,000	550,000	550,000			(4,089)		5.375	5.270	MS	9,854		10/28/2015	05/01/2025	
527298 BJ 1	LEVEL 3 FING INC	4FE				4FE	500,000	100.500	502,500	500,000	500,000					5.375	5.370	JJ	3,583		10/29/2015	01/15/2024	

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
532716 AS 6	LIMITED BRANDS INC.	3FE				112,500	112.188	112,188	100,000	109,656			(1,976)		7.000	4.520	MN	1,167	7,000	06/12/2013	05/01/2020	
532716 AT 4	LIMITED BRANDS INC.	3FE				659,728	110.688	719,472	650,000	656,097			(964)		6.625	6.400	AO	10,766	43,062	12/20/2011	04/01/2021	
532716 AU 1	LIMITED BRANDS INC.	3FE				303,125	106.500	319,500	300,000	302,291			(316)		5.625	5.470	FA	6,375	16,875	03/22/2013	02/15/2022	
534187 BB 4	LINCOLN NATL CORP IND.	2FE				274,210	108.003	270,008	250,000	266,096			(2,617)		4.850	3.540	JD	6,298	12,125	10/03/2012	06/24/2021	
534187 BC 2	LINCOLN NATIONAL CORP	2FE				1,005,035	105.040	1,050,400	1,000,000	1,003,370			(468)		4.200	4.130	MS	12,367	42,000	03/31/2012	03/15/2022	
536022 AC 0	LINN ENERGY LLC	5FE				175,000	18.125	126,875	700,000	126,875	8,473	71	284,919		8.625	56.000	AO	12,746	25,875	10/14/2015	04/15/2020	
536022 AF 3	LINN ENERGY LLC	5FE				320,660	15.000	82,500	550,000	82,500	(19,818)	2,185	211,492		7.750	48.100	MS	12,551	19,375	10/13/2015	02/01/2021	
536022 AM 8	LINN ENERGY LLC/FIN CORP	5FE				225,000	50.000	225,000	450,000	225,000	(913)	913			12.000	33.120	JD	2,400	2,699	12/07/2015	12/15/2020	
539830 AE 9	LOCKHEED MARTIN CORP	2FE				1,744,875	102.281	1,534,215	1,500,000	1,511,250			(32,732)		7.650	5.340	MN	19,125	114,750	05/01/2007	05/01/2016	
539830 BE 8	LOCKHEED MARTIN CORP	2FE	LS			498,570	96.585	482,925	500,000	498,681			111		2.900	2.930	MS	4,833	7,693	02/12/2015	03/01/2025	
539830 BH 1	LOCKHEED MARTIN CORP	2FE				2,976,840	101.026	3,030,780	3,000,000	2,977,069			229		3.550	3.640	JD	11,242		11/16/2015	01/15/2026	
546676 AW 7	LOUISVILLE GAS & ELE	1FE				1,999,140	100.854	2,017,080	2,000,000	1,999,161			21		3.300	3.300	AO	17,050		09/21/2015	10/01/2025	
548661 CZ 8	LOWES COS INC	1FE	LS			994,010	106.048	1,060,480	1,000,000	995,193			524		3.875	3.940	MS	11,410	38,750	09/04/2013	09/15/2023	
548661 DH 7	LOWES COS INC	1FE				994,210	102.033	1,020,330	1,000,000	994,353			143		3.375	3.440	MS	9,938		09/09/2015	09/15/2025	
549463 AE 7	LUCENT TECHNOLOGIES INC	4FE				410,625	101.750	508,750	500,000	416,277	(2,184)	2,076			6.450	8.050	MS	9,496	12,900	10/13/2015	03/15/2029	
55181W AA 2	LYNX I CORP	3FE				1,010,700	103.500	1,024,650	990,000	1,006,584			(2,695)		5.375	5.000	AO	11,234	58,911	06/06/2014	04/15/2021	
552704 AA 6	MEG ENERGY CORP	4FE				411,125	70.500	282,000	400,000	282,000	(86,824)	(1,176)			6.500	6.080	MS	7,656		07/18/2012	03/15/2021	
552704 AB 4	MEG ENERGY CORP	4FE				1,055,688	70.000	735,000	1,050,000	735,000	(208,046)	(494)			6.375	6.290	JJ	28,077	66,938	12/16/2013	01/30/2023	
552953 BB 6	MGM RESORTS INTERNATIONAL	4FE				345,625	105.000	367,500	350,000	349,276			627		7.625	7.810	JJ	12,306	26,688	08/30/2012	01/15/2017	
552953 BW 0	MGM RESORTS INTERNATIONAL	4FE				150,000	111.250	166,875	150,000	150,000					8.625	8.620	FA	5,391	12,938	01/11/2012	02/01/2019	
552953 BX 8	MGM RESORTS INTERNATIONAL	4FE				702,688	106.250	690,625	650,000	681,250	(10,155)	(5,341)			7.750	6.470	MS	14,833	50,375	12/05/2013	03/15/2022	
552953 BY 6	MGM RESORTS INTL	4FE				1,259,960	103.000	1,297,500	1,250,000	1,254,596	(1,507)	(1,270)			6.750	6.600	AO	21,094	84,375	12/05/2013	10/01/2020	
552953 CA 7	MGM RESORTS INTL	4FE				1,660,813	102.500	1,640,000	1,600,000	1,628,750	(12,587)	(6,670)			6.625	6.000	JD	4,711	106,000	10/22/2014	12/15/2021	
55342U AC 8	MPT OPERATING PARTNERSHIP	3FE				797,063	104.500	836,000	800,000	798,120			276		6.875	6.920	MN	9,167	55,000	09/29/2011	05/01/2021	
55342U AD 6	MPT OPERATING PARTNERSHIP	3FE				967,079	102.750	976,125	950,000	962,076	(982)	(1,722)			6.375	6.100	FA	22,879	60,563	01/24/2014	02/15/2022	
55342U AE 4	MPT OPERATING PARTNERSHIP	3FE				50,000	99.000	49,500	50,000	49,500	(500)				5.500	5.490	MN	458	2,750	04/10/2014	05/01/2024	
55616X AH 0	MACYS RETAIL HLDGS INC	2FE				478,340	91.649	458,245	500,000	483,366			2,032		2.875	3.400	FA	5,431	14,375	06/17/2013	02/15/2023	
55616X AK 3	MACYS RETAIL HLDGS INC	2FE				495,065	100.819	504,095	500,000	496,019			426		4.375	4.490	MS	7,292	21,875	09/10/2013	09/01/2023	
55616X AL 1	MACYS RETAIL HLDGS INC	2FE	LS			473,305	92.297	461,485	500,000	473,631			326		3.625	4.380	JD	1,510	9,063	11/12/2015	06/01/2024	
56501R AB 2	MANULIFE FINL CORP	1FE				3,004,465	108.910	3,267,300	3,000,000	3,002,408			(447)		4.900	4.880	MS	42,467	147,000	11/08/2010	09/17/2020	
56808R AC 0	MARINA DISTRICT	3FE	@			235,353	102.469	243,600	237,730	236,396			507			0.210	N/A	1,043	14,651	12/09/2013	08/15/2018	
570254 AA 0	MARIPOSA BORROWER INC/MER	5FE				906,438	75.000	675,000	900,000	675,000	(230,034)	(671)			8.000	7.870	AO	15,200	71,149	11/05/2013	10/15/2021	
570254 AB 8	NEIMAN MARCUS GROUP	5FE				624,268	63.000	378,000	600,000	378,000	(211,826)	(32,872)			8.750	9.040	AO	16,311	67,455	06/16/2015	10/15/2021	
574599 BJ 4	MASCO CORP	3FE	LS			1,000,000	98.172	981,720	1,000,000	981,720	(18,280)				4.450	4.440	AO	11,125	23,115	03/17/2015	04/01/2025	
575385 AA 7	MASONITE CORP	4FE				605,750	104.492	626,952	600,000	605,492			(258)		5.625	5.460	MS	9,938	16,125	08/20/2015	03/15/2023	
57629W BS 8	MASSMUTUAL GLOBAL FUNDING	1FE				2,944,572	100.162	2,954,779	2,950,000	2,947,121			1,072		2.100	2.130	FA	25,640	61,950	07/26/2013	08/02/2018	
577743 AB 3	MAXIM CRANE WORKS	5FE				369,375	100.000	375,000	375,000	375,000					12.250	0.300	MN	4,466	39,185	12/02/2013	11/26/2018	
58013M EE 0	MCDONALDS CORP MED TERM NOTE	2FE				504,090	107.484	537,420	500,000	501,081			(460)		5.350	5.240	MS	8,917	26,750	03/12/2008	03/01/2018	
58013M EG 5	MCDONALD'S CORP	2FE				499,830	108.044	540,220	500,000	499,938			1		5.000	5.000	FA	10,417	25,000	01/13/2009	02/01/2019	
58013M EY 6	MCDONALDS CORP MED TERM NOTE	2FE				498,380	100.443	502,215	500,000	498,391			11		3.700	3.730	JJ	1,131		12/02/2015	01/30/2026	
58502B AA 4	MEDNAX INC	3FE				703,688	100.500	703,500	700,000	701,750	(1,913)	(24)			5.250	5.160	JD	2,858		12/03/2015	12/01/2023	
588056 AP 6	MERCER INTL INC	4FE				250,000	101.250	253,125	250,000	250,000					7.000	7.000	JD	1,458	17,743	11/18/2014	12/01/2019	
588056 AR 2	MERCER INTL INC	4FE				582,513	102.500	595,525	581,000	582,356			(143)		7.750	7.700	JD	3,752	45,653	11/26/2014	12/01/2022	

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58933Y	AA	3	MERCK & CO INC NEW	LS		1FE	1,495,470	107.269	1,609,035	1,500,000	1,497,554		431		3.875	3.910	JJ	26,802	58,125	12/07/2010	01/15/2021	
58933Y	AF	2	MERCK & CO INC NEW			1FE	499,565	99.965	499,825	500,000	499,667		40		2.800	2.810	MN	1,672	14,000	05/15/2013	05/18/2023	
59156R	BM	9	METLIFE INC	LS		1FE	994,280	96.142	961,420	1,000,000	994,686		406		3.000	3.060	MS	10,000	14,667	03/02/2015	03/01/2025	
59217G	AZ	2	METLIFE INC			1FE	1,997,260	100.338	2,006,760	2,000,000	1,998,610		543		1.875	1.900	JD	1,146	37,500	06/17/2013	06/22/2018	
595112	BC	6	MICRON TECHNOLOGY INC			3FE	333,625	87.250	305,375	350,000	305,375	(28,912)	662		5.500	6.150	FA	8,021	9,625	06/26/2015	02/01/2025	
595112	BD	4	MICRON TECHNOLOGY INC			3FE	703,375	89.750	628,250	700,000	628,250	(74,844)	(281)		5.250	5.170	FA	15,313	18,171	02/11/2015	08/01/2023	
595620	AH	8	MIDAMERICAN ENERGY CO			1FE	3,011,230	107.575	3,227,250	3,000,000	3,002,980		(1,246)		5.300	5.250	MS	46,817	159,000	03/19/2008	03/15/2018	
595620	AK	1	MIDAMERICAN ENERGY CO			1FE	3,139,605	104.340	3,286,710	3,150,000	3,141,646		920		3.700	3.730	MS	34,318	116,550	09/12/2013	09/15/2023	
595620	AM	7	MIDAMERICAN ENERGY CO			1FE	1,033,580	103.399	1,032,990	1,000,000	1,032,890		(690)		3.500	3.070	AO	7,389		10/05/2015	10/15/2024	
59565X	AA	8	MIDCONTINENT EXPRESS PIPE			4FE	504,375	101.250	506,250	500,000	503,510		(394)		6.250	6.090	FA	13,021	25,000	10/13/2015	08/01/2021	
59870X	AB	6	MILACRON LLC / MCRON FIN			5FE	1,284,188	92.000	1,150,000	1,250,000	1,150,000	(122,770)	(3,668)		7.750	7.190	FA	36,597	75,563	04/16/2015	02/15/2021	
61166W	AF	8	MONSANTO CO NEW			2FE	993,825	106.974	1,069,740	1,000,000	998,295		685		5.125	5.200	AO	10,819	51,250	04/17/2008	04/15/2018	
61166W	AH	4	MONSANTO CO			1FE	499,420	92.318	461,590	500,000	499,606		55		2.200	2.210	JJ	5,072	11,000	07/09/2012	07/15/2022	
61166W	AW	1	MONSANTO CO NEW	LS		1FE	497,970	91.915	459,575	500,000	498,100		130		2.850	2.890	AO	3,008	7,323	04/07/2015	04/15/2025	
615394	AK	9	MOOG INC			3FE	708,750	100.500	703,500	700,000	702,750	(3,218)	(907)		5.250	5.050	JD	3,063	37,771	11/20/2014	12/01/2022	
617446	6Q	7	MORGAN STANLEY			1FE	2,529,230	109.357	2,733,925	2,500,000	2,508,294		(3,338)		6.625	6.460	AO	41,406	165,625	05/02/2008	04/01/2018	
617446	7U	7	MORGAN STANLEY	LS		1FE	1,998,580	99.864	1,997,280	2,000,000	1,999,323		282		2.125	2.140	AO	7,792	42,500	04/22/2013	04/25/2018	
61746B	DJ	2	MORGAN STANLEY	LS		1FE	1,619,871	102.554	1,692,141	1,650,000	1,626,789		2,756		3.750	3.970	FA	21,656	61,875	06/05/2013	02/25/2023	
617474	AA	9	MORGAN STANLEY			3FE	600,000	101.087	606,522	600,000	600,000				5.550	5.550	JJ	15,355	10,730	03/12/2015	07/15/2065	
61747W	AL	3	MORGAN STANLEY			1FE	1,874,252	111.851	1,845,542	1,650,000	1,805,235		(24,709)		5.500	3.620	JJ	38,569	90,750	02/06/2013	07/28/2021	
61747Y	CJ	2	MORGAN STANLEY			1FE	966,600	110.666	1,106,660	1,000,000	984,382		3,630		5.625	6.100	MS	15,313	56,250	06/07/2010	09/23/2019	
62886E	AH	1	NCR CORP NEW			4FE	48,188	95.750	47,875	50,000	47,875	(790)	222		4.625	5.220	FA	874	2,313	10/15/2013	02/15/2021	
62886E	AJ	7	NCR CORP NEW			4FE	376,438	97.500	390,000	400,000	381,406		2,272		5.000	5.860	JJ	9,222	20,000	10/15/2013	07/15/2022	
629377	BJ	0	NRG ENERGY INC			4FE	885,488	97.500	828,750	850,000	828,750	(55,148)	(1,589)		8.250	7.220	MS	23,375		10/26/2015	09/01/2020	
629377	BU	5	NRG ENERGY INC			4FE	411,750	87.000	348,000	400,000	348,000	(62,933)	(817)		6.625	6.140	MS	7,803	19,875	07/17/2015	03/15/2023	
62943W	AB	5	NRG YIELD OPER LLC			3FE	650,000	83.688	543,972	650,000	543,972	(106,028)			5.375	5.370	FA	13,199	35,908	07/31/2014	08/15/2024	
62947Q	AM	0	NXP BV / NXP FUNDING LLC			3FE	200,000	104.201	208,402	200,000	200,000				5.750	5.750	FA	4,344	11,500	01/31/2013	02/15/2021	
62947Q	AQ	1	NXP BV / NXP FDG LLC			3FE	200,000	100.724	201,448	200,000	200,000				3.750	3.750	JD	625	7,500	05/06/2013	06/01/2018	
637432	HT	5	NATIONAL RURAL UTILS COOP			1FE	996,800	105.470	1,054,700	1,000,000	999,490		377		5.450	5.490	AO	12,263	54,500	04/02/2007	04/10/2017	
637432	MN	2	NATIONAL RURAL UTILS COOP			1FE	998,050	100.341	1,003,410	1,000,000	999,931		409		3.050	3.090	MS	10,167	30,500	02/14/2011	03/01/2016	
637432	MU	6	NATIONAL RURAL UTILS COOP	LS		1FE	249,645	99.642	249,105	250,000	249,769		49		2.350	2.370	JD	261	5,875	05/30/2013	06/15/2020	
637432	NB	7	NATIONAL RURAL UTILS			1FE	1,847,484	99.686	1,844,191	1,850,000	1,848,028		481		2.300	2.320	MN	5,437	42,905	11/04/2014	11/15/2019	
63860U	AH	3	NATIONSTAR MORT/CAP CORP			4FE	660,063	96.000	624,000	650,000	624,000	(2,015)	(1,041)		7.875	7.620	AO	12,797	51,188	11/17/2014	10/01/2020	
63860U	AK	6	NATIONSTAR MORT/CAP CORP			4FE	500,225	89.750	448,750	500,000	448,750	(7,475)	(25)		6.500	6.490	JJ	16,656	32,500	06/12/2013	07/01/2021	
63860U	AM	2	NATIONSTAR MTG LLC			4FE	743,063	97.500	731,250	750,000	729,627	7,896	480		6.500	6.870	FA	20,313	32,500	09/02/2015	08/01/2018	
63938C	AC	2	NAVIENT CORP			3FE	382,000	90.000	360,000	400,000	360,000	(22,486)	486		5.875	6.880	MS	6,267		10/27/2015	03/25/2021	
63946C	AD	0	NBCUNIVERSAL ENTERPRISE I			1FE	499,715	99.996	499,980	500,000	499,844		46		1.974	1.980	AO	2,084	9,870	03/20/2013	04/15/2019	
64110L	AH	9	NETFLIX INC			4FE	350,000	103.250	361,375	350,000	350,000				5.500	5.500	AO	4,064	13,368	02/02/2015	02/15/2022	
64110L	AK	2	NETFLIX INC			4FE	700,000	103.000	721,000	700,000	700,000				5.875	5.870	AO	8,662	28,559	02/02/2015	02/15/2025	
644535	AF	3	NEW GOLD INC			4FE	641,438	79.250	515,125	650,000	515,125	(123,797)	795		6.250	6.460	MN	5,191	40,625	04/07/2015	11/15/2022	
64952W	BF	9	NEW YORK LIFE GBL FDG MTN			1FE	1,996,420	100.441	2,008,820	2,000,000	1,999,030		693		1.650	1.680	MN	4,217	33,000	02/07/2012	05/15/2017	
64972C	JM	6	NEW YORK CITY NY HSG DEV CORP			1FE	1,688,656	100.335	1,690,645	1,685,000	1,688,231		(426)		1.550	1.480	MN	4,353	5,659	08/17/2015	11/01/2018	

E10.27

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.28

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651290	AR	9	NEWFIELD EXPLORATION CO .....	..	..	..	3FE	500,000	79.500	397,500	500,000	397,500	(102,500)				5.375	5.370	JJ	13,438	8,286	03/05/2015	01/01/2026
65364U	AA	4	NIAGARA MOHAWK PWR CORP.....	..	..	..	1FE	1,000,000	107.534	1,075,340	1,000,000	1,000,000					4.881	4.880	FA	18,439	48,810	08/03/2009	08/15/2019
65409Q	BA	9	NIELSEN FIN LLC/ NIE.....	..	..	..	4FE	98,500	101.500	101,500	100,000	98,776		225			4.500	4.790	AO	1,125	4,500	10/06/2014	10/01/2020
65409Q	BB	7	NIELSEN FIN LLC/ NIELSEN.....	..	..	..	4FE	1,755,125	99.250	1,736,875	1,750,000	1,736,875	(17,613)	(614)			5.000	4.950	AO	18,472	72,500	11/17/2015	04/15/2022
65410C	AA	8	NIELSEN FINANCE LLC/CO.....	..	..	..	4FE	401,125	102.948	411,792	400,000	400,875		(128)			5.500	5.450	AO	5,500	22,000	12/13/2013	10/01/2021
654740	AD	1	NISSAN MTR ACCEP CORP.....	LS	..	..	1FE	498,885	99.837	499,185	500,000	499,495		223			1.800	1.840	MS	2,650	9,000	03/11/2013	03/15/2018
654740	AF	6	NISSAN MTR ACCEP CORP.....	..	..	..	1FE	2,846,808	101.500	2,892,750	2,850,000	2,848,201		626			2.650	2.670	MS	19,930	75,525	09/19/2013	09/26/2018
654740	AK	5	NISSAN MOTOR ACCEPTANCE .....	LS	..	..	1FE	999,150	98.384	983,840	1,000,000	999,285		135			2.125	2.140	MS	6,965	10,625	02/24/2015	03/03/2020
65504L	AJ	6	NOBLE HOLD INT LTD.....	LS	..	..	2FE	498,780	66.463	332,315	500,000	499,209		110			3.950	3.970	MS	5,815	19,750	02/08/2012	03/15/2022
655844	BB	3	NORFOLK SOUTHERN CORP.....	..	..	..	2FE	248,893	100.182	250,455	250,000	249,993		186			5.750	5.820	JJ	6,628	14,375	01/12/2009	01/15/2016
655844	BG	2	NORFOLK SOUTHERN CORP.....	LS	..	..	2FE	994,220	100.078	1,000,780	1,000,000	996,372		546			3.250	3.310	JD	2,708	32,500	11/14/2011	12/01/2021
664397	AJ	5	NORTHEAST UTILITIES.....	..	..	..	2FE	499,665	98.784	493,920	500,000	499,839		67			1.450	1.460	MN	1,208	7,250	05/08/2013	05/01/2018
664397	AK	2	NORTHEAST UTILITIES.....	..	..	..	2FE	1,116,253	96.162	1,109,709	1,154,000	1,120,512		4,004			2.800	3.240	MN	5,385	32,312	12/03/2014	05/01/2023
665772	CD	9	NORTHN STS PWR CO MINN.....	..	..	..	1FE	498,480	107.783	538,915	500,000	499,595		172			5.250	5.290	MS	8,750	26,250	03/11/2008	03/01/2018
665859	AL	8	NORTHERN TR CORP.....	..	..	..	1FE	998,830	104.610	1,046,100	1,000,000	999,383		115			3.450	3.460	MN	5,463	34,500	11/01/2010	11/04/2020
666807	BA	9	NORTHROP GRUMMAN CORP.....	LS	..	..	2FE	998,370	107.854	1,078,540	1,000,000	999,321		169			5.050	5.070	FA	21,402	50,500	07/27/2009	08/01/2019
67020Y	AD	2	NUANCE COMMUNICATIONS.....	..	..	..	3FE	1,012,500	100.500	1,005,000	1,000,000	1,003,250	(6,666)	(584)			5.375	5.100	FA	20,306	29,563	11/18/2015	08/15/2020
67021C	AG	2	NSTAR ELEC CO.....	..	..	..	1FE	1,073,824	96.213	1,082,396	1,125,000	1,086,416		5,066			2.375	2.930	AO	5,641	26,719	06/13/2013	10/15/2022
67021C	AK	3	NSTAR ELEC CO.....	..	..	..	1FE	995,190	97.966	979,660	1,000,000	995,238		48			3.250	3.300	MN	3,882		11/13/2015	11/15/2025
67054L	AB	3	NUMERICABLE GROUP SA.....	..	..	..	4FE	3,169,625	97.704	3,126,528	3,200,000	3,119,769	(50,546)	691			6.000	6.170	FA	72,533	90,000	12/17/2015	05/15/2022
67054L	AC	1	NUMERICABLE GROUP SA.....	..	..	..	4FE	200,000	96.998	193,996	200,000	193,996	(6,004)				6.250	6.250	FA	4,722	12,500	04/23/2014	05/15/2024
674215	AG	3	OASIS PETROLEUM INC.....	..	..	..	4FE	1,269,125	63.500	793,750	1,250,000	793,750	(429,384)	(1,241)			6.875	6.590	MS	25,304	60,156	06/12/2015	03/15/2022
674599	BY	0	OCCIDENTAL PETE CORP DEL.....	..	..	..	1FE	999,770	105.352	1,053,520	1,000,000	999,908		16			4.100	4.100	FA	17,083	41,000	12/13/2010	02/01/2021
674599	CC	7	OCCIDENTAL PETE CORP DEL.....	..	..	..	1FE	1,493,605	98.244	1,473,660	1,500,000	1,495,938		592			3.125	3.170	FA	17,708	46,875	09/16/2011	02/15/2022
674599	CD	5	OCCIDENTAL PETROLEUM CORP .....	LS	..	..	1FE	999,180	99.304	993,040	1,000,000	999,682		147			1.500	1.510	FA	5,667	15,000	06/19/2012	02/15/2018
674599	CG	8	OCCIDENTAL PETROLEUM CORP .....	LS	..	..	1FE	1,645,743	98.062	1,618,023	1,650,000	1,645,934		191			3.500	3.530	JD	3,369	27,592	06/18/2015	06/15/2025
676167	AU	3	OESTERREICHISCHE KONTROLL.....	..	..	..	1FE	959,700	104.951	1,049,510	1,000,000	993,290		4,789			5.000	5.530	AO	9,167	50,000	06/21/2007	04/25/2017
68268D	AA	3	ONEMAIN FINL HLDGS I.....	..	..	..	4FE	610,250	100.943	605,658	600,000	601,886	(7,010)	(1,354)			6.750	6.310	JD	1,800	40,950	04/22/2015	12/15/2019
688239	AE	2	OSHKOSH CORP.....	..	..	..	3FE	250,000	99.000	247,500	250,000	247,500	(2,500)				5.375	5.370	MS	4,478	6,681	02/17/2015	03/01/2025
69349L	AN	8	PNC BK CORP.....	..	..	..	1FE	999,080	99.943	999,430	1,000,000	999,772		298			1.300	1.330	AO	3,178	13,000	08/20/2013	10/03/2016
693506	BH	9	PPG INDS INC.....	..	..	..	1FE	995,910	99.502	995,020	1,000,000	996,795		781			2.300	2.380	MN	2,939	23,192	11/06/2014	11/15/2019
69352P	AG	8	PPL CAP FDG INC.....	..	..	..	2FE	499,500	99.800	499,000	500,000	499,754		99			1.900	1.920	JD	792	9,500	05/21/2013	06/01/2018
69353R	EU	8	PNC BK N A PITTSBURG.....	LS	..	..	1FE	1,998,680	99.522	1,990,440	2,000,000	1,998,719		39			2.450	2.460	MN	7,622		10/29/2015	11/05/2020
69362B	AX	0	PSEG PWR LLC.....	..	..	..	2FE	498,730	101.000	505,000	500,000	499,810		264			2.750	2.800	MS	4,049	13,750	09/14/2011	09/15/2016
695114	CQ	9	PACIFICORP.....	..	..	..	1FE	1,645,050	100.677	1,661,171	1,650,000	1,646,184		453			2.950	2.980	JD	4,056	48,675	06/03/2013	06/01/2023
699320	AH	0	PARAMOUNT RESOURCES LTD.....	..	..	..	4FE	1,440,323	81.500	1,263,250	1,550,000	1,263,250	(179,198)	2,125			6.875	8.100	JD	60,977		10/26/2015	06/30/2023
700677	AN	7	PARK OHIO INDS INC-OHIO.....	..	..	..	4FE	1,085,750	103.750	1,089,375	1,050,000	1,064,725	(5,234)	(4,067)			8.125	7.510	AO	21,328	85,313	01/21/2015	04/01/2021
702150	AK	7	PARTY CITY HLDGS INC.....	..	..	..	5FE	250,000	97.250	243,125	250,000	243,125	(6,875)				6.125	6.120	FA	5,615		08/05/2015	08/15/2023
704549	AC	0	PEABODY ENERGY CORP.....	..	..	..	6FE	10,000	19.500	39,000	200,000	10,000	19,000			190,000	6.000	188.620	MN	1,533	12,000	11/07/2011	11/15/2018
704549	AQ	7	PEABODY ENERGY CORP.....	..	..	..	4FE	55,000	19.250	105,875	550,000	55,000		1,304	477,384		10.000	102.530	MS	16,194	27,347	04/01/2015	03/15/2022
705012	AA	0	PEARSON FDG TWO PLC.....	..	..	..	2FE	2,238,255	101.026	2,273,085	2,250,000	2,249,175		2,129			4.000	4.090	MN	11,000	90,000	05/10/2010	05/17/2016
713448	BH	0	PEPSICO INC.....	..	..	..	1FE	994,860	108.198	1,081,980	1,000,000	998,516		564			5.000	5.060	JD	4,167	50,000	05/19/2008	06/01/2018
713448	BJ	6	PEPSICO INC.....	..	..	..	1FE	213,482	117.443	251,328	214,000	213,813		57			7.900	7.930	MN	2,818	16,906	10/21/2008	11/01/2018

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448	CG	1	PEPSICO INC	LS...			1FE	1,998,080	99.901	1,998,020	2,000,000	1,998,571			178		2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023
71375H	AD	2	PERFORMANCE FOOD GROUP CO				4FE	632,555	99.583	629,917	632,555	629,917	10,804					96.830	MN		39,498	05/17/2013	11/14/2019
718546	AC	8	PHILLIPS 66				2FE	2,217,816	103.345	2,196,081	2,125,000	2,207,327		(11,071)			4.300	3.580	AO	22,844	91,375	01/20/2015	04/01/2022
718549	AA	6	PHILLIPS 66 PARTNERS				2FE	500,000	94.041	470,205	500,000	500,000					2.640	2.640	FA	4,998	6,321	02/18/2015	02/15/2020
72650R	BB	7	PLAINS ALL AMER PIPELINE	LS...			2FE	498,760	82.828	414,140	500,000	499,090		114			2.850	2.870	JJ	5,977	14,250	12/03/2012	01/31/2023
72650R	BF	8	PLAINS ALL AMER PIPELINE				2FE	1,014,220	81.053	810,530	1,000,000	1,013,199		(1,021)			3.600	3.420	MN	6,000	41,200	02/17/2015	11/01/2024
72650R	BG	6	PLAINS ALL AMER PIPELINE				2FE	998,130	88.710	887,100	1,000,000	998,503		354			2.600	2.640	JD	1,156	26,433	12/02/2014	12/15/2019
737446	AE	4	POST HLDGS INC				4FE	712,457	102.750	719,250	700,000	709,777	25,099	(1,321)			6.750	6.460	JD	3,938	47,250	11/14/2013	12/01/2021
73755L	AJ	6	POTASH CORP SASK INC				1FE	498,260	102.275	511,375	500,000	499,484		257			3.250	3.300	JD	1,354	16,250	11/22/2010	12/01/2017
74005P	BB	9	PRAXAIR INC				1FE	997,850	95.661	956,610	1,000,000	998,526		204			2.200	2.220	FA	8,311	22,000	07/30/2012	08/15/2022
740189	AG	0	PRECISION CASTPARTS CORP				1FE	994,250	96.878	968,780	1,000,000	995,822		535			2.500	2.560	JJ	11,528	25,000	12/17/2012	01/15/2023
74112B	AH	8	PRESTIGE BRANDS INC				5FE	207,000	104.500	209,000	200,000	204,500	(836)	(1,164)			8.125	7.300	FA	6,771	16,250	10/17/2014	02/01/2020
74112B	AJ	4	PRESTIGE BRANDS INC				5FE	490,375	96.250	481,250	500,000	479,457	(4,741)	1,112			5.375	5.700	JD	1,194	26,875	01/22/2015	12/15/2021
74256L	AS	8	PRINCIPAL LFE GLB FND II				1FE	499,395	99.725	498,625	500,000	499,408		13			2.625	2.650	MN	1,531		11/13/2015	11/19/2020
744448	CD	1	PUBLIC SERVICE CO				1FE	497,965	103.576	517,880	500,000	498,926		200			3.200	3.240	MN	2,044	16,000	11/08/2010	11/15/2020
744448	CH	2	PUBLIC SERVICE CO				1FE	995,370	97.764	977,640	1,000,000	996,536		433			2.500	2.550	MS	3,361	25,000	03/19/2013	03/15/2023
74456Q	BC	9	PUBLIC SVC ELEC GAS CO MT				1FE	996,810	96.244	962,440	1,000,000	997,580		297			2.375	2.410	MN	7,065	23,750	05/07/2013	05/15/2023
74456Q	BD	7	PUBLIC SVC ELEC GAS CO MT				1FE	499,955	104.949	524,745	500,000	499,965		4			3.750	3.750	MS	5,521	18,750	09/09/2013	03/15/2024
74456Q	BK	1	PUBLIC SVC ELEC GAS				1FE	646,880	100.036	650,234	650,000	647,194		273			3.050	3.100	MN	2,533	20,266	11/04/2014	11/15/2024
74736K	AA	9	QORVO INC				3FE	750,000	102.000	765,000	750,000	750,000					6.750	6.750	JD	5,906		11/13/2015	12/01/2023
748767	AF	7	QUINTILES TRANSNATIO				3FE	500,000	101.000	505,000	500,000	500,000					4.875	4.870	MN	3,115	12,391	05/06/2015	05/15/2023
749571	AD	7	RHP HOTEL PPTY/ RHP				4FE	150,000	100.500	150,750	150,000	150,000					5.000	5.000	AO	1,583	3,771	04/09/2015	04/15/2023
74977X	AB	7	RSI HOME PRODUCTS INC				4FE	550,000	103.750	570,625	550,000	550,000					6.500	6.500	MS	10,526	17,776	03/05/2015	03/15/2023
74978Q	AB	1	RSP PERMIAN INC				4FE	599,250	91.125	546,750	600,000	546,750	(28,583)	83			6.625	6.640	AO	9,938	40,302	01/27/2015	10/01/2022
758766	AH	2	REGAL ENTMT GROUP				4FE	644,000	100.500	653,250	650,000	644,810	18,493	692			5.750	5.900	MS	11,005	37,375	11/03/2014	03/15/2022
760759	AP	5	REPUBLIC SERVICES INC				2FE	1,346,261	102.420	1,382,670	1,350,000	1,347,450		348			3.550	3.580	JD	3,994	47,925	05/14/2012	06/01/2022
760759	AQ	3	REPUBLIC SVCS INC	LS...			2FE	995,840	96.923	969,230	1,000,000	996,130		290			3.200	3.240	MS	9,422	16,356	03/04/2015	03/15/2025
761735	AD	1	THE REYNOLDS GROUP INC				4FE	627,938	103.000	618,000	600,000	617,984	(6,531)	(1,782)			6.875	5.930	FA	15,583	10,313	09/02/2015	02/15/2021
761735	AG	4	REYNOLDS GROUP ISSUER LLC				4FE	201,277	104.000	208,000	200,000	200,690		(165)			7.875	7.750	FA	5,950	15,750	10/31/2011	08/15/2019
761735	AH	2	REYNOLDS GROUP ISSUER LLC				5FE	1,128,625	100.750	1,108,250	1,100,000	1,104,500	(8,623)	(3,877)			9.875	9.200	FA	41,036	69,125	12/16/2015	08/15/2019
761735	AL	3	REYNOLDS GROUP ISSUER LLC				5FE	1,928,813	98.500	1,920,750	1,950,000	1,897,163	(30,036)	100			9.000	8.990	AO	37,050	175,500	08/14/2014	04/15/2019
762515	AA	2	RIALTO HLDS LLC				4FE	650,000	102.500	666,250	650,000	650,000					7.000	7.000	JD	3,792	45,500	11/08/2013	12/01/2018
762760	AC	0	RICE ENERGY INC				4FE	793,864	73.500	588,000	800,000	588,000	(206,230)	366			7.250	7.370	MN	9,667	34,639	03/23/2015	05/01/2023
767754	CG	7	RITE AID CORP				4FE	198,875	105.500	211,000	200,000	199,160		123			6.750	6.840	JD	600	13,500	06/18/2013	06/15/2021
78008S	7D	2	ROYAL BK OF CDA BD CDS				1FE	2,000,000	100.838	2,016,760	2,000,000	2,000,000					2.200	2.200	JJ	18,822	44,000	07/24/2013	07/27/2018
78388J	AT	3	SBA COMMUNICATIONS CORP				4FE	892,602	99.500	895,500	900,000	893,788	13,251	787			4.875	5.000	JJ	20,231	45,581	06/17/2014	07/15/2022
78442F	EH	7	SLM CORP MTN BOOK ENTRY				3FE	552,125	105.367	526,835	500,000	524,428	(4,574)	(9,681)			8.450	5.860	JD	1,878	33,800	12/15/2015	06/15/2018
78442F	ER	5	SLM CORP				3FE	939,332	94.117	894,112	950,000	894,112	(49,353)	1,916			5.500	5.750	JJ	24,093	52,250	09/17/2013	01/15/2019
78442F	ES	3	SLM CORP				3FE	497,025	92.620	463,100	500,000	463,100	(34,936)	508			4.875	5.000	JD	948	24,375	12/11/2013	06/17/2019
78442F	ET	1	SLM CORP				3FE	99,082	82.267	82,267	100,000	82,267	(16,754)	72			6.125	6.250	MS	1,633	6,125	03/24/2014	03/25/2024
78454L	AD	2	SM ENERGY CO				3FE	645,000	75.000	487,500	650,000	487,500	(146,333)	83			6.500	6.650	MN	5,399	16,250	11/13/2015	11/15/2021
78454L	AH	3	SM ENERGY CO				3FE	1,556,000	65.500	1,080,750	1,650,000	1,080,750	(355,913)	7,663			5.000	5.780	JJ	38,042	82,500	12/04/2014	01/15/2024
78454L	AK	6	SM ENERGY CO				3FE	975,250	74.000	740,000	1,000,000	740,000	(208,497)	247			6.125	6.560	MN	7,826	27,409	11/24/2015	11/15/2022

E10.29

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				6	7		10		11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9	8	9		12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	3	4	5																		
78467J AA 8	SS&C TECH HOLDINGS INC			4FE	350,000	103.250	361,375	350,000	350,000					5.875	5.870	JJ	9,482		06/29/2015	07/15/2023	
78468V AA 0	SPL LOGISTICS ESCROW LLC			4FE	779,563	98.000	735,000	750,000	735,000	(35,599)	(3,627)			8.875	8.130	FA	27,734	66,563	10/22/2013	08/01/2020	
785592 AD 8	SABINE PASS LIQUEFACTION			3FE	545,938	87.500	481,250	550,000	481,250	(59,589)	152			5.625	5.740	AO	6,531	23,906	09/02/2015	04/15/2023	
785592 AH 9	SABINE PASS LIQUEFACTION			3FE	600,000	92.000	552,000	600,000	552,000	(48,000)				6.250	6.250	MS	11,042	37,500	11/18/2013	03/15/2022	
785592 AJ 5	SABINE PASS LIQUEFACTION			3FE	1,300,875	85.500	1,111,500	1,300,000	1,111,500	(179,734)	(16)			5.750	5.730	MN	9,551	57,500	07/15/2015	05/15/2024	
785592 AK 2	SABINE PASS LIQUEFAC			3FE	300,000	85.500	256,500	300,000	256,500	(43,500)				5.625	5.620	MS	5,625	8,344	02/26/2015	03/01/2025	
78573A AE 0	SABMILLER HOLDINGS INC			1FE	1,745,678	99.787	1,746,273	1,750,000	1,747,693		858			2.200	2.250	FA	16,042	38,500	08/06/2013	08/01/2018	
78659Q AA 0	SAFWAY GROUP HLDG LLC/SAF			4FE	472,957	100.250	466,163	465,000	465,788	21,599	(1,543)			7.000	6.530	MN	4,159	30,275	06/08/2015	05/15/2018	
79546V AJ 5	SALLY HOLDINGS/SALLS CAP			3FE	1,770,938	104.250	1,772,250	1,700,000	1,755,232	(2,692)	(7,504)			5.750	5.110	JD	8,146	97,750	08/14/2014	06/01/2022	
79546V AK 2	SALLY HLDGS LLC			3FE	51,813	102.750	51,375	50,000	51,375	(197)	(160)			5.500	5.000	MN	458	2,750	06/11/2014	11/01/2023	
79546V AL 0	SALLY HLDGS LLC			3FE	250,000	102.500	256,250	250,000	250,000					5.625	5.620	JD	1,094		11/18/2015	12/01/2025	
796038 AC 1	SAMSON INVESTMENT COMPANY			6FE	166,785	0.500	5,000	1,000,000	5,000	468,887	1,578	885,465		9.750	116.430	FA	85,583	49,056	11/14/2014	02/15/2020	
79604Y AB 5	SAMSUNG ELECTRON AMERICA			1FE	996,340	99.767	997,670	1,000,000	999,035		741			1.750	1.820	AO	3,938	17,500	04/02/2012	04/10/2017	
797440 BR 4	SAN DIEGO GAS & ELEC CO			1FE	2,499,600	104.337	2,608,425	2,500,000	2,499,667		37			3.600	3.600	MS	30,000	90,000	09/04/2013	09/01/2023	
806261 AJ 2	SCHAEFFLER FIN B V			3FE	645,145	99.859	649,084	650,000	646,149	9,331	623			4.250	4.370	MN	3,530	27,625	05/08/2014	05/15/2021	
80626P AA 8	SCHAEFFLER FIN B V			4FE	198,936	104.000	208,000	200,000	199,411		198			6.875	6.990	FA	5,194	13,750	07/18/2013	08/15/2018	
806851 AC 5	SCHLUMBERGER LTD			1FE	997,740	98.566	985,660	1,000,000	997,752		12			3.000	3.040	JD	833		12/10/2015	12/21/2020	
80685Q AA 4	SCHLUMBERGER LTD			1FE	1,997,880	106.073	2,121,460	2,000,000	1,998,830		204			4.200	4.210	JJ	38,733	84,000	01/05/2011	01/15/2021	
80874Y AU 4	SGMS ESCROW CORP			5FE	718,920	71.500	572,000	800,000	572,000	(154,231)	6,599			10.000	12.000	JD	6,667	82,222	11/14/2014	12/01/2022	
816752 AC 3	SEMINOLE HARD ROCK ENTMT			4FE	853,868	100.250	852,125	850,000	849,038	2,455	(402)			5.875	5.790	MN	6,381	49,938	04/08/2015	05/15/2021	
816851 AS 8	SEMPRA ENERGY		LS	2FE	1,998,960	100.646	2,012,920	2,000,000	1,999,732		209			2.300	2.310	AO	11,500	46,000	03/20/2012	04/01/2017	
816851 AY 5	SEMPRA ENERGY		LS	2FE	1,246,600	100.442	1,255,525	1,250,000	1,246,635		35			3.750	3.780	MN	5,990		11/12/2015	11/15/2025	
82088N AA 0	SHEARERES FOOD / CHIP			4FE	642,913	105.875	635,250	600,000	622,226	(5,685)	(6,175)			9.000	7.540	MN	9,000	54,000	06/13/2013	11/01/2019	
822582 AS 1	SHELL INTERNATIONAL FIN		LS	1FE	1,642,856	95.706	1,579,149	1,650,000	1,645,068		677			2.375	2.420	FA	14,151	39,188	08/14/2012	08/21/2022	
822582 AV 4	SHELL INTERNATIONAL FIN			1FE	946,230	93.501	935,010	1,000,000	948,911		2,681			2.250	3.060	JJ	10,938		07/29/2015	01/06/2023	
822582 AX 0	SHELL INTERNATIONAL FIN			1FE	3,342,965	100.031	3,351,039	3,350,000	3,344,434		630			3.400	3.420	FA	43,978	113,900	08/07/2013	08/12/2023	
828807 CF 2	SIMON PPTY GROUP LP		LS	1FE	747,038	108.460	813,450	750,000	748,387		272			4.375	4.420	MS	10,938	32,813	08/09/2010	03/01/2021	
828807 CU 9	SIMON PROPERTY GROUP LP		LS	1FE	1,449,174	99.845	1,447,753	1,450,000	1,449,224		51			2.500	2.510	MS	12,083		08/10/2015	09/01/2020	
82967N AJ 7	SIRIUS XM RADIO INC			3FE	47,250	101.500	50,750	50,000	47,989		399			4.250	5.290	MN	272	2,125	02/07/2014	05/15/2020	
82967N AN 8	SIRIUS XM RADIO INC			3FE	1,009,750	103.250	1,032,500	1,000,000	1,009,285		(465)			5.750	5.550	FA	23,958	40,250	08/27/2015	08/01/2021	
82967N AQ 1	SIRIUS XM RADIO INC			3FE	302,625	105.250	315,750	300,000	301,947		(351)			5.875	5.710	AO	4,406	17,625	12/26/2013	10/01/2020	
82967N AS 7	SIRIUS XM RADIO INC			3FE	350,000	105.000	367,500	350,000	350,000					6.000	6.000	JJ	9,683	21,000	05/01/2014	07/15/2024	
82967N AU 2	SIRIUS XM RADIO INC			3FE	999,000	99.750	997,500	1,000,000	997,017	(2,000)	17			5.375	5.380	AO	11,347	26,158	10/14/2015	04/15/2025	
83404D AA 7	SOFTBANK CORP			3FE	2,413,959	99.936	2,448,432	2,450,000	2,422,321		991			4.500	4.750	AO	23,275	94,500	08/31/2015	04/15/2020	
842434 CP 5	SOUTHERN CALIF GAS CO		LS	1FE	997,630	101.230	1,012,300	1,000,000	997,741		111			3.200	3.220	JD	1,689	15,733	06/15/2015	06/15/2025	
84302R AA 7	LOGO MERGER SUB COROP			5FE	977,125	100.693	956,584	950,000	953,812	3,143	(3,457)			8.375	7.810	AO	16,797	79,563	08/14/2014	10/15/2020	
84755T AA 5	SPECTRA ENERGY CAP LLC			2FE	499,110	104.463	522,315	500,000	499,748		100			6.200	6.220	AO	6,544	31,000	04/07/2008	04/15/2018	
84762L AN 5	SPEC BRNDS ESCROW CORP			4FE	150,000	106.250	159,375	150,000	150,000					6.375	6.370	MN	1,222	9,563	11/01/2012	11/15/2020	
84762L AQ 8	SPEC BRNDS ESCROW CORP			4FE	409,731	106.750	421,663	395,000	407,954		472			6.625	6.020	MN	3,344	21,366	07/08/2015	11/15/2022	
847791 AA 8	SPEEDY CASH INTER HLDGS			4FE	1,072,644	52.500	551,250	1,050,000	551,250	(479,039)	(3,961)			10.750	10.220	MN	14,423	112,875	10/17/2014	05/15/2018	
852060 AD 4	SPRINT CAP CORP			4FE	127,406	69.500	104,250	150,000	104,250	(26,344)	793			6.875	8.540	MN	1,318	10,313	08/09/2011	11/15/2028	
852060 AG 7	SPRINT CAP CORP			4FE	1,259,250	81.938	1,147,132	1,400,000	1,146,968	(125,697)	2,719			6.900	9.700	MN	16,100	55,200	12/15/2015	05/01/2019	

E10.30

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.31

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
852060	AT	9	SPRINT CAPITAL CORP			4FE	892,156	75.500	792,750	1,050,000	768,788	(136,285)	2,687			8.750	10.440	MS	27,052	91,875	06/29/2010	03/15/2032
852061	AF	7	SPRINT NEXTEL CORP			4FE	1,253,094	99.000	1,188,000	1,200,000	1,187,660	(26,708)	(12,375)			8.375	7.100	FA	37,967	100,500	12/11/2013	08/15/2017
852061	AK	6	SPRINT NEXTEL CORP			3FE	750,000	105.750	793,125	750,000	750,000					9.000	9.000	MN	8,625	67,500	11/04/2011	11/15/2018
852061	AM	2	SPRINT NEXTEL CORP			4FE	550,000	94.000	517,000	550,000	517,000	(33,000)				11.500	11.490	MN	8,082	63,250	11/04/2011	11/15/2021
852061	AQ	3	SPRINT NEXTEL CORP			3FE	1,349,063	101.000	1,262,500	1,250,000	1,262,500	(55,808)	(13,423)			7.000	5.350	MS	29,167	66,500	11/19/2015	03/01/2020
852061	AR	1	SPRINT NEXTEL CORP			4FE	870,250	76.625	651,313	850,000	651,313	(192,803)	(2,697)			7.000	6.550	FA	22,478	59,500	01/09/2014	08/15/2020
85207U	AE	5	SPRINT CORP			4FE	3,206,563	75.250	2,520,875	3,350,000	2,520,875	(690,374)	4,686			7.250	8.150	MS	71,513	112,375	10/13/2015	09/15/2021
85207U	AF	2	SPRINT CORP			4FE	2,180,850	75.600	1,587,600	2,100,000	1,587,600	(489,314)	(6,781)			7.875	7.260	MS	48,694	155,531	06/05/2015	09/15/2023
857477	AN	3	STATE STR CORP			1FE	499,490	100.812	504,060	500,000	499,535		44			3.300	3.310	JD	688	16,546	12/10/2014	12/16/2024
857477	AT	0	STATE STREET BANK			1FE	998,660	102.921	1,029,210	1,000,000	998,702		42			3.550	3.560	FA	13,115		08/13/2015	08/18/2025
858119	AT	7	STEEL DYNAMICS INC			3FE	150,000	102.000	153,000	150,000	150,000					6.125	6.120	FA	3,471	9,188	08/02/2012	08/15/2019
858119	AV	2	STEEL DYNAMICS INC			3FE	150,000	96.250	144,375	150,000	144,375	(5,625)				6.375	6.370	FA	3,613	9,563	08/02/2012	08/15/2022
858119	AZ	3	STEEL DYNAMICS INC			3FE	514,250	91.250	456,250	500,000	456,250	(46,990)	(1,260)			5.250	4.870	AO	5,542	26,250	06/12/2013	04/15/2023
858119	BC	3	STEEL DYNAMICS INC			3FE	300,000	93.500	280,500	300,000	280,500	(19,500)				5.125	5.120	AO	3,844	16,315	09/04/2014	10/01/2021
858119	BD	1	STEEL DYNAMICS INC			3FE	497,250	91.250	456,250	500,000	456,250	(41,021)	25			5.500	5.570	AO	6,875	17,508	11/02/2015	10/01/2024
86614R	AG	2	SUMMIT MATERIALS LLC			5FE	1,150,000	99.010	1,138,615	1,150,000	1,138,615	(11,385)				6.125	6.120	JJ	32,480		06/23/2015	07/15/2023
86614R	AH	0	SUMMIT MATERIALS LLC			4FE	298,563	99.010	297,030	300,000	297,030	(1,572)	39			6.125	6.200	JJ	8,830		11/05/2015	07/15/2023
866860	AA	7	SUN PRODS CORP			5FE	1,078,028	87.437	961,807	1,100,000	961,807	29,377	1,930			7.750	8.170	MS	25,101	77,500	04/21/2015	03/15/2021
86765L	AA	5	SUNOCO LP/SUNOCO FIN			3FE	446,375	94.500	425,250	450,000	425,250	(21,219)	94			6.375	6.510	AO	7,172	9,571	09/29/2015	04/01/2023
86765L	AB	3	SUNOCO LP FINANCE CORP			3FE	450,000	95.500	429,750	450,000	429,750	(20,250)				5.500	5.500	FA	10,313		07/15/2015	08/01/2020
86787E	AN	7	SUNTRUST BK ATL SR MD TM			1FE	2,341,846	95.526	2,244,861	2,350,000	2,343,805		752			2.750	2.790	MN	10,771	64,625	04/26/2013	05/01/2023
86881L	AA	4	SURGICAL CARE			5FE	301,750	98.000	294,000	300,000	294,000	(7,607)	(143)			6.000	5.900	AO	4,500	9,700	03/13/2015	04/01/2023
87161C	AJ	4	SYNOVUS FINL CORP			3FE	597,009	111.500	613,250	550,000	587,559		(9,794)			7.875	5.420	FA	16,363	43,313	02/05/2015	02/15/2019
871829	AL	1	SYSCO CORP			1FE	2,049,740	106.840	2,136,800	2,000,000	2,012,769		(5,601)			5.250	4.920	FA	40,542	105,000	03/24/2008	02/12/2018
87264A	AD	7	T MOBILE USA INC			3FE	150,000	104.000	156,000	150,000	150,000					6.633	6.630	JJ	4,229	9,950	10/08/2013	04/28/2021
87264A	AF	2	T MOBILE USA INC			3FE	1,036,000	104.000	1,040,000	1,000,000	1,024,000	(6,725)	(5,275)			6.542	5.720	JJ	27,804	45,794	02/18/2015	04/28/2020
87264A	AH	8	T MOBILE USA INC			3FE	300,000	102.750	308,250	300,000	300,000					6.125	6.120	JJ	8,473	18,375	11/18/2013	01/15/2022
87264A	AK	1	T-MOBILE USA INC			3FE	1,697,438	103.250	1,703,625	1,650,000	1,688,766	11,284	(3,769)			6.250	5.690	AO	25,781	79,688	09/02/2015	04/01/2021
87264A	AP	0	T MOBILE USA INC			3FE	1,809,625	101.699	1,830,582	1,800,000	1,809,345	(127)	(154)			6.500	6.420	JJ	18,200		11/18/2015	01/15/2026
875127	AX	0	TAMPA ELEC CO			2FE	2,000,000	109.498	2,189,960	2,000,000	2,000,000					6.100	6.100	MN	15,589	122,000	05/13/2008	05/15/2018
87612B	AU	6	TARGA RESOURCES			3FE	350,875	90.750	317,625	350,000	317,625	(33,224)	(26)			6.625	6.560	AO	5,797		10/12/2015	10/01/2020
87612E	AP	1	TARGET CORP			1FE	997,320	105.632	1,056,320	1,000,000	999,555		314			5.375	5.410	MN	8,958	53,750	04/26/2007	05/01/2017
87612E	AV	8	TARGET CORP			1FE	997,130	107.673	1,076,730	1,000,000	998,558		285			3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020
87927V	AV	0	TELECOM ITALIA CAP			3FE	205,500	105.231	210,462	200,000	205,362		(91)			7.721	7.470	JD	1,158	15,442	01/27/2014	06/04/2038
87927Y	AA	0	TELECOM ITALIA CAPITAL			3FE	1,777,438	100.267	1,754,673	1,750,000	1,752,040	(23,916)	(1,482)			5.303	5.080	MN	7,991	83,522	08/21/2015	05/30/2024
88033G	CG	3	TENET HEALTHCARE CORP			4FE	439,875	93.000	418,500	450,000	418,500	(21,877)	502			5.000	5.740	MS	7,500		10/23/2015	03/01/2019
88033G	CK	4	TENET HEALTHCARE CORP			3FE	1,002,313	97.500	975,000	1,000,000	975,000	(27,266)	(47)			3.786	3.730	JD	10,913	19,270	09/02/2015	06/15/2020
88033G	CN	8	TENET HEALTHCARE CORP			4FE	1,710,500	93.500	1,589,500	1,700,000	1,589,500	(120,569)	(431)			6.750	6.640	JD	5,100	57,056	08/31/2015	06/15/2023
88579Y	AF	8	3M COMPANY			1FE	492,575	97.639	488,195	500,000	495,004		710			2.000	2.160	JD	5,139	10,000	06/21/2012	06/26/2022
887317	AQ	8	TIME WARNER INC			2FE	499,285	99.740	498,700	500,000	499,511		67			3.400	3.410	JD	756	17,000	06/08/2012	06/15/2022
887317	AW	5	TIME WARNER INC			2FE	239,235	97.666	244,165	250,000	239,598		363			3.600	4.130	JJ	5,000		08/06/2015	07/15/2025
88947E	AK	6	TOLL BROS FIN CORP			3FE	308,246	105.207	315,621	300,000	305,207		(851)			5.875	5.460	FA	6,658	17,625	06/11/2013	02/15/2022
88947E	AN	0	TOLL BROS FIN CORP			3FE	300,483	96.539	289,617	300,000	289,371	(4,275)	(48)			4.375	4.350	AO	2,771	13,125	07/15/2013	04/15/2023

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.32

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89233P	6S	0				1FE	1,266,062	99.904	1,270,779	1,272,000	1,269,501		1,387			1.250	1.360	AO	3,931	15,900	07/17/2013	10/05/2017	
89233P	7E	0	LS			1FE	1,996,820	99.920	1,998,400	2,000,000	1,998,685		636			1.375	1.400	JJ	13,063	27,500	01/07/2013	01/10/2018	
893045	AE	4				2FE	999,240	100.037	1,000,370	1,000,000	999,295		53			3.850	3.850	JD	3,208	37,431	12/08/2014	06/01/2025	
893526	8Y	2				1FE	499,885	111.951	559,755	500,000	499,960		11			7.125	7.120	JJ	16,427	35,625	01/06/2009	01/15/2019	
893526	DK	6				1FE	1,496,145	102.467	1,537,005	1,500,000	1,497,997		378			3.800	3.830	AO	14,250	57,000	09/20/2010	10/01/2020	
893526	DM	2	LS			1FE	999,210	92.514	925,140	1,000,000	999,458		75			2.500	2.500	FA	10,417	25,000	07/30/2012	08/01/2022	
89352H	AF	6				1FE	499,630	109.337	546,685	500,000	499,881		40			6.500	6.510	FA	12,278	32,500	08/06/2008	08/15/2018	
893647	AT	4				5FE	250,000	104.733	261,833	250,000	250,000					7.500	7.500	JJ	8,646	18,750	06/25/2013	07/15/2021	
893647	AW	7				5FE	806,770	98.762	790,096	800,000	790,096	(16,252)	(422)			6.000	5.850	JJ	22,133	24,000	05/07/2015	07/15/2022	
893647	AY	3				5FE	198,500	98.270	196,540	200,000	196,540	(1,997)	37			6.500	6.600	MN	1,661	6,536	10/14/2015	05/15/2025	
89366Q	AA	1				4FE	300,000	102.500	307,500	300,000	300,000					8.375	8.370	MN	3,210	25,125	05/07/2014	05/15/2020	
893830	BB	4				3FE	1,022,750	65.500	786,000	1,200,000	786,000	(252,346)	15,596			6.375	9.370	JD	3,400	79,500	03/24/2015	12/15/2021	
896047	AG	2				4FE	1,498,750	101.250	1,518,750	1,500,000	1,498,805		55			5.875	5.890	JJ	40,635		10/08/2015	07/15/2022	
89784W	AB	0	@			5FE	325,688	55.333	240,284	434,250	240,284	(69,136)	4,260	91,093			7.970	N/A		35,361		07/29/2013	07/30/2019
89784W	AD	6	@			5FE	168,750	40.000	150,000	375,000	150,000	6,349	4,154	186,753			20.040	N/A		32,143		07/29/2013	01/30/2020
90131H	AA	3				2FE	993,970	103.400	1,034,000	1,000,000	995,124		525			4.000	4.070	AO	10,000	40,000	09/25/2013	10/01/2023	
90131H	AE	5	LS			2FE	244,975	100.396	250,990	250,000	245,162		187			3.700	3.960	MS	2,724	4,625	08/06/2015	09/15/2024	
90131H	AQ	8				2FE	275,260	107.640	269,100	250,000	267,849		(2,777)			4.500	2.980	FA	4,250	11,250	06/11/2013	02/15/2021	
90320X	AA	9				3FE	1,839,375	105.947	1,907,046	1,800,000	1,829,998		(3,971)			6.875	6.530	JJ	57,063	132,931	07/08/2013	01/15/2022	
90331H	ML	4				1FE	2,847,435	99.853	2,845,811	2,850,000	2,848,014		493			2.125	2.140	AO	10,598	60,563	10/23/2014	10/28/2019	
90331H	MS	9				1FE	996,630	97.525	975,250	1,000,000	996,904		274			2.800	2.830	JJ	11,978	14,000	01/22/2015	01/27/2025	
904764	AK	3				1FE	1,498,455	109.538	1,643,070	1,500,000	1,499,440		163			4.800	4.810	FA	27,200	72,000	02/09/2009	02/15/2019	
904764	AS	6	LS			1FE	988,380	101.956	1,019,560	1,000,000	988,797		417			3.100	3.230	JJ	13,003		07/28/2015	07/30/2025	
907818	EE	4	LS			1FE	999,200	100.063	1,000,630	1,000,000	999,281		81			2.250	2.260	JD	750	11,250	06/16/2015	06/19/2020	
911308	AA	2				1FE	3,116,675	124.266	3,106,650	2,500,000	2,742,002		(48,950)			8.375	5.770	AO	52,344	209,375	04/21/2006	04/01/2020	
911312	AK	2				1FE	999,290	110.440	1,104,400	1,000,000	999,734		73			5.125	5.130	AO	12,813	51,250	03/19/2009	04/01/2019	
911312	AM	8				1FE	993,300	103.881	1,038,810	1,000,000	996,443		641			3.125	3.200	JJ	14,410	31,250	11/08/2010	01/15/2021	
911365	BB	9				4FE	348,000	98.250	343,875	350,000	343,875	(4,230)	105			5.750	5.820	MN	2,572	10,063	07/22/2015	11/15/2024	
911365	BC	7				3FE	995,500	100.125	1,001,250	1,000,000	995,627		127			4.625	4.690	JJ	21,326	9,802	10/07/2015	07/15/2023	
911365	BD	5				4FE	400,000	97.000	388,000	400,000	388,000	(12,000)				5.500	5.500	JJ	10,144	6,661	03/12/2015	07/15/2025	
91159H	HD	5				1FE	1,996,260	100.389	2,007,780	2,000,000	1,998,946		753			1.650	1.680	MN	4,217	33,000	05/03/2012	05/15/2017	
913017	BM	0				1FE	998,070	107.621	1,076,210	1,000,000	999,535		220			5.375	5.400	JD	2,389	53,750	12/04/2007	12/15/2017	
913017	BQ	1				1FE	998,380	111.567	1,115,670	1,000,000	999,368		181			6.125	6.140	FA	25,521	61,250	12/15/2008	02/01/2019	
913017	BV	0				1FE	999,230	102.134	1,021,340	1,000,000	999,479		72			3.100	3.100	JD	2,583	31,000	05/24/2012	06/01/2022	
914906	AP	7				4FE	684,555	104.500	708,510	678,000	682,834		(563)			6.750	6.610	MS	13,475	45,765	09/14/2012	09/15/2022	
914906	AR	3				4FE	1,968,625	96.500	1,930,000	2,000,000	1,929,920	(39,354)	585			5.125	5.370	MN	13,097	53,813	11/18/2015	05/15/2023	
914906	AS	1				4FE	304,125	95.500	286,500	300,000	286,500	(17,411)	(214)			5.125	4.940	FA	5,808	7,517	04/13/2015	02/15/2025	
91829K	AA	1				4FE	550,000	97.000	533,500	550,000	533,500	(16,500)				6.375	6.370	AO	7,402	35,063	09/20/2012	10/15/2020	
918370	AB	3				4FE	1,006,000	93.000	930,000	1,000,000	930,000	(75,388)	(439)			6.875	6.780	JJ	31,701	55,000	02/03/2015	01/15/2024	
92205C	AA	1				5FE	1,030,313	26.500	265,000	1,000,000	250,000	156,648	(3,998)	770,400		7.875	7.300	AO	19,688	78,750	06/12/2013	04/01/2020	
92343E	AH	5				3FE	501,000	100.388	501,940	500,000	500,776	(205)	(19)			5.250	5.220	AO	6,563	13,417	07/16/2015	04/01/2025	
92343V	BC	7				2FE	992,080	101.930	1,019,300	1,000,000	995,039		752			3.500	3.590	MN	5,833	35,000	10/27/2011	11/01/2021	
92343V	BJ	2	LS			2FE	231,363	95.455	238,638	250,000	235,863		1,810			2.450	3.380	MN	1,021	6,125	06/11/2013	11/01/2022	

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92343V BR 4	VERIZON COMMUNICATIONS				2FE	1,993,520	110.029	2,200,580	2,000,000	1,994,717		545			5.150	5.190	MS	30,328	103,000	09/11/2013	09/15/2023
92343V BY 9	VERIZON COMMUNICATIONS				2FE	1,143,736	103.111	1,134,221	1,100,000	1,139,538		(4,029)			4.150	3.630	MS	13,441	45,650	12/10/2014	03/15/2024
92343V CR 3	VERIZON COMMUNICATIONS				2FE	993,400	98.910	989,100	1,000,000	994,057		563			3.500	3.570	MN	5,833	35,194	10/22/2014	11/01/2024
92553P AS 1	VIACOM INC NEW				2FE	497,115	99.985	499,925	500,000	498,426		563			2.500	2.620	MS	4,167	12,500	08/12/2013	09/01/2018
92658T AQ 1	VIDEOTRON LTEE				3FE	900,163	100.086	900,774	900,000	900,056	(53)	(14)			5.000	4.990	JJ	20,750	45,000	03/01/2012	07/15/2022
92660F AG 9	VIDEOTRON LTEE				3FE	100,000	101.000	101,000	100,000	100,000					5.375	5.370	JD	1,224	5,375	03/26/2014	06/15/2024
92769V AF 6	VIRGIN MEDIA FINANCE PLC				4FE	1,008,250	98.500	985,000	1,000,000	985,000	(23,149)	(101)			6.000	5.870	AO	12,667	27,600	11/03/2015	10/15/2024
927804 FK 5	VIRGINIA ELEC & POWER CO				1FE	498,795	100.926	504,630	500,000	499,231		115			2.950	2.970	JJ	6,801	14,750	01/09/2012	01/15/2022
927804 FM 1	VIRGINIA ELEC & POWER CO				1FE	498,690	98.832	494,160	500,000	499,458		261			1.200	1.250	JJ	2,767	6,000	01/03/2013	01/15/2018
92840K AA 4	VISTAJET MALTA FINANCE				4FE	989,820	74.446	744,460	1,000,000	744,460	(246,359)	999			7.750	8.000	JD	6,458	39,826	05/20/2015	06/01/2020
92857W AE 0	VODAFONE GROUP PLC NEW				2FE	107,979	106.000	106,000	100,000	102,896		(1,074)			4.625	3.420	JJ	2,133	4,625	12/02/2010	07/15/2018
92912E AC 7	VPII ESCROW CORP				4FE	268,375	99.600	249,000	250,000	249,000	(12,848)	(4,402)			6.750	4.690	FA	6,375	16,875	08/28/2014	08/15/2018
931142 CP 6	WAL MART STORES INC				1FE	2,986,830	107.275	3,218,250	3,000,000	2,995,365		1,381			4.125	4.170	FA	51,563	123,750	01/15/2009	02/01/2019
931142 CZ 4	WAL MART STORES INC				1FE	3,000,750	105.549	3,166,470	3,000,000	3,000,395		(75)			3.250	3.240	AO	17,875	97,500	10/25/2010	10/25/2020
931142 DJ 9	WAL-MART STORES INC	LS			1FE	2,145,915	101.690	2,186,335	2,150,000	2,147,662		761			1.950	1.980	JD	1,863	41,925	09/25/2013	12/15/2018
941063 AQ 2	WASTE MGMT INC				2FE	498,810	107.480	537,400	500,000	499,318		114			4.600	4.630	MS	7,667	23,000	02/23/2011	03/01/2021
94106L AY 5	WASTE MANAGEMENT INC				2FE	499,950	98.407	492,035	500,000	499,968		4			2.900	2.900	MS	4,269	14,500	10/02/2012	09/15/2022
94106L BA 6	WASTE MGMT INC DEL	LS			2FE	995,740	97.192	971,920	1,000,000	996,054		314			3.125	3.170	MS	10,417	16,059	02/18/2015	03/01/2025
94155U AA 7	WATERJET HOLDINGS INC				4FE	669,875	99.500	646,750	650,000	646,750	(20,847)	(2,278)			7.625	6.840	FA	20,651	30,500	09/01/2015	02/01/2020
947074 AJ 9	WEATHERFORD INTL INC				3FE	2,043,040	99.075	1,981,500	2,000,000	1,981,500	(26,573)	(5,156)			6.350	6.050	JD	5,644	127,000	07/31/2007	06/15/2017
94973B AA 9	WELLS ENTERPRISES INC				4FE	221,491	102.500	223,450	218,000	220,530		(529)			6.750	6.420	FA	6,131	14,715	02/12/2014	02/01/2020
949746 RN 3	WELLS FARGO & CO NEW				2FE	750,000	105.250	789,375	750,000	750,000					5.875	5.870	JD	1,958	36,494	01/15/2015	01/01/9999
95081Q AK 0	WESCO DISTRIBUTION INC				4FE	500,438	97.750	488,750	500,000	488,750	(11,614)	(51)			5.375	5.360	JD	1,194	26,875	10/06/2014	12/15/2021
96208T AA 2	WEX INC				3FE	642,500	91.000	591,500	650,000	591,500	(41,664)	664			4.750	4.900	FA	12,865	27,313	02/20/2015	02/01/2023
962178 AL 3	WEYERHAEUSER REAL ESTATE				4FE	346,129	99.250	347,375	350,000	347,235	14	722			4.375	4.620	JD	681	15,313	06/04/2014	06/15/2019
962178 AN 9	WEYERHAEUSER REAL ESTATE				4FE	343,525	97.750	342,125	350,000	342,125	(2,168)	502			5.875	6.120	JD	914	20,563	06/04/2014	06/15/2024
966244 AA 3	WHITEWAVE FOODS CO				4FE	200,000	105.750	211,500	200,000	200,000					5.375	5.370	AO	2,688	11,168	09/12/2014	10/01/2022
966387 AF 9	WHITING PETE CORP NEW				4FE	529,875	74.250	408,375	550,000	408,375	(123,634)	2,055			6.500	7.840	AO	8,938	13,000	10/27/2015	10/01/2018
966387 AG 7	WHITING PETE CORP NEW				3FE	614,938	76.000	494,000	650,000	494,000	(111,339)	7,304			5.000	6.430	MS	9,569	32,500	12/10/2014	03/15/2019
966387 AH 5	WHITING PETE CORP NE				4FE	1,425,313	73.500	1,102,500	1,500,000	1,102,500	(288,371)	7,671			5.750	6.750	MS	25,396	69,000	10/12/2015	03/15/2021
966387 AP 7	WHITTING PETROLEUM CORP				3FE	750,000	73.000	547,500	750,000	547,500	(202,500)				6.250	6.250	AO	11,719	23,958	03/24/2015	04/01/2023
96926D AB 6	LYON WILLIAM HOMES INC				4FE	100,000	106.500	106,500	100,000	100,000					8.500	8.500	MN	1,086	8,500	11/05/2012	11/15/2020
96926D AH 3	LYON WILLIAM HOMES INC				4FE	650,000	100.750	654,875	650,000	650,000					7.000	7.000	FA	17,189	46,006	07/31/2014	08/15/2022
96926D AP 5	WILLIAM LYON HOMES				4FE	153,000	100.750	151,125	150,000	151,125	(1,875)				7.000	4.850	FA	3,238	3,238	09/10/2015	08/15/2022
96926J AA 5	WILLIAM CARTER				3FE	452,525	103.000	463,500	450,000	451,953		(293)			5.250	5.150	FA	8,925	23,625	08/15/2013	08/15/2021
96950F AD 6	WILLIAMS PARTNERS L P				2FE	1,025,460	92.555	925,550	1,000,000	1,012,585		(2,634)			5.250	4.910	MS	15,458	52,500	06/30/2010	03/15/2020
97314X AK 0	WIND ACQUISITION FIN SA				4FE	1,600,000	94.500	1,512,000	1,600,000	1,512,000	12,000				7.375	7.370	AO	22,289	118,000	04/08/2014	04/23/2021
97314X AM 6	WIND ACQUISITION FIN SA				3FE	800,000	98.500	788,000	800,000	788,000	28,000				4.750	4.740	JJ	17,522	38,528	06/24/2014	07/15/2020
97381W AJ 3	WINDSTREAM CORP				4FE	447,789	102.801	462,605	450,000	449,471		256			7.875	7.940	MN	5,906	35,438	08/12/2011	11/01/2017
97381W AN 4	WINDSTREAM CORP				4FE	306,625	85.000	255,000	300,000	255,000	(49,259)	(732)			7.750	7.380	AO	4,908	23,250	10/22/2013	10/15/2020
97381W AT 1	WINDSTREAM CORP				4FE	215,813	79.000	158,000	200,000	158,000	(51,305)	(1,815)			7.750	6.380	AO	3,875	15,500	10/17/2014	10/01/2021
98212B AG 8	WPX ENERGY INC				3FE	949,250	81.000	769,500	950,000	769,500	(162,550)	37			8.250	8.260	FA	34,616		07/22/2015	08/01/2023

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
98389B	AM	2			2FE	996,760	107.940	1,079,400	1,000,000	998,398		323		4.700	4.740	MN	6,006	47,000	05/10/2010	05/15/2020		
98389B	AR	1			2FE	978,270	98.051	980,510	1,000,000	979,278		1,008		3.300	3.560	JD	2,750	16,500	06/11/2015	06/01/2025		
984121	CF	8			2FE	499,375	100.846	504,230	500,000	499,841		128		2.950	2.970	MS	4,343	14,750	03/08/2012	03/15/2017		
984135	AB	9			1FE	3,486,105	104.428	3,654,980	3,500,000	3,497,868		1,612		5.150	5.200	AO	45,063	180,250	03/13/2007	04/01/2017		
988745	AA	3			4FE	792,656	98.500	788,000	800,000	782,064	(8,738)	1,052		7.500	7.750	FA	25,000	50,625	04/02/2015	02/01/2020		
98877D	AB	1			3FE	595,560	98.250	589,500	600,000	589,500	(6,428)	368		4.500	4.620	AO	4,650	13,500	04/24/2015	04/29/2022		
98877D	AC	9			3FE	1,039,035	95.750	1,005,375	1,050,000	1,005,375	(34,208)	548		4.750	4.880	AO	8,590	24,938	07/16/2015	04/29/2025		
BL0001	63	8			5FE	478,250	93.400	467,000	500,000	467,000	(11,935)	685		1.000	2.110	MAT	1,167	455	12/10/2015	01/01/2020		
BL1134	53	7			4FE	1,157,086	80.200	998,071	1,244,477	998,071	(166,471)	7,456		1.000	2.430	AO	2,800	16,921	09/01/2015	10/10/2020		
BL1234	99	8			4FE	788,500	73.885	683,436	925,000	683,436	(109,576)	4,513		1.000	5.040	MAT	2,261	2,656	11/23/2015	01/01/2020		
BL1245	33	3			4FE	1,092,243	64.475	784,661	1,217,000	784,661	(318,621)	11,038		1.000	2.920	MS	3,921	24,846	09/29/2015	03/05/2021		
BL1253	64	2			5FE	438,750	91.000	409,500	450,000	409,500	(40,500)			1.000	0.310	AO	963	40,701	04/21/2014	04/14/2022		
BL1266	03	2			5FE	744,480	95.500	712,335	745,900	712,335	(14,562)			1.000	0.240	AO	1,699	50,568	11/01/2015	04/09/2021		
BL1266	07	3			4FE	426,571	93.500	401,269	429,165	401,269	(6,388)	(50)		1.000	0.200	AO	954	28,818	04/16/2014	04/11/2022		
BL1298	77	9			3FE	792,000	99.563	796,504	800,000	792,139		139			0.140	N/A			11/17/2015	11/17/2022		
BL1316	01	9			5FE	800,803	94.000	752,000	800,000	752,000	(28,887)	(113)		1.000	0.980	JD	4,267	62,861	08/12/2014	06/19/2021		
BL1335	11	8			4FE	621,875	26.250	164,063	625,000	156,250	76,273	512	466,366	1.000	1.080	JJ	2,986	33,881	07/18/2014	07/09/2020		
BL1335	13	4			5FE	46,300	1.833	3,941	215,000	3,941	(4,270)	1,626	181,465	1.000	49.900	JJ	1,027	17,512	01/08/2015	07/09/2021		
BL1424	14	4			4FE	552,172	99.750	567,826	569,250	555,851		3,005		5.000	5.690	AO	8,302	41,280	10/17/2014	10/22/2019		
BL1621	75	6			3FE	297,008	97.225	290,217	298,500	290,217	(6,970)	179		1.000	1.070	FA	1,103	12,398	02/18/2015	02/18/2022		
BL1650	29	2			4FE	2,079,053	99.089	2,070,465	2,089,500	2,070,465	(9,871)	1,283		1.000	1.070	FA	8,590	87,846	02/12/2015	02/03/2022		
BL1654	13	8			4FE	191,930	96.750	189,000	195,349	189,000	(3,347)	416		1.000	1.260	FA	754	8,652	02/12/2015	02/12/2022		
BL1658	04	8			4FE	308,763	99.125	307,599	310,314	307,599	(1,270)	107		1.000	1.070	JJ	1,491	2,429	07/01/2015	07/08/2022		
BL1682	80	8			4FE	624,247	63.393	411,024	648,375	411,024	(216,010)	2,787		1.000	1.780	AO	1,351	20,002	10/01/2015	04/16/2020		
BL1728	61	9			4FE	426,780	96.083	411,091	427,850	411,091	(15,807)	118		1.000	1.050	JD	2,448	4,932	06/09/2015	06/05/2020		
BL1731	73	8			3FE	498,750	98.542	492,710	500,000	492,710	(6,125)	85		1.000	1.030	JD	2,597	5,281	07/06/2015	06/24/2022		
BL1737	72	7			4FE	750,394	96.250	725,883	754,164	725,896	(24,792)	292		1.000	1.070	JD	4,085	13,278	06/16/2015	06/16/2022		
BL1753	27	8			4FE	46,403	99.125	46,228	46,637	46,228	(195)	21		1.000	1.100	JJ	224	338	07/20/2015	07/08/2020		
BL3298	77	7			4FE	1,163,563	99.000	1,163,250	1,175,000	1,163,250	(489)	177		4.000	4.160	MN	5,744		11/17/2015	11/17/2022		
BL7673	29	8			6FE	36,250	59.000	21,387	36,250	21,387	(14,862)			3.500	3.500	JD	49		12/17/2015	07/06/2022		
00206R	BX	9			2FE	4,000,000	106.129	4,245,160	4,000,000	4,000,000				3.825	3.820	MN	15,552	153,000	11/14/2013	11/25/2020		
008911	AV	1			3FE	497,125	107.500	483,750	450,000	483,750	2,554	(6,304)		8.750	6.300	AO	9,844	32,813	08/03/2015	04/01/2020		
008911	AX	7			3FE	505,500	104.000	520,000	500,000	504,000	(1,275)	(225)		6.750	6.420	AO	8,438	27,000	10/22/2015	10/01/2019		
009089	AB	9			2FE	210,688	100.977	213,655	211,587	210,832		92		5.375	5.470	MN	1,453	11,373	10/18/2013	11/15/2022		
009090	AC	5			3FE	100,000	94.897	94,897	100,000	94,897	(5,103)			5.000	4.990	MS	1,472	2,361	03/11/2015	03/15/2020		
01626P	AB	2			2FE	399,764	104.067	395,455	380,000	397,277		(2,487)		3.319	2.070	MN	2,114	6,306	05/29/2015	11/01/2019		
01626P	AD	8			2FE	2,567,424	108.057	2,593,368	2,400,000	2,540,927		(26,497)		4.214	2.850	FA	36,852	101,136	01/14/2015	08/21/2020		
02135Z	AK	2			1FE	3,279,884	113.880	3,532,558	3,102,000	3,274,020		(3,040)		4.922	4.560	MS	44,462	152,680	12/11/2013	09/17/2043		
02137P	AE	6			2FE	3,370,363	96.696	3,258,655	3,370,000	3,370,323		(40)		2.244	2.240	MS	24,100	38,019	03/03/2015	03/07/2022		
05565Q	CK	2			1FE	1,560,000	105.620	1,647,672	1,560,000	1,560,000				3.497	3.490	MN	7,943	54,553	11/05/2013	11/09/2020		
06367V	6B	6			1FE	5,824,727	98.787	5,756,318	5,827,000	5,824,727				2.120	2.120	MS	36,214	61,766	03/11/2015	03/16/2022		
06367X	KF	7			1FE	4,444,155	100.629	4,472,959	4,445,000	4,444,194		38		2.100	2.100	AO	22,040		10/01/2015	10/06/2020		
064149	7L	5			1FE	809,692	101.509	822,223	810,000	809,764		72		2.270	2.270	JJ	8,665	9,194	01/08/2015	01/13/2020		

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's Amortization / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
064149	8J	9	BANK NOVA SCOTIA	C		1FE	19,866,485	99.530	19,858,226	19,952,000	19,874,782		8,297			1.330	1.490	MN	44,348	163,892	10/13/2015	05/01/2018
064151	BL	6	BANK NOVA SCOTIA HALIFAX	C		1FE	5,998,320	100.599	6,035,940	6,000,000	5,998,495		175			2.130	2.130	JD	5,936	63,900	06/10/2015	06/15/2020
07329V	AJ	9	BCIMC RLTY CORP	C		1FE	3,473,976	101.929	3,530,821	3,464,000	3,468,103		(2,664)			2.650	2.560	JD	46,650	91,796	09/20/2013	06/29/2017
07329V	AQ	3	BCIMC REALTY CORP	C		1FE	2,980,837	99.708	2,973,293	2,982,000	2,980,943		106			2.100	2.100	JD	4,962	31,311	05/29/2015	06/03/2021
07813Z	BM	5	BELL CANADA	C		2FE	4,604,310	104.453	4,700,385	4,500,000	4,565,954		(37,474)			4.370	3.280	MS	59,427	196,650	09/20/2013	09/13/2017
07813Z	BN	3	BELL CANADA	C		2FE	4,600,837	106.806	4,571,297	4,280,000	4,478,381		(65,870)			4.880	2.800	AO	38,235	167,872	05/01/2015	04/26/2018
07813Z	BS	2	BELL CANADA	C		2FE	3,252,903	100.722	3,289,581	3,266,000	3,253,324		421			3.000	3.060	AO	24,093		09/28/2015	10/03/2022
11282Z	AA	6	BROOKFIELD REN ENG PART	C		2FE	3,094,876	98.477	3,047,863	3,095,000	3,094,876					3.752	3.750	JD	9,518	86,218	03/03/2015	06/02/2025
11283W	AC	8	BROOKFIELD RESIDENTIAL	A		4FE	400,000	91.500	366,000	400,000	366,000	(34,000)				6.375	6.370	MN	3,258	12,963	05/06/2015	05/15/2025
126462	AB	6	CT REAL ESTATE INV TRUST	C		2FE	2,208,000	99.434	2,195,503	2,208,000	2,208,000					3.527	3.520	JD	4,894	38,938	06/01/2015	06/09/2025
131253	AL	0	CALLOWAY REIT	C		2FE	611,323	106.129	610,242	575,000	607,219		(4,103)			4.050	2.730	JJ	9,962	11,644	05/12/2015	07/27/2020
131253	AM	8	CALLOWAY REIT	C		2FE	983,802	103.629	953,387	920,000	977,630		(6,172)			3.985	3.030	MN	3,223	36,662	01/30/2015	05/30/2023
131253	AT	3	CALLOWAY REIT	C		2FE	2,178,095	99.017	2,147,679	2,169,000	2,177,452		(643)			3.556	3.500	FA	31,274	38,565	03/17/2015	02/06/2025
13321L	AG	3	CAMECO CORP	C		2FE	4,330,471	110.439	4,124,897	3,735,000	4,085,599		(89,098)			5.670	2.950	MS	70,398	211,775	03/05/2013	09/02/2019
13595Z	4F	0	CANADIAN IMPERIAL BANK	C		1FE	6,936,974	100.427	6,970,638	6,941,000	6,937,276		301			1.700	1.710	AO	27,081		10/09/2015	10/09/2018
13595Z	HZ	2	CIBC	C		1FE	7,829,645	101.796	7,812,843	7,675,000	7,780,940		(48,705)			2.350	1.560	AO	37,061	180,363	03/30/2015	10/18/2017
13595Z	Z6	6	CIBC	C		1FE	4,192,230	99.723	4,188,366	4,200,000	4,192,666		436			1.850	1.890	JJ	36,402		07/09/2015	07/14/2020
136375	BM	3	CANADIAN NATL RAILWAY	A		1FE	498,425	101.962	509,810	500,000	499,913		201			5.800	5.840	JD	2,417	29,000	02/01/2007	06/01/2016
136375	CG	5	CANADIAN NATL RY CO	C		1FE	2,444,881	102.620	2,517,269	2,453,000	2,444,920		40			3.950	3.960	MS	26,885		09/14/2015	09/22/2045
13644Z	AW	7	CANADIAN PACIFIC RR CO	C		2FE	2,895,507	109.675	2,780,261	2,535,000	2,817,929		(77,578)			6.250	1.520	JD	13,420	158,438	04/23/2015	06/01/2018
13645R	AP	9	CANADIAN PAC RY CO NEW	A		2FE	981,510	106.551	1,065,510	1,000,000	987,905		1,693			4.500	4.730	JJ	20,750	45,000	11/28/2011	01/15/2022
13645R	AS	3	CANADIAN PAC RY CO NEW	A		2FE	999,570	93.983	939,830	1,000,000	999,604		34			2.900	2.900	FA	12,083	14,419	01/28/2015	02/01/2025
13645R	AT	1	CANADIAN NATL RY CO	C		2FE	996,470	99.125	991,250	1,000,000	996,586		116			3.700	3.740	FA	15,417		07/29/2015	02/01/2026
14046Z	AA	7	CAPITAL POWER	C		2FE	1,663,203	102.116	1,710,443	1,675,000	1,668,828		1,336			4.850	4.970	FA	29,336	81,238	03/19/2012	02/21/2019
14161Z	CE	6	CARDS II TR	C		1FE	3,779,000	100.791	3,808,892	3,779,000	3,779,000					2.155	2.150	AO	15,798		10/22/2015	10/15/2020
14911Z	AR	2	CATTERPILLAR FIN SERV LTD	C		1FE	999,810	99.668	996,680	1,000,000	999,837		27			1.750	1.750	JD	1,387	8,846	05/26/2015	06/03/2019
17039A	AA	4	CHOICE PROPERTIES REIT	C		2FE	1,871,028	104.147	1,874,646	1,800,000	1,869,503		(1,525)			3.554	1.970	JJ	31,291		12/08/2015	07/05/2018
17039A	AE	6	CHOICE PROPERTIES REIT	A		2FE	2,248,022	99.614	2,239,323	2,248,000	2,248,000		(22)			2.297	2.290	MS	15,348	31,053	02/02/2015	09/14/2020
206519	AA	8	CONCORDIA HEALTHCARE	A		5FE	551,065	87.250	479,875	550,000	479,875	(71,151)	(39)			7.000	6.960	AO	8,128	18,608	06/11/2015	04/15/2023
23384N	AM	9	DAIMLER CDA FIN INC	C		1FE	4,194,820	101.111	4,196,107	4,150,000	4,193,723		(1,097)			2.270	1.780	MS	25,035		12/08/2015	03/26/2018
23384N	AN	7	DAIMLER CDA FIN INC	C		1FE	2,247,929	98.850	2,229,068	2,255,000	2,248,777		848			1.420	1.520	AO	7,983	16,011	08/11/2015	10/02/2018
25675T	AA	5	DOLLARAMA INC	C		2FE	3,668,135	102.576	3,671,195	3,579,000	3,649,838		(18,297)			3.095	2.360	MN	17,346	110,770	03/31/2015	11/05/2018
29250Z	AT	5	ENBRIDGE PIPELINES INC	C		2FE	2,200,672	100.012	2,204,264	2,204,000	2,200,745		73			3.450	3.460	MS	19,636		09/24/2015	09/29/2025
29254Z	AJ	3	ENBRIDGE INC FUND HLDS	C		2FE	2,749,505	101.594	2,793,835	2,750,000	2,749,798		99			2.920	2.920	JD	3,949	80,300	12/11/2012	12/14/2017
29290Z	AQ	3	ENBRIDGE GAS DISTRIBUTION	C		2FE	1,649,439	102.137	1,685,261	1,650,000	1,649,454		15			3.310	3.310	MS	16,805		09/08/2015	09/11/2025
316701	AA	9	FIFTH AVENUE LP	C		1FE	3,297,595	107.641	3,447,649	3,202,914	3,269,141		(10,504)			4.710	4.270	FA	61,081	150,857	03/12/2013	08/05/2021
31943B	BF	6	FIRST CAP REALTY INC	C		2FE	2,575,575	112.756	2,537,010	2,250,000	2,520,833		(54,742)			5.600	2.630	AO	21,689	126,000	01/20/2015	04/30/2020
34527A	BN	9	FORD CREDIT CANADA	C		2FE	5,250,000	100.228	5,261,970	5,250,000	5,250,000					2.923	2.920	MS	45,110		09/09/2015	09/16/2020
34959Z	AB	8	FORTISBC ENERGY	C		1FE	1,420,000	89.775	1,274,805	1,420,000	1,420,000					3.375	3.370	AO	10,504	23,963	04/08/2015	04/13/2045
36158Z	BH	8	GE CAPITAL CANADA	C		1FE	7,689,949	106.690	7,581,391	7,106,000	7,576,778		(113,171)			5.530	1.390	FA	146,293	72,056	10/06/2015	08/17/2017
36158Z	BN	5	GE CAP CAN FUNDING	C		1FE	2,586,024	114.074	2,515,332	2,205,000	2,512,011		(74,013)			5.680	1.770	MS	38,774	125,244	01/23/2015	09/10/2019
36158Z	BV	7	GE CAP CDA FDG CO MTN CDS	C		1FE	2,149,484	113.308	2,436,122	2,150,000	2,149,659		48			4.600	4.600	JJ	42,731	98,900	01/24/2012	01/26/2022
36158Z	BX	3	GENERAL ELEC CAP CANADA	C		1FE	1,258,351	106.305	1,252,273	1,178,000	1,252,255		(6,097)			3.550	1.650	JD	2,399	20,910	09/11/2015	06/11/2019

E10.35

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	For Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
36158Z	CA	2	GENERAL ELECTRIC CAP CANADA	C	1FE	725,145	102.119	714,833	700,000	718,692		(6,453)			2.420	1.290	MN	1,481	16,940	02/19/2015	05/31/2018	
37185Z	AG	6	GENESIS DIRECT INC	C	1FE	3,375,000	99.334	3,352,523	3,375,000	3,375,000					1.699	1.690	AO	12,220	27,492	04/16/2015	04/15/2020	
37185Z	AK	7	GENESIS TR II	C	1FE	2,449,000	100.378	2,458,257	2,449,000	2,449,000					1.675	1.670	MS	11,946		09/10/2015	09/17/2018	
37638Z	BG	8	GLACIER CREDIT CARD TR	C	1FE	2,400,000	100.697	2,416,728	2,400,000	2,400,000					2.237	2.230	MS	15,192	12,797	06/18/2015	09/20/2020	
39138C	AD	8	GREAT WEST LIFECO INC	C	1FE	1,962,894	132.521	2,305,865	1,740,000	1,915,168		(5,930)			6.670	5.740	MS	32,433	116,058	04/26/2005	03/21/2033	
40427H	SZ	7	HSBC BANK CDA	C	1FE	3,671,224	100.522	3,689,157	3,670,000	3,671,189		(35)			2.078	2.060	MN	7,542		11/25/2015	11/26/2018	
43562Z	AE	2	HOLLIS RECEIV TERM TRST	C	1FE	2,132,000	99.562	2,122,662	2,132,000	2,132,000					1.788	1.780	FA	13,259	19,165	02/18/2015	02/26/2020	
448055	AM	5	HUSKY ENERGY INC	C	2FE	1,022,830	95.100	975,726	1,026,000	1,022,951		122			3.550	3.590	MS	11,077	18,212	03/09/2015	03/12/2025	
44882C	AE	4	HYDRO OTTAWA HLDG	C	1FE	1,390,000	96.351	1,339,279	1,390,000	1,390,000					3.639	3.630	FA	21,064	25,291	01/28/2015	02/02/2045	
449586	AA	4	IGM FINANCIAL INC	C	1FE	2,303,869	116.555	2,220,373	1,905,000	2,155,560		(71,730)			7.350	3.080	AO	32,518	140,018	11/20/2013	04/08/2019	
45823Z	AA	0	INTACT FINANCIAL CORP	C	1FE	2,347,808	111.730	2,513,925	2,250,000	2,296,283		(11,261)			5.410	4.790	MS	40,129	121,725	12/16/2010	09/03/2019	
45834Z	AD	5	INTER PIPELINE LTD	C	2FE	2,653,075	104.455	2,611,375	2,500,000	2,629,477		(23,598)			3.839	1.770	JJ	40,757	47,988	07/07/2015	07/30/2018	
45834Z	AD	1	INTER PIPELINE LTD	C	2FE	1,904,598	104.417	1,879,506	1,800,000	1,891,879		(12,719)			3.448	2.260	JJ	28,056	31,032	04/29/2015	07/20/2020	
47787Z	AE	2	JOHN DEERE CANADA FDG INC	C	1FE	2,568,180	102.623	2,679,487	2,611,000	2,587,802		8,658			2.650	3.010	JJ	31,775	69,192	09/05/2013	07/16/2018	
539481	AJ	0	LOBLAW COS LTD	A	2FE	6,466,597	112.208	6,283,648	5,600,000	6,387,602		(78,995)			4.860	2.810	MS	82,404	272,160	02/12/2015	09/12/2023	
550372	AA	4	LUNDIN MINING CORP	A	3FE	198,313	93.750	187,500	200,000	187,500		(11,061)			7.500	7.680	MN	2,500	15,167	02/11/2015	11/01/2020	
550372	AB	2	LUNDIN MINING CORP	A	3FE	300,750	92.250	276,750	300,000	276,750		(23,990)			7.875	7.820	MN	3,938		11/05/2015	11/01/2022	
552704	AC	2	MEG ENERGY CORP	A	4FE	350,000	71.672	250,852	350,000	250,852		(65,898)			7.000	7.000	MS	6,193	24,500	09/26/2013	03/31/2024	
56348Z	AV	7	MANITOBA TELECOM SVC MTN	C	2FE	1,299,844	106.744	1,387,672	1,300,000	1,299,934		22			4.590	4.590	AO	14,999	59,670	09/27/2011	10/01/2018	
564835	AJ	5	MANUFACTURERES LIFE INSURANCE CORPORATE	C	1FE	3,599,856	99.107	3,567,852	3,600,000	3,599,868		12			2.100	2.100	MS	25,338	54,991	03/05/2015	03/01/2025	
564835	AL	0	MANUFACTURERES LIFE INSURANCE CORPORATE	C	1FE	4,835,000	101.231	4,894,519	4,835,000	4,835,000					3.181	3.180	MN	16,901		11/17/2015	11/22/2027	
633067	B2	8	NATIONAL BANK CDA	C	1FE	2,678,616	99.298	2,659,200	2,678,000	2,678,497		(119)			1.742	1.730	MS	15,529	23,325	02/26/2015	03/03/2020	
633067	XJ	7	NATIONAL BNAK OF CANADA	C	1FE	4,975,680	102.898	4,939,104	4,800,000	4,956,243		(19,437)			2.794	1.510	FA	52,843		08/27/2015	08/09/2018	
663307	AC	0	NORTH WEST REDWATER PRT	C	1FE	2,712,067	98.123	2,662,077	2,713,000	2,712,173		106			2.100	2.100	FA	20,281	28,487	02/18/2015	02/23/2022	
663307	AD	8	NORTH WEST REDWATER PRT	C	1FE	1,500,726	91.183	1,368,657	1,501,000	1,500,737		11			3.700	3.700	FA	19,770	27,769	03/10/2015	02/23/2043	
667869	AA	9	NORTHWESTCONNECT GROUP	C	2FE	4,518,265	124.462	5,586,818	4,488,774	4,515,106		(442)			5.950	5.900	AO	45,973	267,082	08/07/2008	04/30/2041	
68245X	AA	7	1011778 B.C. UNLIMIT	A	4FE	100,000	102.862	102,862	100,000	100,000					6.000	6.000	AO	1,500	5,883	09/24/2014	04/01/2022	
68245X	AB	5	1011778 B.C. UNLIMIT	A	4FE	2,755,225	101.500	2,791,250	2,750,000	2,755,045		(180)			4.625	4.590	JJ	58,648	16,682	10/22/2015	01/15/2022	
70632Z	AF	8	PEMBINA PIPELINE	C	2FE	4,899,559	99.031	4,852,519	4,900,000	4,899,580		21			4.240	4.240	JD	9,935	103,595	06/11/2015	06/15/2027	
73755L	AM	9	POTASH CORP SASK INC	A	1FE	995,200	93.469	934,690	1,000,000	995,515		315			3.000	3.050	AO	7,500	15,417	03/23/2015	04/01/2025	
766910	AT	0	RIOCAN REAL ESTAT	C	2FE	1,741,203	105.179	1,709,159	1,625,000	1,721,613		(19,590)			3.850	2.070	JD	32,053	31,281	05/05/2015	06/28/2019	
766910	AV	5	RIOCAN REIT	C	2FE	2,607,846	101.667	2,602,675	2,560,000	2,606,926		(921)			2.870	2.000	MS	23,818		12/11/2015	03/05/2018	
766910	AZ	6	RIOCAN REIT	C	2FE	2,000,300	99.028	1,980,560	2,000,000	2,000,300					3.287	3.280	FA	25,576		02/03/2015	02/12/2024	
780086	BU	7	ROYAL BANK OF CANADA	C	1FE	3,126,494	101.727	3,102,674	3,050,000	3,104,042		(22,452)			2.364	1.310	MS	20,204	36,051	04/07/2015	09/21/2017	
780086	GH	1	ROYAL BK CDA MONTREAL QUE	C	1FE	8,550,383	103.331	8,627,105	8,349,000	8,528,366		(22,296)			2.770	2.000	JD	13,269	161,505	11/23/2015	12/11/2018	
780086	KY	9	ROYAL BANK CDA	C	1FE	10,807,616	99.943	10,824,826	10,831,000	10,808,813		1,198			1.920	1.960	JJ	94,936		10/20/2015	07/17/2020	
80310Z	AA	7	SAPUTO INC	C	2FE	2,721,180	102.425	2,765,475	2,700,000	2,720,885		(295)			2.654	2.440	MN	7,068	45,118	12/08/2015	11/26/2019	
82028K	AM	3	SHAW COMMUNICATIONS INC - B	C	2FE	6,412,344	104.417	6,265,020	6,000,000	6,279,007		(133,337)			5.700	1.660	MS	113,687	172,405	06/03/2015	03/02/2017	
82028K	AR	2	SHAW COMMUNICATIONS	C	2FE	2,896,931	111.765	2,809,772	2,514,000	2,839,385		(57,546)			5.500	2.680	JD	9,660	138,270	01/16/2015	12/07/2020	
853585	AA	5	STANDARD LIFE CO CANADA	C	1FE	3,450,000	103.410	3,567,645	3,450,000	3,450,000					3.938	3.930	MS	38,071	135,861	09/14/2012	09/21/2022	
86682Z	AD	8	SUN LIFE FINL INC MED TER	C	1FE	1,352,341	111.601	1,506,614	1,350,000	1,351,448		(221)			4.570	4.540	FA	21,962	61,695	08/17/2011	08/23/2021	
86682Z	AG	1	SUN LIFE FINANCIAL INC	C	2FE	4,497,075	99.865	4,493,925	4,500,000	4,497,144		69			2.600	2.600	MS	31,500		09/22/2015	09/25/2025	

E10.36

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Rei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86721Z AC 3	SUNCOR ENERGY INC.....	C			1FE	5,459,250	108.903	5,445,150	5,000,000	5,447,683		(11,567)		5.800	1.940	MN	31,781		12/04/2015	05/22/2018	
86721Z AL 3	SUNCOR ENERGY INC.....	C			1FE	1,598,595	102.375	1,642,095	1,604,000	1,599,424		716		3.100	3.150	MN	5,109	49,724	11/20/2014	11/26/2021	
87971M AM 5	TELUS CORP.....	C			2FE	3,005,509	111.603	2,901,678	2,600,000	2,949,768		(55,741)		5.050	1.950	JJ	57,801	65,650	03/24/2015	07/23/2020	
87971M AZ 6	TELUS CORP.....	C			2FE	2,210,160	99.499	2,199,923	2,211,000	2,210,370		210		1.500	1.510	MS	8,747	16,583	03/24/2015	03/27/2018	
891145 2R 4	TORONTO DOMINION BK ONT.....	C			1FE	5,493,299	102.017	5,512,999	5,404,000	5,487,496		(5,803)		2.621	2.340	JD	3,870	94,959	07/16/2015	12/22/2021	
891145 4A 9	TD BANK.....	C			1FE	11,022,480	99.450	11,053,868	11,115,000	11,023,118		638		1.693	1.890	AO	46,915	17,903	12/16/2015	04/02/2020	
891145 A9 5	TD BANK.....	C			1FE	1,478,419	101.868	1,466,899	1,440,000	1,466,350		(12,069)		2.433	1.280	FA	13,342	17,518	03/30/2015	08/15/2017	
891145 T7 9	TORONTO DOMINION BK ONT.....	C			1FE	2,701,787	104.114	2,676,771	2,571,000	2,693,825		(7,961)		3.226	2.600	JJ	36,286	41,470	05/08/2015	07/24/2024	
89119Z AH 6	TORONTO HYDRO CORP.....	C			1FE	1,970,782	92.557	1,827,075	1,974,000	1,970,782				3.550	3.560	JJ	30,143	25,727	03/09/2015	07/28/2045	
892329 AM 5	TOYOTA CREDIT CANADA INC.....	C			1FE	2,025,485	102.850	2,005,575	1,950,000	2,011,736		(13,748)		2.750	1.470	JJ	24,335	26,813	05/28/2015	07/18/2018	
892329 AR 4	TOYOTA CREDIT CANADA INC.....	C			1FE	4,486,740	99.730	4,487,850	4,500,000	4,488,306		1,566		1.800	1.860	FA	29,715	40,500	06/29/2015	02/19/2020	
89352H AK 5	TRANSCANADA PIPELINES LTD.....	A			1FE	2,215,130	98.698	2,171,356	2,200,000	2,214,119		(1,529)		3.750	3.650	AO	17,188	82,500	12/02/2014	10/16/2023	
91831A AB 7	VRX ESCROW CORP.....	A			4FE	600,000	90.125	540,750	600,000	540,750	(59,250)			5.875	5.870	MN	4,504	22,325	03/13/2015	05/15/2023	
91831A AC 5	VRX ESCROW CORP.....	A			4FE	550,000	87.500	481,250	550,000	481,250	(68,750)			6.125	6.120	AO	7,112	18,528	03/13/2015	04/15/2025	
918423 AM 6	VW CREDIT CANADA INC.....	C			1FE	2,999,460	97.244	2,917,320	3,000,000	2,999,543		83		1.600	1.600	AO	11,672	13,414	06/18/2015	04/04/2018	
91911K AE 2	VALEANT PHARMACEUTIC.....	A			4FE	50,000	88.755	44,378	50,000	44,378	(5,623)			5.500	5.490	MS	917	1,612	01/15/2015	03/01/2023	
92912E AA 1	VPII ESCROW CORP.....	A			4FE	538,750	101.000	505,000	500,000	505,000	(28,850)	(4,243)		7.500	6.040	JJ	17,922	30,000	09/02/2015	07/28/2021	
949746 RQ 6	WELLS FARGO & CO NEW.....	C			1FE	4,031,398	103.060	4,143,012	4,020,000	4,030,815		(583)		3.874	3.830	MN	17,542	77,867	05/13/2015	05/21/2025	
94975Z BM 7	WELLS FARGO FIN CANADA.....	C			1FE	4,487,867	104.016	4,472,688	4,300,000	4,476,829		(11,038)		2.944	1.740	JJ	55,040		10/08/2015	07/25/2019	
95751Z AR 4	WESTCOAST ENERGY INC.....	C			2FE	2,926,800	100.997	2,957,192	2,928,000	2,926,800				3.770	3.770	JD	7,258		12/02/2015	12/08/2025	
BL1668 87 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	A			3FE	712,878	95.975	687,623	716,461	687,623	(25,632)	377		1.000	1.070	MS	5,750	14,207	04/16/2015	03/13/2022	
G0753U AX 3	HEATHROW FUNDING LTD.....	C			1FE	4,244,122	106.844	4,219,270	3,949,000	4,219,135		(24,987)		4.000	1.970	JJ	78,122	8,920	09/08/2015	07/03/2019	
U60901 AC 6	MOLSON COORS INTL LP.....	C			2FE	2,810,353	99.736	2,803,579	2,811,000	2,810,414		60		2.250	2.250	MS	18,244		09/11/2015	09/18/2018	
03969A AD 2	ARDAGH PACKAGING.....	F			5FE	606,125	96.665	579,990	600,000	579,990	(19,063)	(947)		6.250	5.940	JJ	15,729	29,688	06/16/2015	01/31/2019	
06738E AA 3	BARCLAYS PLC.....	R			4FE	799,944	106.470	851,761	800,000	799,944				8.250	8.250	MJSD	2,933	66,000	11/13/2013	01/01/9999	
075330 85 2	ROYAL BANK OF SCOTLAND PLC.....	F			3FE	534,533	106.850	534,250	500,000	524,809		(2,928)		9.500	8.450	AUG	17,813	47,500	05/04/2012	03/16/2022	
111013 AK 4	BRITISH SKY BROADCASTING.....	F			2FE	1,495,170	97.385	1,460,775	1,500,000	1,496,485		449		3.125	3.160	MN	4,557	46,875	01/24/2013	11/26/2022	
22546D AB 2	CREDIT SUISSE INTERNATIONAL.....	F			3FE	1,576,125	104.983	1,574,748	1,500,000	1,552,882	8,882			7.500	7.100	JD	6,250	112,500	10/22/2014	01/01/9999	
22546Q AP 2	CREDIT SUISSE NEW YO.....	LS			1FE	2,563,860	100.441	2,511,025	2,500,000	2,558,368		(5,377)		3.625	3.310	MS	28,194	90,625	01/26/2015	09/09/2024	
22546Q AR 8	CREDIT SUISSE NEW YO.....	F			1FE	2,634,100	99.441	2,635,187	2,650,000	2,636,532		2,079		3.000	3.090	AO	13,692	79,500	10/24/2014	10/29/2021	
30251G AS 6	FMG RESOURCES AUGUST.....	F			3FE	748,563	92.000	690,000	750,000	690,000	(58,670)	108		9.750	9.780	MS	24,375		11/12/2015	03/01/2022	
404280 AS 8	HSBC HLDGS PLC.....	F			2FE	850,000	98.750	839,375	850,000	850,000				6.375	6.370	MS	15,654	54,188	09/10/2014	12/31/2099	
47030U AJ 6	JAMES HARDIE INTL FI.....	F			3FE	396,852	103.235	412,940	400,000	397,138		286		5.875	5.990	FA	8,878	12,076	02/05/2015	02/15/2023	
780099 CK 4	ROYAL BK OF SCOTLAND.....	F			4FE	1,550,000	104.125	1,613,938	1,550,000	1,550,000				7.500	7.500	MJSD	29,385	16,146	08/05/2015	12/31/2099	
780099 CK 1	ROYAL BK OF SCOTLAND.....	F			4FE	350,000	105.750	370,125	350,000	350,000				8.000	8.000	MJSD	7,078	3,889	08/05/2015	01/01/9999	
806261 AM 5	SCHAEFFLER FIN B V.....	F			3FE	1,000,750	98.300	983,000	1,000,000	983,000	(17,750)			4.750	4.730	FA	17,944	11,268	11/18/2015	05/15/2023	
80626P AD 2	SCHAEFFLER FIN B V.....	F			4FE	1,015,000	108.108	1,081,080	1,000,000	1,013,360	3,630	(1,519)		6.750	6.500	MN	8,625	70,688	11/25/2014	11/15/2022	
893830 AF 6	TRANSOCEAN SEDCO FOR.....	F			3FE	650,450	57.000	456,000	800,000	456,000	(197,298)	2,848		7.500	9.830	AO	12,667	45,000	05/15/2015	04/15/2031	
92857W BC 3	VODAFONE GROUP PLC.....	LS			2FE	3,838,400	94.159	3,766,360	4,000,000	3,856,810		17,473		2.950	3.520	FA	43,267	118,000	12/09/2014	02/19/2023	
98954U AA 1	ZIGGO BD FIN B V.....	F			4FE	250,000	93.756	234,390	250,000	234,390	(15,610)			5.875	5.870	JJ	6,773	6,773	01/14/2015	01/15/2025	
329999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,099,588,175	XXX	1,084,647,116	1,094,518,218	1,069,971,880	(19,660,806)	(1,695,505)	6,317,980	0	XXX	XXX	XXX	12,541,544	33,492,971	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					
126670	QT 8 COUNTRYWIDE ASSET-BACKED CERTIFICATES.....				1FM	1,701,651	113.670	4,195,249	3,690,726	1,710,161				5.250	62.910	MON	13,141	206,273	12/15/2005	08/25/2034	

E10.37

### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3					1FM	429,032	1,852,693	1,722,913	294,164		4,836			5.841	32.620	MON	6,067	95,657	12/25/2014	07/25/2027
12668G AC 6	COUNTRYWIDE HOMES CMO					1FM	624,583	1,306,326	1,306,522	624,583				5.728	14.660	MON	7,484	74,838	12/14/2006	08/25/2036	
16165L AC 4	CHASEFLEX TRUST CMO					1FM	123,565	122,443	123,576	123,565		13		5.400	5.360	MON	667	5,790	05/05/2006	06/25/2036	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,878,831	7,476,711	6,843,737	2,752,473	0	4,849	0	0	XXX	XXX	XXX	27,359	382,558	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
07388V AE 8	BEAR STEARNS CMBS 2007-TO					1FM	10,922,493	9,741,083	9,512,684	10,834,010		(80,166)		5.471	4.290	MON	43,370	531,729	05/21/2013	01/12/2045	
46639N AQ 4	JPMBB COML MTG SEC TR 201					1FM	8,155,133	7,941,120	7,755,000	8,142,309		(8,924)		3.663	3.250	MON	23,677	238,568	03/31/2015	07/17/2045	
59023B AE 4	MERRILL LYNCH 2006-C1 A4					1FM	5,002,223	4,906,524	4,896,828	4,980,019		(58,475)		5.870	5.660	MON	16,528	281,754	05/15/2007	05/12/2039	
61754J AF 5	MORGAN STANLEY CAP 2007-T					1FM	10,945,466	10,198,587	9,836,410	10,815,136		(44,764)		5.648	4.710	MON	46,331	565,233	06/07/2011	06/11/2042	
92936Q AG 3	WF-RBS COMMERCIAL MORTGAGE TRUST					1FM	9,594,573	9,763,910	9,500,000	9,555,365		(10,569)		3.440	3.200	MON	14,524	326,800	03/16/2012	01/15/2022	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						44,619,888	42,551,224	41,500,922	44,326,839	0	(202,898)	0	0	XXX	XXX	XXX	144,430	1,944,084	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
06052Y AD 1	BANK OF AMERICA AUTO TRUST CMO					1FE	19,959	19,965	19,965	19,965		(207)		1.030	1.040	MON	9	189	04/11/2012	12/15/2016	
15200W AC 9	CENTERPOINT ENGY TRANS 20					1FE	4,062,188	4,058,640	4,000,000	4,055,272		(2,984)		3.028	2.740	AO	25,571	90,846	12/07/2015	10/15/2025	
210795 QA 1	CONTINENTAL AIRLN PT					4AM	35,698	35,267	33,598	35,267	(253)	(447)		6.250	4.340	AO	467	2,100	02/06/2015	10/11/2021	
254683 AC 9	DISCOVER CARD EXE TR 2007					1FE	4,991,050	5,354,100	5,000,000	4,996,679		734		5.650	5.680	MON	12,556	282,500	09/28/2007	03/15/2020	
29365K AC 7	ENTERGY TEXAS RESTORATION FUNDING LLC					1FE	7,331,104	7,077,908	6,433,000	7,077,412		(92,319)		4.380	1.550	FA	117,402	281,765	07/30/2013	08/01/2022	
89231T AE 0	TOYOTA AUTO RECEIVABLES OWNER TRUST					1FE	6,499,198	6,468,865	6,500,000	6,499,246		48		1.690	1.690	MON	4,882	33,260	08/18/2015	12/15/2020	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						22,939,197	23,014,745	21,986,563	22,683,841	(253)	(95,175)	0	0	XXX	XXX	XXX	160,887	690,660	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						1,170,026,091	1,157,689,796	1,164,849,440	1,139,735,033	(19,661,059)	(1,988,729)	6,317,980	0	XXX	XXX	XXX	12,874,220	36,510,273	XXX	XXX
<b>Totals</b>																					
7799999	Total - Issuer Obligations						3,358,897,164	3,351,011,674	3,128,735,388	3,266,789,489	(19,660,806)	(24,374,654)	6,317,980	(3,316,874)	XXX	XXX	XXX	36,450,719	100,691,941	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities						562,207,040	574,201,954	545,833,374	556,963,203	0	(4,647,846)	0	0	XXX	XXX	XXX	2,717,560	17,454,896	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities						44,619,888	42,551,224	41,500,922	44,326,839	0	(202,898)	0	0	XXX	XXX	XXX	144,430	1,944,084	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities						22,939,197	23,014,745	21,986,563	22,683,841	(253)	(95,175)	0	0	XXX	XXX	XXX	160,887	690,660	XXX	XXX
8399999	Grand Total - Bonds						3,988,663,289	3,990,779,597	3,738,056,247	3,890,763,372	(19,661,059)	(29,320,573)	6,317,980	(3,316,874)	XXX	XXX	XXX	39,473,596	120,781,581	XXX	XXX

E10.38

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

**NONE**

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification		Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																		
00206R	10	2			1,568,966.000	53,988,120	34.410	53,988,120	38,343,813		2,103,656		1,156,652		1,156,652		L	08/14/2015.
002824	10	0			630,000.000	28,293,300	44.910	28,293,300	10,824,836		604,800		(69,300)		(69,300)		L	07/21/2010.
00287Y	10	9			277,100.000	16,415,404	59.240	16,415,404	2,057,805		559,742		(1,718,020)		(1,718,020)		L	01/03/2013.
00724F	10	1			70,000.000	6,575,800	93.940	6,575,800	5,530,110				1,045,691		1,045,691		L	10/07/2015.
00766T	10	0			33,489.100	1,005,678	30.030	1,005,678	903,712				(19,489)		(19,489)		L	09/18/2015.
007903	10	7			93,130.000	267,283	2.870	267,283	429,106				18,626		18,626		L	07/15/2014.
00817Y	10	8			317,700.000	34,349,724	108.120	34,349,724	7,756,857		317,700		6,128,433		6,128,433		L	08/02/2012.
00846U	10	1			165,000.000	6,898,650	41.810	6,898,650	4,222,800		66,000		143,550		143,550		L	10/18/2012.
013817	10	1			350,000.000	3,454,500	9.870	3,454,500	3,225,000		16,500		229,500	712,190	(482,690)		L	08/24/2015.
015351	10	9			20,000.000	3,815,000	190.750	3,815,000	3,415,992				114,400		114,400		L	10/07/2014.
01626P	40	3			39,385.000	2,398,940	60.910	2,398,940	2,176,118		3,415		222,822		222,822		U	11/24/2015.
018581	10	8			11,700.000	3,235,869	276.570	3,235,869	1,123,693				(110,916)		(110,916)		L	03/29/2012.
02079K	10	7			75,206.000	57,072,329	758.880	57,072,329	13,268,373		508		17,520,335		17,520,335		L	04/02/2014.
02079K	30	5			75,000.000	58,350,750	778.010	58,350,750	13,268,375				18,551,250		18,551,250		L	05/25/2011.
02209S	10	3			578,800.000	33,691,948	58.210	33,691,948	10,617,905	327,022	1,229,950		5,174,472		5,174,472		L	11/14/2012.
023135	10	6			84,000.000	56,774,760	675.890	56,774,760	45,176,895				9,438,960		9,438,960		L	12/09/2015.
025816	10	9			360,000.000	25,038,000	69.550	25,038,000	28,881,372		256,400		(3,843,372)		(3,843,372)		L	07/27/2015.
025932	10	4			11,790.000	849,823	72.080	849,823	619,284		20,632		133,934		133,934		L	12/18/2013.
03027X	10	0			304,900.000	29,560,055	96.950	29,560,055	8,939,668	149,401	518,330		(579,310)		(579,310)		L	01/18/2008.
031162	10	0			80,000.000	12,986,400	162.330	12,986,400	8,635,408		252,800		243,200		243,200		L	10/09/2013.
032654	10	5			492,400.000	27,239,568	55.320	27,239,568	8,505,469		713,627		(31,732)		(31,732)		L	09/24/2015.
037833	10	0			1,769,000.000	186,204,940	105.260	186,204,940	18,020,778		3,572,950		(9,090,603)		(9,090,603)		L	09/22/2015.
038222	10	5			450,000.000	8,401,500	18.670	8,401,500	8,401,500		180,000			2,299,148	(2,299,148)		L	02/03/2015.
045487	10	5			28,110.000	527,063	18.750	527,063	310,327		10,825		2,724		2,724		L	06/04/2015.
053015	10	3			79,000.000	6,692,880	84.720	6,692,880	54,757	41,870	154,840		106,650		106,650		L	07/07/1977.
053332	10	2			3,500.000	2,596,685	741.910	2,596,685	2,240,364				356,321		356,321		L	03/03/2015.
053611	10	9			9,600.000	601,536	62.660	601,536	292,032		14,016		103,488		103,488		L	01/18/2012.
053807	10	3			19,700.000	843,948	42.840	843,948	569,309		13,002		(3,546)		(3,546)		L	10/25/2013.
057224	10	7			742,000.000	34,243,300	46.150	34,243,300	35,569,779	144,589	333,426		(7,991,747)		(7,991,747)		L	12/14/2015.
060505	10	4			1,199,167.000	20,181,981	16.830	20,181,981	6,505,569	59,958	239,833		(1,271,117)		(1,271,117)		L	05/01/2014.
07177M	10	3			170,000.000	6,635,100	39.030	6,635,100	3,745,306	11,900	11,900		2,889,794		2,889,794		L	07/02/2015.
084670	70	2			335,000.000	44,233,400	132.040	44,233,400	30,386,677				(6,066,850)		(6,066,850)		L	02/04/2014.
089302	10	3			20,250.000	780,435	38.540	780,435	874,204		11,899		(29,868)		(29,868)		L	12/18/2015.
09062X	10	3			78,400.000	24,017,840	306.350	24,017,840	20,433,575				(2,595,040)		(2,595,040)		L	04/28/2014.
09253U	10	8			1,529,100.000	44,710,884	29.240	44,710,884	30,006,515		2,890,812		(5,998,721)		(5,998,721)		L	12/14/2015.
094235	10	8			52,200.000	881,658	16.890	881,658	1,020,607		10,708		(354,511)		(354,511)		L	10/26/2015.
097023	10	5			197,000.000	28,484,230	144.590	28,484,230	12,677,424		717,800		2,878,170		2,878,170		L	06/04/2014.
099502	10	6			29,090.000	897,427	30.850	897,427	601,834		15,127		125,669		125,669		L	08/27/2014.
101137	10	7			300,000.000	5,532,000	18.440	5,532,000	4,692,510				839,490		839,490		L	05/06/2015.
110122	10	8			316,677.000	21,784,211	68.790	21,784,211	12,765,891				3,090,768		3,090,768		L	03/05/2014.
111320	10	7			542,100.000	31,344,222	57.820	31,344,222	16,200,865		250,376		6,634,070		6,634,070		L	09/01/2015.
12514G	10	8			20,790.000	874,012	42.040	874,012	462,581		6,445		142,827		142,827		L	12/18/2013.
125509	10	9			80,000.000	11,706,400	146.330	11,706,400	3,816,126		3,200		3,473,600		3,473,600		L	08/18/2011.

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**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification		Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
12621E	10	3	CNO FINL GROUP INC.....		52,230,000	997,071	19.090	997,071	922,506		12,829		99,602		99,602		L	03/06/2015.
126650	10	0	CVS CORP.....		1,000,900,000	97,857,993	97.770	97,857,993	14,706,507		1,401,260		1,461,314		1,461,314		L	02/27/2007.
12685J	10	5	CABLE ONE INC.....		1,220,000	529,065	433.660	529,065	493,757		1,590		35,308		35,308		L	12/11/2015.
127387	10	8	CADENCE DESIGN SYSTEMS INC.....		325,550,000	6,774,696	20.810	6,774,696	749,881				599,012		599,012		L	05/13/1993.
129500	10	4	CALERES INC.....		17,680,000	474,178	26.820	474,178	468,677		4,950		(94,234)		(94,234)		L	11/05/2014.
13342B	10	5	CAMERON INTERNATIONAL CORP.....		260,200,000	16,444,640	63.200	16,444,640	3,032,855				3,447,650		3,447,650		L	09/18/2003.
143658	30	0	CARNIVAL CORP.....		70,000,000	3,813,600	54.480	3,813,600	2,167,716		77,000		640,500		640,500		L	08/08/2011.
149123	10	1	CATERPILLAR INC DEL.....		185,000,000	12,572,600	67.960	12,572,600	9,657,958		529,900		(4,118,064)		(4,118,064)		L	01/29/2015.
151020	10	4	CELGENE CORP.....		160,000,000	19,161,600	119.760	19,161,600	7,409,893				1,264,000		1,264,000		L	05/28/2014.
163851	10	8	CHEMOURS CO.....		206,000,000	1,104,160	5.360	1,104,160	1,287,500		36,980		(183,340)	976,999	(1,160,339)		L	08/07/2015.
166764	10	0	CHEVRONTXACO CORP.....		889,000,000	79,974,440	89.960	79,974,440	40,381,510		3,708,620		(18,547,463)		(18,547,463)		L	08/26/2015.
168905	10	7	CHILDREN'S PLACE.....		16,100,000	888,720	55.200	888,720	891,126		8,061		(28,196)		(28,196)		L	12/18/2015.
169656	10	5	CHIPOTLE MEXICAN GRILL.....		20,000,000	9,597,000	479.850	9,597,000	11,228,322				(1,631,322)		(1,631,322)		L	12/04/2015.
17275R	10	2	CISCO SYSTEMS INC.....		2,063,000,000	56,020,765	27.155	56,020,765	38,896,493		1,462,360		(1,287,859)		(1,287,859)		L	09/11/2015.
172967	42	4	CITIGROUP INC.....		1,035,000,999	53,561,302	51.750	53,561,302	41,784,959		153,500		(2,153,266)		(2,153,266)		L	10/02/2015.
191216	10	0	COCA COLA CO.....		1,396,000,000	59,972,160	42.960	59,972,160	11,033,998	12,900	1,809,720		1,107,485		1,107,485		L	07/22/2015.
192446	10	2	COGNIZANT TECHNOLOGY.....		455,000,000	27,309,100	60.020	27,309,100	21,840,960				2,504,512		2,504,512		L	10/02/2015.
194162	10	3	COLGATE PALMOLIVE CO.....		233,400,000	15,549,108	66.620	15,549,108	2,023,927	47,066	350,100		(599,838)		(599,838)		L	01/15/1996.
20030N	10	1	COMCAST CORP CL A.....		755,000,000	42,604,650	56.430	42,604,650	28,240,211		736,125		(1,192,900)		(1,192,900)		L	03/25/2014.
200340	10	7	COMERICA INC.....		22,130,000	925,698	41.830	925,698	801,825		14,234		(123,597)		(123,597)		L	07/29/2015.
22160K	10	5	COSTCO WHSL CORP NEW.....		125,000,000	20,187,500	161.500	20,187,500	14,477,251		819,375		2,468,750		2,468,750		L	06/19/2014.
227046	10	9	CROCS INC.....		62,960,000	644,710	10.240	644,710	937,049				(194,765)		(194,765)		L	07/14/2015.
22822V	10	1	CROWN CASTLE INTL CORP.....		56,500,000	4,884,425	86.450	4,884,425	3,175,537	50,003	185,320		437,875		437,875		L	02/14/2013.
232806	10	9	CYPRESS SEMICONDUCTOR CORP.....		78,620,000	771,262	9.810	771,262	772,102				(840)		(840)		L	12/02/2015.
23317H	10	2	DDR CORP.....		36,470,000	614,155	16.840	614,155	589,866		24,526		(55,434)		(55,434)		L	04/14/2014.
235825	20	5	DANA HOLDINGS CORP.....		53,410,000	737,058	13.800	737,058	823,242		8,655		(354,545)		(354,545)		L	11/24/2015.
235851	10	2	DANAHER CORP.....		76,000,000	7,058,880	92.880	7,058,880	930,246	10,260	38,380		544,920		544,920		L	09/26/2000.
242370	20	3	DEAN FOODS CO.....		27,215,000	466,737	17.150	466,737	455,803		7,620		(60,689)		(60,689)		L	08/06/2014.
244199	10	5	DEERE & CO.....		120,000,000	9,152,400	76.270	9,152,400	227,707		288,000		(1,464,000)		(1,464,000)		L	08/19/1971.
25179M	10	3	DEVON ENERGY CORP NEW.....		200,000,000	6,400,000	32.000	6,400,000	5,781,220				618,780		618,780		L	12/21/2015.
254687	10	6	DISNEY WALT CO.....		555,500,000	58,371,940	105.080	58,371,940	19,209,440	394,405	933,055		5,962,899		5,962,899		L	08/24/2015.
25470F	10	4	DISCOVERY COMMUNICATION.....		130,000,000	3,468,400	26.680	3,468,400	4,186,201				(677,310)		(677,310)		L	02/20/2015.
25470F	30	2	DISCOVERY COMINCATIONS.....		185,000,000	4,665,700	25.220	4,665,700	5,472,300				(497,228)	1,075,273	(1,572,501)		L	08/06/2014.
25746U	10	9	DOMINION RES INC VA NEW.....		160,000,000	10,822,400	67.640	10,822,400	4,321,346		414,400		(1,481,600)		(1,481,600)		L	02/14/2003.
263534	10	9	DU PONT (E.I.) DE NEMOURS.....		240,000,000	15,984,000	66.600	15,984,000	11,124,527		412,800		(1,175,618)		(1,175,618)		L	09/04/2012.
268648	10	2	EMC CORP/MASS.....		750,000,000	19,260,000	25.680	19,260,000	6,911,558		353,415		(3,045,000)		(3,045,000)		L	07/13/2006.
269246	40	1	E*TRADE FINANCIAL CORP.....		24,210,000	717,584	29.640	717,584	261,288				130,371		130,371		L	02/25/2013.
278642	10	3	EBAY INC.....		275,000,000	7,557,000	27.480	7,557,000	5,954,144				316,815		316,815		L	01/06/2014.
278865	10	0	ECOLAB INC.....		164,600,000	18,826,948	114.380	18,826,948	3,960,375	57,610	217,272		1,622,956		1,622,956		L	06/19/2014.
29084Q	10	0	EMCOR GROUP INC.....		17,550,000	843,102	48.040	843,102	810,540		3,712		32,562		32,562		L	05/28/2015.
291011	10	4	EMERSON ELEC CO.....		300,000,000	14,349,000	47.830	14,349,000	8,049,983		565,500		(4,170,000)		(4,170,000)		L	07/08/2009.
30219G	10	8	EXPRESS SCRIPTS HOLDINGS CO.....		361,571,000	31,604,921	87.410	31,604,921	14,849,150				847,658		847,658		L	12/22/2015.
30231G	10	2	EXXON MOBIL CORPORATION.....		1,389,898,265	108,342,570	77.950	108,342,570	24,942,326		4,002,909		(20,153,525)		(20,153,525)		L	06/28/2010.

E12.1



**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
30303M 10 2	FACEBOOK INC.....				470,000.000	49,190,200	104.660	49,190,200	32,231,518				12,135,606		12,135,606		L	12/09/2015.
303726 10 3	FAIRCHILD SEMICOND.....				53,090,000	1,099,494	20.710	1,099,494	874,699				231,348		231,348		L	09/01/2015.
31428X 10 6	FEDEX CORP.....				230,000,000	34,267,700	148.990	34,267,700	15,990,892	57,500	193,500		(5,289,065)		(5,289,065)		L	09/16/2015.
31787A 50 7	FINISAR CORP.....				60,690,000	882,433	14.540	882,433	870,096				22,446	266,584	(244,138)		L	12/02/2015.
31847R 10 2	FIRST AMERICAN CORP.....				24,850,000	892,115	35.900	892,115	894,087		17,543		(1,972)		(1,972)		L	06/19/2015.
33582V 10 8	FIRST NIAGARA FINL GP INC.....				59,140,000	641,669	10.850	641,669	569,145		18,925		143,119		143,119		L	10/22/2013.
345370 86 0	FORD MTR CO DEL.....				1,150,000,000	16,203,500	14.090	16,203,500	11,595,715		690,000		(1,621,500)		(1,621,500)		L	07/26/2012.
35671D 85 7	FREEPORT-MCMORAN COPPER.....				390,000,000	2,640,300	6.770	2,640,300	3,167,820		118,870		985,331	4,397,051	(3,411,720)		L	08/26/2015.
360271 10 0	FULTON FINANCIAL CORP.....				50,500,000	657,005	13.010	657,005	644,001		5,555		13,004		13,004		L	09/09/2015.
36467W 10 9	GAMESTOP CORP.....				13,040,000	365,642	28.040	365,642	317,578		18,778		(78,072)		(78,072)		L	01/21/2015.
369604 10 3	GENERAL ELEC CO.....				2,094,450,000	65,242,118	31.150	65,242,118	14,677,965	481,724	1,926,894		12,315,366		12,315,366		L	09/15/2008.
37045V 10 0	GENERAL MOTORS.....				81,875,000	2,784,569	34.010	2,784,569	2,806,018	29,475	108,075		(73,688)		(73,688)		L	10/29/2014.
37045V 11 8	GENERAL MOTORS.....				2,206,000	53,650	24.320	53,650	6,665				(1,677)		(1,677)		L	10/29/2014.
37045V 12 6	GENERAL MOTORS.....				2,206,000	35,945	16.294	35,945	6,665				(1,557)		(1,557)		L	10/29/2014.
375558 10 3	GILEAD SCIENCES.....				405,000,000	40,981,950	101.190	40,981,950	9,319,481	174,150	348,300		2,768,430		2,768,430		L	02/04/2015.
38141G 10 4	GOLDMAN SACHS GROUP INC.....				270,000,000	48,662,100	180.230	48,662,100	28,846,166	175,500	525,000		(2,573,601)		(2,573,601)		L	10/02/2015.
385002 10 0	GRAMERCY PROPERTY TR.....				131,068,880	1,011,852	7.720	1,011,852	1,036,511				(24,659)		(24,659)		L	12/18/2015.
387328 10 7	GRANITE CONSTR INC.....				23,800,000	1,021,258	42.910	1,021,258	755,083		9,853		143,288		143,288		L	10/09/2015.
388689 10 1	GRAPHIC PACKAGING HLDG CO.....				40,310,000	517,177	12.830	517,177	311,469		6,047		(31,845)		(31,845)		L	06/07/2013.
40412C 10 1	HCA HOLDINGS INC.....				110,000,000	7,439,300	67.630	7,439,300	6,284,354				(457,756)		(457,756)		L	02/17/2015.
40537Q 50 6	HALCON RESOURCES CORP.....				38,462,000	48,462	1.260	48,462	342,308				(293,846)		(293,846)		L	04/07/2015.
410867 10 5	THE HANOVER INS GRP.....				10,000,000	813,400	81.340	813,400	617,820		16,400		100,200		100,200		L	10/29/2014.
42809H 10 7	HESS CORPORATION.....				80,000,000	3,878,400	48.480	3,878,400	3,849,048				29,352		29,352		L	12/22/2015.
437076 10 2	HOME DEPOT INC.....				580,000,000	76,705,000	132.250	76,705,000	44,597,482		1,401,250		15,822,400		15,822,400		L	05/05/2014.
438516 10 6	HONEYWELL INTL INC.....				350,000,000	36,249,500	103.570	36,249,500	15,242,025		751,625		1,277,500		1,277,500		L	10/17/2014.
446150 10 4	HUNTINGTON BANCSHARES INC.....				90,780,000	1,004,027	11.060	1,004,027	585,754		19,363		43,123		43,123		L	10/23/2015.
447011 10 7	HUNTSMAN CORP.....				52,800,000	600,336	11.370	600,336	835,529		11,493		(345,276)		(345,276)		L	11/10/2015.
450911 20 1	ITT CORP NEW.....				22,590,000	820,469	36.320	820,469	981,289		8,150		(83,712)		(83,712)		L	10/23/2015.
45168D 10 4	IDEXX LABS CORP.....				60,320,000	4,398,534	72.920	4,398,534	196,711				(73,289)		(73,289)		L	03/27/1997.
452308 10 9	ILLINOIS TOOL WKS INC.....				170,000,000	15,755,600	92.680	15,755,600	6,976,076		340,850		(343,400)		(343,400)		L	07/21/2010.
457187 10 2	INGREDION INCORPRTD.....				10,720,000	1,027,405	95.840	1,027,405	888,065		9,501		135,158		135,158		L	07/29/2015.
458140 10 0	INTEL CORP.....				710,000,000	24,459,500	34.450	24,459,500	184,408		681,600		(1,306,400)		(1,306,400)		L	10/26/1981.
459200 10 1	INTERNATIONAL BUSINESS MACHINES.....				148,200,000	20,395,284	137.620	20,395,284	3,981,435		741,000		(3,381,924)		(3,381,924)		L	09/22/2005.
46120E 60 2	INTUITIVE SURGICAL INC.....				25,500,000	13,927,080	546.160	13,927,080	5,427,810				734,147		734,147		L	09/28/2015.
46625H 10 0	JP MORGAN CHASE & CO.....				2,344,950,000	154,837,049	66.030	154,837,049	79,232,542		3,889,116		8,204,117		8,204,117		L	10/02/2015.
478160 10 4	JOHNSON & JOHNSON.....				1,016,900,000	104,455,968	102.720	104,455,968	41,848,293		2,999,855		(1,881,265)		(1,881,265)		L	06/13/2012.
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....				29,780,000	843,667	28.330	843,667	1,033,438				(189,770)		(189,770)		L	10/05/2015.
49456B 10 1	K N ENERGY INC.....				500,000,000	7,460,000	14.920	7,460,000	7,788,850				(328,850)		(328,850)		L	12/21/2015.
500754 10 6	KRAFT HEINZ.....				146,733,020	10,676,295	72.760	10,676,295	4,075,980	84,372	2,747,575		2,521,594		2,521,594		L	03/15/2013.
502175 10 2	LTC PPTYS INC.....				19,570,000	844,250	43.140	844,250	818,725		40,314		(587)		(587)		L	02/06/2014.
512807 10 8	LAM RESEARCH CORP.....				6,790,000	539,262	79.420	539,262	245,721		6,518		543		543		L	08/01/2012.
521865 20 4	LEAR CORP.....				6,955,000	854,283	122.830	854,283	282,844		6,607		172,136		172,136		L	10/31/2012.
526057 10 4	LENNAR CORP.....				740,000,000	36,193,400	48.910	36,193,400	24,031,769		90,800		2,106,658		2,106,658		L	12/18/2015.
53219L 10 9	LIFE POINT.....				11,380,000	835,292	73.400	835,292	385,635				16,956		16,956		L	03/21/2013.

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**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
532457	10	8	LILLY (ELI) & CO		200,000,000	16,852,000	84.260	16,852,000	8,569,060		400,000		3,054,000		3,054,000		L	08/09/2012.
548661	10	7	LOWES COS INC		383,200,000	29,138,528	76.040	29,138,528	6,725,788		358,664		2,865,368		2,865,368		L	07/01/2015.
55345K	10	3	MRC GLOBLAL		68,880,000	888,552	12.900	888,552	963,306				(74,754)		(74,754)		L	10/26/2015.
55616P	10	4	MACYS INC		220,000,000	7,695,600	34.980	7,695,600	7,951,431	79,200	228,650		(5,528,365)		(5,528,365)		L	11/11/2015.
56585A	10	2	MARATHON PETROLEUM		80,000,000	4,147,200	51.840	4,147,200	4,097,200				50,000		50,000		L	12/21/2015.
57636Q	10	4	MASTERCARD INC		220,000,000	21,419,200	97.360	21,419,200	4,465,564				2,464,000		2,464,000		L	06/30/2010.
58013S	10	1	MCDONALD'S CORP		319,800,000	37,781,172	118.140	37,781,172	6,276,362	5,943	1,100,112		7,815,912		7,815,912		L	09/22/2004.
58155Q	10	3	MCKESSON CORP		90,000,000	17,750,700	197.230	17,750,700	5,929,640	25,200	90,000		(931,500)		(931,500)		L	08/05/2011.
58501N	10	1	MEDIVATION INC		21,000,000	1,015,140	48.340	1,015,140	1,076,686				(30,765)		(30,765)		L	10/31/2014.
58933Y	10	5	MERCK & CO INC		296,857,000	15,679,987	52.820	15,679,987	5,313,936	136,554	534,343		(1,178,522)		(1,178,522)		L	01/13/2014.
59001A	10	2	MERITAGE HOMES CORP		19,550,000	664,505	33.990	664,505	604,166				(39,100)		(39,100)		L	10/08/2014.
59408Q	10	6	MICHAELS COS INC		28,710,000	634,778	22.110	634,778	648,882				(14,104)		(14,104)		L	12/02/2015.
594918	10	4	MICROSOFT		1,883,200,000	104,479,936	55.480	104,479,936	757,086		2,429,328		17,005,296		17,005,296		L	06/05/1989.
595112	10	3	MICRON TECHNOLOGY INC		1,351,000,000	19,130,160	14.160	19,130,160	19,967,421				(16,964,918)	4,936,305	(21,901,223)		L	10/02/2015.
59522J	10	3	MID AMERICA APARTMENTS COMM		7,890,000	716,491	90.810	716,491	498,918		24,301		127,266		127,266		L	11/20/2013.
60855R	10	0	MOLINA HEALTHCARE INC		7,830,000	470,818	60.130	470,818	256,369				51,678		51,678		L	11/26/2013.
609207	10	5	MONDELEX INTL INC NPV A		513,200,000	23,011,888	44.840	23,011,888	11,178,175		318,184		4,369,898		4,369,898		L	07/02/2014.
61166W	10	1	MONSANTO CO NEW		415,900,000	40,974,468	98.520	40,974,468	41,539,094		725,709		(6,584,704)		(6,584,704)		L	09/24/2015.
617446	44	8	MORGAN STANLEY DEAN WITTER&CO		200,000,000	6,362,000	31.810	6,362,000	6,286,060				15,000		15,000		L	12/21/2015.
62010U	10	1	GENERAL MOTERS ACCEPTANCE		1,146,000	16,674	14.550	16,674			4,667		(5,386)		(5,386)		U	06/12/2012.
626717	10	2	MURPHY OIL CORP		35,180,000	789,791	22.450	789,791	952,548				(162,757)		(162,757)		L	10/23/2015.
626755	10	2	MURPHY USA INC		12,190,000	740,421	60.740	740,421	623,452				116,969		116,969		L	10/23/2015.
62886E	10	8	NCR CORPORATION		37,990,000	929,235	24.460	929,235	1,172,156				(173,769)		(173,769)		L	07/30/2015.
637071	10	1	NATIONAL-OILWELL INC		330,992,000	11,084,922	33.490	11,084,922	7,992,604		609,025		(9,656,351)	948,633	(10,604,984)		L	06/25/2012.
654106	10	3	NIKE INC -CL B		763,600,000	47,725,000	62.500	47,725,000	7,135,443	244,352	427,616		11,014,930		11,014,930		L	05/07/2014.
655844	10	8	NORFOLK SOUTHERN CORP		263,400,000	22,281,006	84.590	22,281,006	11,690,071		621,624		(6,590,268)		(6,590,268)		L	09/30/2009.
666807	10	2	NORTHROP GRUMMAN CORP		139,400,000	26,320,114	188.810	26,320,114	5,901,687		432,140		5,773,948		5,773,948		L	12/02/2003.
670346	10	5	NUCOR CORP		15,000,000	604,500	40.300	604,500	467,054		22,350		(131,250)		(131,250)		L	10/17/2008.
674599	10	5	OCCIDENTAL PETE CORP DEL		180,000,000	12,169,800	67.610	12,169,800	11,918,895	14			261,758		261,758		L	12/21/2015.
676220	10	6	OFFICE DEPOT INC		107,870,000	608,387	5.640	608,387	427,330				(271,083)		(271,083)		L	10/05/2015.
681919	10	6	OMNICOM GROUP INC		343,100,000	25,958,946	75.660	25,958,946	2,855,314	179,030	686,200		(621,011)		(621,011)		L	03/06/2003.
68389X	10	5	ORACLE SYSTEMS		1,219,520,000	44,549,066	36.530	44,549,066	16,085,514		460,286		(7,633,789)		(7,633,789)		L	12/23/2015.
688239	20	1	OSHKOSH CORP		20,040,000	782,362	39.040	782,362	899,297				(120,069)		(120,069)		L	07/08/2015.
693475	10	5	PNC FINANCIAL SERVICES GROUP		105,000,000	10,007,550	95.310	10,007,550	5,814,626		211,050		428,400		428,400		L	11/07/2012.
69349H	10	7	PNM RESOURCES INC		33,540,000	1,025,318	30.570	1,025,318	612,139		26,832		31,528		31,528		L	11/21/2014.
69860T	10	0	PANOLAM INDUSTRIES INTL		149,000	14,900	100.000	14,900	78,231						0		U	01/20/2010.
70450Y	10	3	PAYPAL INC		275,000,000	9,955,000	36.200	9,955,000	8,192,815				1,762,185		1,762,185		L	07/22/2015.
713448	10	8	PEPSICO INC MTN		695,000,000	69,444,400	99.920	69,444,400	37,340,673	488,238	1,886,925		3,725,200		3,725,200		L	12/18/2009.
717081	10	3	PFIZER INC		1,700,254,000	54,884,199	32.280	54,884,199	26,797,869		1,904,284		1,921,287		1,921,287		L	05/15/2014.
718172	10	9	PHILIP MORRIS INTL		748,800,000	65,827,008	87.910	65,827,008	32,523,418	763,776	3,010,176		4,837,248		4,837,248		L	10/22/2009.
73172K	10	4	POLYCOM INC		58,690,000	738,907	12.590	738,907	738,845				62		62		L	10/27/2015.
74005P	10	4	PRAXAIR INC		364,000,000	37,273,600	102.400	37,273,600	14,316,018		983,840		(9,373,910)		(9,373,910)		L	12/17/2015.
742718	10	9	PROCTER & GAMBLE CO		1,251,462,000	99,378,597	79.410	99,378,597	53,254,029		3,294,223		(14,617,076)		(14,617,076)		L	08/05/2011.

E12.3

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		13	Change in Book/Adjusted Carrying Value			17	18
			3	4			7	8			11	12		14	15	16		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
744573	10	6			220,000,000	8,511,800	38.690	8,511,800	3,968,023	85,800	338,800		(598,400)		(598,400)		L	01/22/2003.
745867	10	1			822,960,000	14,665,147	17.820	14,665,147	14,734,661	73,587	199,138		(2,486,822)		(2,486,822)		L	12/18/2015.
74733V	10	0			61,860,000	828,924	13.400	828,924	834,576		2,006		(5,652)		(5,652)		L	09/09/2015.
747525	10	3			680,000,000	33,989,800	49.985	33,989,800	29,847,612		818,400		(10,971,064)		(10,971,064)		L	12/23/2015.
74762E	10	2			31,460,000	637,065	20.250	637,065	764,961				(127,896)		(127,896)		L	10/05/2015.
74965L	10	1			24,210,000	523,662	21.630	523,662	723,448		7,989		(199,785)		(199,785)		L	08/12/2015.
749660	10	6			53,750,000	642,313	11.950	642,313	647,307				(4,995)		(4,995)		L	12/02/2015.
755111	50	7			40,000,000	4,981,200	124.530	4,981,200	3,856,364		26,800		1,124,836		1,124,836		L	06/29/2015.
75605Y	10	6			17,870,000	655,293	36.670	655,293	666,716				(11,424)		(11,424)		L	12/22/2015.
758750	10	3			13,910,000	814,013	58.520	814,013	984,593		10,632		(223,480)		(223,480)		L	10/23/2015.
761283	10	0			90,700,000	7,206,115	79.450	7,206,115	7,307,917				(1,236,136)		(1,236,136)		L	12/11/2015.
76169B	10	2			898,796,000	16,286,184	18.120	16,286,184	18,216,062				(1,949,654)	4,666,775	(6,616,429)		L	08/26/2015.
783549	10	8			12,810,000	727,992	56.830	727,992	901,894		15,802		(390,719)		(390,719)		L	11/10/2015.
78442P	10	6			69,170,000	450,988	6.520	450,988	615,400				(253,854)		(253,854)		L	08/29/2014.
78454L	10	0			27,620,000	543,009	19.660	543,009	821,256		2,149		32,406	655,265	(622,859)		L	11/10/2015.
78464A	73	0			100,000,000	3,022,000	30.220	3,022,000	3,706,000	716			(684,000)		(684,000)		L	11/18/2015.
79466L	30	2			140,000,000	10,976,000	78.400	10,976,000	7,778,618				2,672,600		2,672,600		L	11/20/2014.
806857	10	8			945,000,000	65,913,750	69.750	65,913,750	57,676,936	472,500	1,669,939		(11,851,386)	1,843,207	(13,694,593)		L	10/04/2015.
807066	10	5			13,020,000	502,051	38.560	502,051	554,342		2,949		(52,291)		(52,291)		L	10/29/2015.
808194	10	4			21,650,000	663,356	30.640	663,356	800,734		15,314		(212,350)		(212,350)		L	07/14/2015.
81369Y	60	5			1,742,000,000	41,511,860	23.830	41,511,860	17,339,833	261,028	767,245		(1,567,800)		(1,567,800)		L	07/14/2009.
82568P	30	4			11,770,000	524,471	44.560	524,471	525,229				(758)		(758)		L	12/02/2015.
826197	50	1			64,500,000	6,203,288	96.175	6,203,288	6,685,425		178,001		1,018,305	2,039,017	(1,020,712)		U	06/23/2014.
828806	10	9			163,109,180	31,714,949	194.440	31,714,949	14,731,490		986,809		2,011,136		2,011,136		L	08/16/2013.
844895	10	2			15,660,000	863,806	55.160	863,806	771,754		24,743		(104,139)		(104,139)		L	08/11/2014.
845467	10	9			262,500,000	1,866,375	7.110	1,866,375	2,365,125				424,838	5,722,088	(5,297,250)		L	12/10/2014.
848574	10	9			343,390,000	17,193,537	50.070	17,193,537	7,703,171				2,414,032		2,414,032		L	06/26/2014.
852891	10	0			9,280,000	1,056,806	113.880	1,056,806	605,485		12,992		437,477		437,477		L	03/06/2015.
855244	10	9			410,000,000	24,612,300	60.030	24,612,300	12,399,156		278,800		7,792,050		7,792,050		L	05/06/2014.
858119	10	0			28,830,000	515,192	17.870	515,192	407,643		15,208		(53,912)		(53,912)		L	01/17/2013.
87161C	50	1			20,240,000	655,371	32.380	655,371	482,475		8,096		107,070		107,070		L	10/07/2014.
87305R	10	9			63,980,000	416,510	6.510	416,510	434,971				(53,504)		(53,504)		L	10/13/2015.
880349	10	5			12,690,000	582,598	45.910	582,598	563,095				(135,783)		(135,783)		L	07/11/2013.
88224Q	10	7			10,920,000	539,666	49.420	539,666	674,137				(134,470)		(134,470)		L	07/08/2015.
882508	10	4			330,000,000	18,087,300	54.810	18,087,300	12,494,425		416,313		554,039		554,039		L	07/23/2015.
883203	10	1			40,000,000	1,680,400	42.010	1,680,400	259,492	800	3,200		(4,000)		(4,000)		L	02/10/2009.
883556	10	2			239,200,000	33,930,520	141.850	33,930,520	12,636,151	35,880	134,520		3,932,724		3,932,724		L	10/21/2015.
88579Y	10	1			41,400,000	6,236,496	150.640	6,236,496	149,674		169,740		(566,352)		(566,352)		L	01/24/1967.
886547	10	8			120,000,000	9,154,800	76.290	9,154,800	8,725,026	54,498	152,400		(3,120,651)		(3,120,651)		L	08/21/2015.
88732J	20	7			98,482,000	18,277,274	185.590	18,277,274	3,698,707		295,446		3,302,101		3,302,101		L	05/10/2010.
89417E	10	9			303,377,839	34,239,223	112.860	34,239,223	11,207,839	185,060	703,834		2,126,679		2,126,679		L	04/28/2005.
90130A	10	1			300,000,000	8,148,000	27.160	8,148,000	8,849,050		60,000		(701,050)		(701,050)		L	08/06/2015.
902973	30	4			570,000,000	24,321,900	42.670	24,321,900	17,731,943		570,000		(1,299,600)		(1,299,600)		L	07/17/2013.
90384S	30	3			24,800,000	4,588,000	185.000	4,588,000	2,928,869				1,417,568		1,417,568		L	10/16/2014.

E12.4

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
907818	10	8	UNION PAC CORP		473,000,000	36,988,600	78.200	36,988,600	43,096,463	260,150	214,500		(6,107,863)		(6,107,863)		L	11/04/2015.
910047	10	9	UNITED CONTL HLDGS INC		390,000,000	22,347,000	57.300	22,347,000	17,497,554				(3,258,780)		(3,258,780)		L	06/22/2015.
913017	10	9	UNITED TECHNOLOGIES CORP		364,400,000	35,007,908	96.070	35,007,908	19,807,176		894,464		(6,787,020)		(6,787,020)		L	07/14/2015.
918204	10	8	V.F. CORP		460,000,000	28,635,000	62.250	28,635,000	19,679,429		544,600		(5,427,595)		(5,427,595)		L	10/23/2015.
92343V	10	4	VERIZON COMMUNICATIONS		936,166,000	43,269,593	46.220	43,269,593	28,663,709		2,073,608		(524,253)		(524,253)		L	04/25/2014.
92343X	10	0	VERINT SYSTEMS INC		12,800,000	519,168	40.560	519,168	572,605				(53,437)		(53,437)		L	12/02/2015.
92826C	83	9	VISA INC		420,000,000	32,571,000	77.550	32,571,000	18,542,512		210,000		5,040,000		5,040,000		L	08/27/2013.
928298	10	8	VISHAY INTERTECHNOLOGY		78,730,000	948,697	12.050	948,697	875,214		16,083		(88,620)		(88,620)		L	10/06/2015.
931142	10	3	WAL-MART STORES INC		455,892,000	27,946,180	61.300	27,946,180	13,154,112	224,621	888,989		(11,205,825)		(11,205,825)		L	07/20/2009.
947890	10	9	WEBSTER FINANCIAL CORP		18,910,000	703,263	37.190	703,263	383,671		15,305		78,076		78,076		L	10/23/2015.
94946T	10	6	WELL CARE HEALTH PLAN		9,290,000	726,571	78.210	726,571	592,259				(35,766)		(35,766)		L	11/07/2014.
949746	10	1	WELLS FARGO & CO NEW		1,794,000,000	97,521,840	54.360	97,521,840	41,174,358		2,646,150		(825,240)		(825,240)		L	10/14/2010.
95040Q	10	4	HEALTHCARE CO		304,400,000	20,708,332	68.030	20,708,332	18,409,291		863,940		(1,729,395)		(1,729,395)		L	11/04/2015.
95082P	10	5	WESCO INTL INC		12,600,000	550,368	43.680	550,368	605,430				41,748	440,020	(398,272)		L	02/11/2015.
95709T	10	0	WESTAR ENERGY INC		20,890,000	885,945	42.410	885,945	667,674		29,873		24,441		24,441		L	01/03/2014.
958102	10	5	WESTERN DIGITAL CORP		180,000,000	10,809,000	60.050	10,809,000	10,809,000		263,000		(2,788,749)	4,873,433	(7,662,182)		L	10/03/2015.
969904	10	1	WILLIAMS-SONOMA INC		150,000,000	8,761,500	58.410	8,761,500	10,027,079		107,100		(1,978,351)		(1,978,351)		L	11/20/2015.
98310W	10	8	WYNDHAM WORLDWIDE		404,500,000	29,386,925	72.650	29,386,925	10,138,110		612,360		(4,902,158)		(4,902,158)		L	11/04/2015.
98956P	10	2	ZIMMER HOLDINGS INC		357,652,000	36,691,519	102.590	36,691,519	20,441,395		261,934		(3,019,827)		(3,019,827)		L	08/06/2015.
989701	10	7	ZIONS BANCORPORATION		34,170,000	932,841	27.300	932,841	604,921		7,458		(22,787)		(22,787)		L	03/31/2015.
98978V	10	3	ZOETIS INC		324,857,000	15,567,147	47.920	15,567,147	6,345,500		108,283		1,588,551		1,588,551		L	08/22/2013.
G0177J	10	8	ACTAVIS PLC		190,000,000	59,375,000	312.500	59,375,000	52,720,289				6,654,712		6,654,712		U	10/22/2015.
G0260Z	10	3	AMDOCS LTD		14,375,000	784,444	54.570	784,444	448,290		7,704		92,776		92,776		L	12/18/2015.
G29183	10	3	EATON CORP		657,510,000	34,216,820	52.040	34,216,820	17,740,616	319,069	1,314,522		(9,404,983)		(9,404,983)		L	09/01/2015.
G3198U	10	2	ESSENT GROUP LTD		32,568,000	712,914	21.890	712,914	704,748				(111,483)		(111,483)		L	03/05/2015.
G3922B	10	7	GENPACT LTD		16,890,000	421,912	24.980	421,912	257,844				102,185		102,185		L	02/24/2014.
G4388N	10	6	HELEN OF TROY LTD		6,920,000	652,210	94.250	652,210	436,011				201,995		201,995		U	05/09/2014.
G48833	10	0	WEATHERFORD INTERNATIONAL		934,400,000	7,839,616	8.390	7,839,616	5,275,933				(2,655,564)	203,700	(2,859,264)		L	12/01/2014.
G5960L	10	3	MEDTRONIC INC		646,040,000	49,693,397	76.920	49,693,397	40,501,490		555,343		2,969,532		2,969,532		L	12/03/2015.
G9319H	10	2	VALIDUS HOLDINGS LTD		21,560,000	998,012	46.290	998,012	754,451		24,806		94,698		94,698		L	06/17/2015.
G97822	10	3	PERRIGO CO		30,000,000	4,341,000	144.700	4,341,000	3,941,269		15,000		(673,800)		(673,800)		L	05/13/2014.
H84989	10	4	TYCO ELECTRONICS LTD SWIT		543,844,000	35,137,754	64.610	35,137,754	12,279,963		696,120		739,629		739,629		L	10/03/2012.
Y2573F	10	2	FLEXTRONICS INTL LTD		2,954,200,885	33,116,593	11.210	33,116,593	23,141,786				219,386		219,386		U	10/21/2015.
008916	10	8	AGRIUM INC	C	17,704,000	2,189,454	123.670	2,189,454	1,991,202	15,491	56,148		151,364		151,364		L	12/08/2015.
063671	10	1	BANK MONTREAL QUEBEC	A	27,271,000	2,129,320	78.080	2,129,320	1,952,217				18,016		177,102		L	12/02/2015.
064149	10	7	BANK NOVA SCOTIA HALIFAX	C	43,468,000	2,432,904	55.970	2,432,904	1,166,236	30,428	118,233		(449,459)		(449,459)		L	01/03/2005.
103309	10	0	BOYD GROUP INCOME FD	C	17,650,000	1,166,665	66.100	1,166,665	548,824		8,759		326,525		326,525		U	02/07/2014.
112585	10	4	BROOKFIELD ASSET MANAGE - CL A	C	62,420,000	2,724,633	43.650	2,724,633	2,352,865	7,490			176,922		176,922		L	09/17/2015.
124900	30	9	CCL INDUSTRIES INC	C	4,219,000	946,617	224.370	946,617	765,198		3,089		181,419		181,419		U	09/17/2015.
125491	10	0	CI FINANCIAL CORP	C	44,400,000	1,358,640	30.600	1,358,640	1,520,976		9,768		(75,725)		(75,725)		U	09/17/2015.
136375	10	2	CANADIAN NATL RY CO	C	55,586,000	4,299,577	77.350	4,299,577	1,612,997	16,719	56,925		(130,612)		(130,612)		L	12/17/2015.
136385	10	1	CANADIAN NAT RES LTD	C	106,941,000	3,232,826	30.230	3,232,826	3,213,827	24,596	70,062		(200,175)	237,112	(437,287)		L	12/02/2015.
13645T	10	0	CANADIAN PAC RY LTD	C	11,975,000	2,116,342	176.730	2,116,342	2,628,831	4,191	9,866		(497,082)		(497,082)		L	10/08/2015.

E12.5

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
15101Q 10 8	CELESTICA INC		C		35,410,000	390,572	11.030	390,572	443,892				(53,319)		(53,319)		L	05/18/2015.
15135U 10 9	CENOVUS ENERGY INC		C		110,528,000	1,934,240	17.500	1,934,240	1,838,393	17,684	79,517		(420,281)	207,108	(627,389)		L	12/02/2015.
172454 10 0	CINEPLEX INC		C		42,475,000	2,019,686	47.550	2,019,686	1,744,732	5,522	63,640		113,711		113,711		U	09/17/2015.
194693 10 7	COLLIERS INTERNATIONAL GROUP		C		13,181,000	813,663	61.730	813,663	752,778				60,885		60,885		U	09/18/2015.
249906 10 8	DESCARTES SYS GROUP INC		C		76,211,000	2,121,714	27.840	2,121,714	1,050,434				807,074		807,074		U	05/28/2014.
25675T 10 7	DOLLARAMA INC		C		20,748,000	1,658,595	79.940	1,658,595	255,200		7,283		426,164		426,164		U	04/13/2010.
286181 20 1	ELEMENT FINANCIAL CORP		C		139,310,000	2,326,477	16.700	2,326,477	1,184,136	3,483			295,921		295,921		U	12/17/2015.
33767E 10 3	FIRSTSERVICE CORP		A		15,680,000	876,512	55.900	876,512	734,209	1,568			142,303		142,303		L	11/20/2015.
351858 10 5	FRANCO NEVADA CORP		A		43,300,000	2,740,890	63.300	2,740,890	2,594,651		35,501		188,522		188,522		L	09/17/2015.
375916 10 3	GILDAN ACTIVEWEAR INC		C		27,400,000	1,077,916	39.340	1,077,916	387,908		10,780		166,403		166,403		L	09/17/2015.
39945C 10 9	CGI GROUP INC		C		54,378,000	3,012,541	55.400	3,012,541	1,154,887				508,926		508,926		L	12/08/2015.
45823T 10 6	INTACT FINL CORP SUB RCPT		C		29,094,000	2,580,056	88.680	2,580,056	1,569,672	17,706	60,225		140,524		140,524		U	11/18/2015.
554282 10 3	MACDONALD DETTWILER		C		19,481,000	1,621,988	83.260	1,621,988	1,244,318	7,208	20,514		(208,174)		(208,174)		U	09/17/2015.
56501R 10 6	MANULIFE FINANCIAL CORP		C		162,938,000	3,379,334	20.740	3,379,334	3,224,470		82,991		(235,570)		(235,570)		L	10/23/2015.
68272K 10 3	ONEX		C		30,275,000	2,567,926	84.820	2,567,926	1,811,243		6,568		506,806		506,806		U	09/17/2015.
706327 10 3	PEMBINA PIPELINE		A		31,025,000	935,404	30.150	935,404	1,044,005	995	3,737		(108,601)		(108,601)		L	12/02/2015.
717046 10 6	PEYTO EXPL & DEV CORP NEW		C		55,600,000	1,382,772	24.870	1,382,772	1,261,625	6,116	69,982		(471,212)		(471,212)		U	09/17/2015.
739721 10 8	PRAIRIESKY ROYALTY		C		60,744,112	1,331,511	21.920	1,331,511	1,832,063	13,129	31,800		(500,552)		(500,552)		U	12/21/2015.
76131D 10 3	RESTAURANT BRANDS		C		26,258,000	1,358,852	51.750	1,358,852	1,311,121		6,804		47,730		47,730		L	10/27/2015.
775109 20 0	ROGERS COMMUNICATIONS - CL B		C		41,489,000	1,979,855	47.720	1,979,855	1,924,131	14,705			55,724		55,724		L	12/17/2015.
780087 10 2	ROYAL BK CDA MONTREAL QUEBEC		C		29,961,000	2,221,608	74.150	2,221,608	642,751		92,280		(182,462)		(182,462)		L	03/29/2006.
81373C 10 2	SECURE ENERGY SERVICES INC		C		69,400,000	580,184	8.360	580,184	719,026	1,388	15,314		(577,180)		(577,180)		U	09/17/2015.
85472N 10 9	STANTEC INC		C		16,200,000	555,984	34.320	555,984	517,284		4,935		38,700		38,700		L	09/17/2015.
866796 10 5	SUN LIFE FINANCIAL SVCS		C		47,200,000	2,036,680	43.150	2,036,680	1,787,145	18,408	66,304		55,362		55,362		L	09/17/2015.
867224 10 7	SUNCOR ENERGY INC		C		21,742,000	776,407	35.710	776,407	389,529	6,305	24,568		(25,873)		(25,873)		L	08/07/2009.
8676EP 10 8	SUNOPTA INC		C		1,133,600,000	7,753,824	6.840	7,753,824	6,240,814				(1,301,803)	1,295,809	(2,597,612)		L	09/28/2015.
891160 50 9	TORONTO DOMINION BK ONT		C		102,777,000	5,574,624	54.240	5,574,624	1,210,190		165,193		(103,628)		(103,628)		L	10/23/2015.
89156V 10 6	TOURMALINE OIL CORP		C		39,100,000	873,885	22.350	873,885	818,647				(630,350)		(630,350)		U	09/17/2015.
903914 10 9	ULTRA PETROLEUM CORP		C		245,900,000	614,750	2.500	614,750	986,059				1,322,942	3,944,236	(2,621,294)		L	08/02/2012.
G05384 10 5	ASPEN INSURANCE HOLDINGS		R		20,960,000	1,012,368	48.300	1,012,368	573,564		17,397		94,949		94,949		L	07/25/2013.
G1151C 10 1	ACCENTURE LTD BERMUDA		R		214,400,000	22,404,800	104.500	22,404,800	4,984,417		454,528		3,256,736		3,256,736		L	06/01/2005.
G31215 10 9	ESG RE LIMITED		F		236,364,000	24	0.001	24	14,000						0		L	12/03/1997.
G60754 10 1	MICHAEL KORS HOLDINGS LTD		R		60,000,000	2,403,600	40.060	2,403,600	2,581,200				(249,812)	1,585,885	(1,835,697)		L	02/20/2015.
G91442 10 6	TYCO INTL GROUP		R		185,300,000	5,909,217	31.890	5,909,217	7,711,426	61,149	103,710		(1,802,209)		(1,802,209)		L	06/05/2015.
Y0486S 10 4	AVAGO TECHNOLOGIES LTD		R		70,000,000	10,160,500	145.150	10,160,500	8,514,308				1,646,192		1,646,192		U	11/05/2015.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					4,740,251,367	XXX	4,740,251,367	2,383,240,698	6,489,770	94,971,534	0	(20,291,883)	43,325,838	(63,617,721)	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																		
30247@ 10 8	FM INSURANCE COMPANY LTD				110,000,012,000	750,184,947	6.190	750,184,947	667,992,373				(72,537,626)		(72,537,626)		K	08/01/2002.
30277@ 10 1	FMIC HOLDINGS, INC				42,029,000	1,916,498,296	45,599,426	1,916,498,296	426,894,285				170,621,530		170,621,530		K	08/01/2002.
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC				500,000				699,992				(482,456)		(482,456)		K	12/15/1997.
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTA BAZIL LTD		F		128,598,280				128,598						0		K	05/20/2009.
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.		F		42,282,000	24,843,463	587.566	24,843,463	27,499,012				(2,652,626)		(2,652,626)		K	05/06/2008.
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,691,526,706	XXX	2,691,526,706	1,123,214,260	0	0	0	94,948,822	0	94,948,822	0	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																		

E12.6

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX				1,935,498.624	85,858,719	44.360	85,858,719	33,300,728	286			(1,883,724)		(1,883,724)		A	02/01/2010.
464286 10 3	ISHARES AUSTRALIA ETF				1,725,000.000	32,706,000	18.960	32,706,000	32,678,625	878,668	2,116,304		(1,603,973)	3,933,278	(5,537,251)		L	02/04/2013.
464286 80 6	ISHARES GERMANY ETF				1,450,000.000	37,975,500	26.190	37,975,500	29,430,990		734,038		(1,769,000)		(1,769,000)		L	11/07/2012.
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF				540,000.000	17,382,600	32.190	17,382,600	9,566,524	420,705	451,587		(3,834,000)		(3,834,000)		L	07/29/2004.
464288 63 8	ISHARES INTERMEDIATE CREDIT				400.000	42,912	107.280	42,912	44,236		679		(1,324)		(1,324)		L	04/28/2015.
61744J 30 9	MSIF INC SMALL COMPANY GROWTH A				3,258,100.208	44,798,878	13.750	44,798,878	24,135,371	67,410			(8,992,357)		(8,992,357)		L	01/19/2007.
78464A 69 8	SPDR S&P REGIONAL BANKING ETF				570,000.000	23,894,400	41.920	23,894,400	12,423,247	133,622	409,737		695,400		695,400		L	07/16/2010.
78464A 78 9	SPDR S&P INSURANCE ETF				100,000.000	6,950,000	69.500	6,950,000	6,363,730	40,408	123,243		281,000		281,000		L	07/25/2014.
78464A 87 0	SPDR S&P BIOTECH ETF				195,000.000	13,689,000	70.200	13,689,000	3,485,486	57,984	86,085		1,569,100		1,569,100		L	02/21/2008.
922042 71 8	VANGUARD INTL EQUITY ETF				120,000.000	11,144,400	92.870	11,144,400	10,934,400	149,760	315,240		(292,800)		(292,800)		L	10/11/2013.
922042 77 5	VANGUARD INTL EQUITY INDE				1,900,000.000	82,479,000	43.410	82,479,000	90,799,650	534,850	1,083,100		(7,051,210)		(7,051,210)		L	12/04/2015.
922042 85 8	VANGUARD MSCI EMERGING MARKET ETF				230,000.000	7,523,300	32.710	7,523,300	7,131,198	36,570	248,630		(1,681,300)		(1,681,300)		L	05/20/2010.
922042 86 6	VANGUARD PACIFIC ETF				680,000.000	38,535,600	56.670	38,535,600	39,310,588	423,640	940,440		(136,000)		(136,000)		L	08/05/2013.
922042 87 4	VANGUARD EUROPEAN ETF				1,000,000.000	49,880,000	49.880	49,880,000	45,513,173	202,000	1,711,000		(2,530,000)		(2,530,000)		L	06/20/2013.
92204A 87 6	VANGUARD UTILITIES ETF				549,400.000	51,605,142	93.930	51,605,142	35,523,937		2,328,357		(4,625,948)		(4,625,948)		L	11/19/2012.
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND				15,978,277.178	178,477,356	11.170	178,477,356	87,457,934		2,139,683		9,586,966		9,586,966		L	08/20/2013.
L5458T 11 7	INVESCO US SENIOR LOAN - GX				932,095.678	88,819,397	95.290	88,819,397	95,000,000		4,434,445		(5,462,081)		(5,462,081)		U	06/10/2013.
9299999	Total - Common Stocks - Mutual Funds					771,762,204	XXX	771,762,204	563,099,817	2,945,903	17,122,568	0	(27,731,251)	3,933,278	(31,664,529)	0	XXX	XXX
9799999	Total - Common Stock					8,203,540,277	XXX	8,203,540,277	4,069,554,775	9,435,673	112,094,102	0	46,925,688	47,259,116	(333,428)	0	XXX	XXX
9899999	Total Common and Preferred Stock					8,203,540,277	XXX	8,203,540,277	4,069,554,775	9,435,673	112,094,102	0	46,925,688	47,259,116	(333,428)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....24, the total \$ value (included in Column 8) of all such issues \$.....224,107,881.

E12.7

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>									
36179Q	6P	1		03/31/2015	BANK AMERICA MERRILL		11,556,628	10,975,281	22,408
36179Q	YR	6		01/30/2015	AMHERST		19,591,859	18,960,216	28,440
36186N	WN	5		08/31/2015	CANTOR		8,071,691	7,956,692	13,261
36251F	AW	6		11/24/2015	CIT GROUP		3,025,664	3,000,000	8,207
912828	B5	8		06/08/2015	BANK AMERICA MERRILL		5,061,719	5,000,000	37,863
912828	J5	0		03/23/2015	CITIGROUP		1,249,023	1,250,000	1,121
912828	TY	6		11/12/2015	GOLDMAN SACHS		7,771,250	8,000,000	64,293
912828	UL	2		08/11/2015	CITIGROUP		3,090,070	3,100,000	1,390
912828	WC	0		07/29/2015	BANK AMERICA MERRILL		5,013,965	5,000,000	21,518
0599999	Total - Bonds - U.S. Government						64,431,869	63,242,189	198,501
<b>Bonds - All Other Government</b>									
135087	A6	1	C	11/05/2015	T D SECURITES		1,548,612	1,538,000	10,239
135087	D2	7	C	07/30/2015	SCOTIA		103,023,683	101,368,000	568,681
135087	D3	5	C	09/03/2015	VARIOUS		8,048,139	7,133,000	42,677
135087	D5	0	C	11/03/2015	LAURENTI		4,748,400	4,500,000	43,829
135087	D9	2	C	09/18/2015	CIBC		10,370,200	10,000,000	9,041
135087	E3	4	C	12/10/2015	SCOTIA		2,161,863	2,170,000	654
135087	E5	9	C	09/17/2015	NESBITT/BURNS		5,492,823	5,535,000	2,388
135087	E7	5	A	11/17/2015	VARIOUS		28,691,635	28,850,000	14,917
135087	ZS	6	C	12/15/2015	VARIOUS		15,756,318	12,482,000	170,047
135087	ZU	1	C	04/22/2015	SCOTIA		873,938	790,000	8,750
614852	PH	8	C	10/28/2015	VALEUS MOB		11,964,896	11,903,000	60,656
651333	FT	8	C	07/21/2015	SCOTIA		24,314,739	24,462,000	216,740
68323A	CX	0	C	09/18/2015	VARIOUS		36,031,133	35,354,000	126,002
68323A	CY	8	C	09/18/2015	VARIOUS		59,279,793	63,469,000	488,908
74814Z	ER	0	C	09/18/2015	VARIOUS		25,509,400	23,580,000	237,115
74814Z	EV	1	C	09/18/2015	VARIOUS		25,886,934	25,160,000	28,045
EF2442	52	5	D	12/10/2015	DEUTSCHE BANK		15,054,125	13,570,720	95,461
EG8211	60	9	D	12/10/2015	DEUTSCHE BANK		14,681,440	12,422,293	133,205
EH8076	46	3	D	12/10/2015	DEUTSCHE BANK		17,426,195	15,814,973	192,658
EI2142	81	4	D	03/09/2015	DEUTSCHE BANK		6,693,278	5,482,070	48,124
EI4806	80	4	D	03/09/2015	DEUTSCHE BANK		6,448,970	5,873,646	44,030
EI6831	48	7	D	03/09/2015	DEUTSCHE BANK		3,810,822	3,132,611	66,308
EI7993	57	5	D	03/09/2015	DEUTSCHE BANK		4,947,114	4,698,917	27,206
EJ2445	69	4	D	03/09/2015	DEUTSCHE BANK		2,374,034	2,349,458	24,865
EJ6791	30	9	D	03/09/2015	DEUTSCHE BANK		3,862,135	3,680,818	46,035
1099999	Total - Bonds - All Other Government						439,000,619	425,319,506	2,706,581
<b>Bonds - U.S. States, Territories and Possessions</b>									
20772G	VR	6		07/13/2015	BARCLAYS		2,559,368	2,420,000	15,125
20772J	Q4	7		11/30/2015	BANK AMERICA MERRILL		2,150,869	1,770,000	
419792	CP	9		11/18/2015	BARCLAYS		1,921,626	1,575,000	5,250
574193	MB	1		12/23/2015	BANK AMERICA MERRILL		3,763,700	3,050,000	61,847
641461	YD	4		12/28/2015	MORGAN STANLEY		1,579,605	1,340,000	22,333
658256	W6	5		06/12/2015	MORGAN STANLEY		1,555,788	1,300,000	9,931
83710R	JH	1		09/16/2015	JP MORGAN		3,496,193	2,950,000	69,653
880443	BS	4		10/08/2015	MESIROW		7,549,275	6,375,000	39,047

E13

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1799999	Total - Bonds - U.S. States, Territories & Possessions					24,576,424	20,780,000	223,186
<b>Bonds - U.S. Political Subdivisions of States</b>								
213185	GM 7 COOK CNTY IL		11/25/2015	BARCLAYS		837,902	745,000	1,656
349425	5Y 0 FORT WORTH TX		12/18/2015	BARCLAYS US FUN		2,200,410	1,800,000	29,500
412487	DL 1 HARTFORD CNTY MD		06/08/2015	BANK AMERICA MERRILL		4,574,580	3,835,000	26,632
424672	TZ 6 HEMPSTEAD TOWN NY		12/23/2015	BLAIR WILLIAM		2,863,664	2,465,000	45,876
44256P	CN 1 HOWARD CNTY MD		06/19/2015	CITIGROUP		1,175,540	1,000,000	10,694
47844P	FP 5 JOHNSON CNTY KS		11/19/2015	FIRST TENNESSEE		577,582	485,000	5,591
584002	TA 7 MECKLEBURG CNTY NC		03/10/2015	WACHOVIA		1,986,699	1,645,000	
586145	F4 1 MEMPHIS TN		12/14/2015	RAYMOND JAMES		6,158,439	5,025,000	53,042
613340	3V 8 MONTGOMERY CNTY MD		11/02/2015	MORGAN STANLEY		3,185,203	2,930,000	814
613340	U4 8 MONTGOMERY CNTY MD		06/18/2015	NATIONAL FINANCIAL SERVICES CO		1,236,758	1,045,000	24,238
625506	MV 9 MULTNOMAHNTY OR		09/16/2015	CITIGROUP		4,021,202	3,465,000	52,938
76541V	QB 6 RICHMOND VA		12/16/2015	WELLS FARGO		1,570,979	1,275,000	1,594
86476P	PN 2 SUFFOLK CNTY NY		02/23/2015	JP MORGAN		1,618,170	1,345,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States					32,007,128	27,060,000	252,575
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
010652	BW 4 ALABAMA 21ST CENTY		10/12/2015	PERSHING DLJ		1,232,696	1,095,000	20,379
022447	XT 8 ALVIN TEX INDPNT SCH		12/31/2014	SOUTHWEST SEC		2,450,620	2,000,000	9,722
04780N	HZ 3 ATLANTA GA DEV AUTH		05/11/2015	CITIGROUP		1,755,825	1,500,000	
073900	D4 1 BEAUFORT CNTY SCH SCH DIST		10/26/2015	BLAIR WILLIAM		1,242,838	1,035,000	8,338
114894	SF 6 BROWARD CNTY FLA ARP		01/20/2015	USBCORP		2,620,890	2,240,000	34,844
11943K	BK 7 BUFFALO & ERIE CNTY		04/16/2015	JEFFERIES & CO		665,074	580,000	
13066Y	SW 0 CALIFORNIA ST DEPT WTR RES PW		09/21/2015	MORGAN STANLEY		2,076,900	1,750,000	35,243
13068L	VM 4 CALIFORNIA ST PUBLIC WKS BRD LEASE REV		09/30/2015	RBC CAP		6,023,000	5,000,000	
130795	E2 9 CALIFORNIA STATEWIDE CMNT		10/08/2015	MORGAN STANLEY		1,220,749	1,075,000	1,792
160429	TG 1 CHARLESTON SC WTRWKS & SWR REVENUE		07/16/2015	WACHOVIA		760,652	655,000	
167593	GC 0 CHICAGO ILL O HARE I		03/04/2015	RBC CAP		1,760,055	1,500,000	14,167
167593	QG 0 CHICAGO IL O'HARE INTL ARPT REV		10/09/2015	J P MORGAN		6,796,204	5,975,000	
167593	QX 3 CHICAGO IL O'HARE INTERNATIONAL ARPT REV		10/09/2015	JP MORGAN		832,154	720,000	
167736	B5 5 CHICAGO WATER		08/17/2015	VARIOUS		2,241,062	2,055,000	30,254
176553	HB 4 CITIZENS PROPERTY INSURANCE CORP FL		05/21/2015	BANK AMERICA MERRILL		34,392,300	30,000,000	
196558	RC 6 COLORADO RIVER TEX M		05/04/2015	PERSHING DLJ		1,168,220	1,000,000	17,500
20774U	SL 0 CONNECTICUT ST HEALTH		04/27/2014	CITIGROUP		1,083,900	1,000,000	16,111
207758	TY 9 CONNECTICUT ST SPL TAX		10/05/2015	RBC CAPITAL		3,030,200	2,500,000	
232769	BE 8 CYPRESS-FAIRBANKS TX INDEP SCH DIST		11/18/2015	RBC CAPITAL		1,350,459	1,110,000	308
235036	TG 5 DALLAS-FORT WORTH TX INTERNATIONAL ARPT		10/13/2015	PERSHING DLJ		573,455	500,000	11,458
235241	QA 7 DALLASTX AREA RAPID TRNSIT SALES TAX REV		12/29/2015	PERSHING DLJ		470,036	400,000	1,667
246430	AD 4 DELAWARE TRANS		12/03/2015	BANK AMERICA MERRILL		1,387,088	1,250,000	
254764	JQ 7 DISTRICT OF COLUMBIA HOSP REVENUE		11/13/2015	NATIONAL FINANCIAL SERVICES CO		1,186,490	1,000,000	8,472
25477G	HN 8 DIST OF COLUMBIA INCOME TAX SECURED REVE		07/14/2015	FIRST TENNESSEE		2,984,500	2,500,000	15,972
271014	ZF 2 EAST BAY CALIF		06/24/2015	GOLDMAN SACHS		3,616,792	2,930,000	11,394
29270C	XP 5 ENERGY NORTHWEST WASH ELE		08/26/2015	NATIONAL FINANCIAL SERVICES CO		1,200,192	1,050,000	8,313
31307M	2H 8 FHLMC		05/28/2015	BANK AMERICA MERRILL		6,232,289	6,108,216	6,363
31307P	Q5 1 FHLMC		11/12/2015	FNMA		12,404,531	12,000,000	16,000
3132QR	QE 3 FHLMC		07/30/2015	CITIGROUP		9,278,085	8,986,041	10,484

E13.1



### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3132QU RS 4	FHLMC		12/08/2015	NOMURA		15,479,429	14,989,536	13,116
3132QU UZ 4	FHLMC		12/16/2015	NOMURA		8,029,605	8,072,490	8,072
3138EN LD 9	FHLMC		06/12/2015	RBC CAP		10,681,820	9,879,140	16,054
3138XP QX 4	FEDERAL NATL MTG		09/30/2015	CITIGROUP		6,349,482	5,847,846	9,503
3138YE JM 0	FEDERAL NATL MTG		05/29/2015	FNMA		7,155,859	7,000,000	7,292
3138YJ Z3 3	FNMA PASSTHRU AY5261		04/30/2015	FNMA		5,796,836	5,531,497	6,453
3138YJ ZJ 8	FNMA PASSTHRU AY5244		03/30/2015	FNMA		9,461,882	9,019,705	11,400
3138YJ ZX 7	FNMA PASSTHRU AY5257		04/30/2015	FNMA		6,530,284	6,231,373	7,270
3138YK WE 9	FHCHC		06/19/2015	NOMURA		10,418,205	10,062,861	12,718
3138YU UG 4	FEDERAL NATL MTG		08/04/2015	FNMA		11,896,201	11,194,778	14,926
3138YU UU 3	FEDERAL NATL MTG		09/30/2015	FNMA		6,327,556	5,925,285	8,559
3138YW LC 9	FEDERAL NATL MTG		07/30/2015	CANTOR		9,124,558	8,591,609	11,455
3140E5 3K 8	FEDERAL NATL MTG		11/12/2015	FNMA		12,408,299	11,920,311	12,748
341422 XX 6	FLORIDA ST BRD OF EDU PUBLIC EDU		07/31/2015	BARCLAYS		3,844,800	3,000,000	32,000
37970P GH 9	GLOUCESTER CNTY N J		07/17/2015	BANK AMERICA MERRILL		3,817,539	3,300,000	9,625
414009 JM 3	HARRIS CNTY TX CULTRUAL EDU FACS FIN REV		10/07/2015	WACHOVIA		924,737	780,000	867
442368 LK 0	HOUSTON TX CMNTY CLG REVENUE		06/26/2015	MERRILL		1,195,919	1,025,000	
442435 5F 6	HOUSTON TX UTILITY SYS REVENUE		08/18/2015	CIT GROUP		1,265,738	1,125,000	14,688
44244C CE 5	HOUSTON TX UTILITY SYS REVENUE		05/20/2015	BANK AMERICA MERRILL		5,000,000	5,000,000	
445047 CQ 4	HUMBLE TX INDEP SCH DIST		08/19/2015	BANK AMERICA MERRILL		3,447,587	2,835,000	3,721
45203H 4P 4	ILLINOIS ST FIN AUTH REVENUE		09/17/2015	BARCLAYS		987,129	865,000	
45203H N6 5	ILLINOIS FIN AUTH RE		01/16/2015	GOLDMAN SACHS		3,017,200	2,500,000	
469487 JU 7	JACKSONVILLE FL SPL REVENUE		06/23/2015	JEFFERIES & CO		2,896,450	2,500,000	29,514
49151E Z2 2	KENTUCKY ST PPT MUNICIPAL		06/24/2015	GOLDMAN SACHS		1,697,475	1,500,000	32,375
49474F JY 7	KING CNTY WASH		01/13/2015	JP MORGAN		6,717,584	5,395,000	
495098 TM 7	KING CNTY WA SCH DIST #405 BELLEVUE		12/17/2015	CIT GROUP		1,538,384	1,345,000	3,923
528878 VS 7	LEXINGTON & RICHALNAD SC SCH DIST #5		11/19/2015	BANK AMERICA MERRILL		792,026	660,000	458
542424 FU 5	LONG BEACH CA HARBOR REVENUE		12/16/2015	MORGAN STANLEY		2,730,690	2,370,000	14,220
542690 4F 6	LONG ISLAND NY PWR AUTH		11/18/2015	JP MORGAN		2,500,000	2,500,000	
544646 P5 5	LOS ANGELES CA UNIF SCH DIST		12/09/2015	JEFFERIES & CO		3,733,140	3,000,000	67,917
54714C AF 4	LOVE FIELD TX ARPT MODERNIZATON CORP		07/24/2015	STERNE-F		1,162,580	1,000,000	
54714C AG 2	LOVE FIELD TX ARPT MODERNIZATON CORP		07/24/2015	STERNE-F		1,162,370	1,000,000	
54714C AH 0	LOVE FIELD TX ARPT MODERNIZATON CORP		07/24/2015	STERNE-F		1,165,050	1,000,000	
558614 FH 1	MADISON WI WTR UTILITY REVENUE		12/17/2015	CITIGROUP		1,729,351	1,550,000	1,076
57583P GN 3	MASSACHUSETTS ST FEDERAL HIGHWAY		09/28/2015	BARCLAYS		4,296,716	3,530,000	51,969
57584X DM 0	MASSACHUSETTS ST DEV FIN AGY REVENUE		08/21/2015	CITIGROUP		1,439,125	1,250,000	
57584X DN 8	MASSACHUSETTS ST DEV FIN AGY REVENUE		08/21/2015	CITIGROUP		1,023,706	885,000	
57584X FX 4	MASSACHUSETTS ST DEV FIN AGY REVENUE		10/08/2015	CITIGROUP		948,837	790,000	
57605A FU 5	MASSACHUSETTS ST WTR POLL ABATEMENT		09/22/2015	BARCLAYS		2,071,518	1,700,000	12,750
581664 EK 1	MCKINNEY TX INDEP SCH DIST		12/01/2015	FIRST TENNESSEE		3,062,250	2,500,000	33,681
59163P HS 5	METRO ORE		12/29/2014	BANK AMERICA MERRILL		3,190,320	2,700,000	15,000
592250 AJ 3	MET PIER & EXPOSITION AUTH		10/02/2015	CITIGROUP		3,258,069	2,950,000	45,479
59259Y TQ 2	MET TRANSPRTN AUTH NY REVENUE		09/17/2015	CIT GROUP		2,345,380	2,000,000	35,278
59333M R7 2	MIAMI-DADE CNTY FL SCH BRD		06/26/2015	CIT GROUP		11,470,200	10,000,000	
59447P 6F 3	MICHIGAN ST FIN AUTH REVENUE		01/21/2015	RBC CAP		11,592,875	9,675,000	
59447P 6U 0	MICHIGAN ST FIN AUTH REVENUE		02/12/2015	JP MORGAN		6,981,660	6,000,000	

E13.2

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
59447P TW 1	MICHIGAN ST FIN AUTH REVENUE		08/03/2015	MORGAN STANLEY		2,101,630	1,755,000	30,469
60416H J6 2	MINNESOTA ST HGR REDU FACS AUTH REVENUE		06/19/2015	PIPER JAFFRAY		692,958	600,000	
606092 HW 7	MISSOURI JT MUN ELEC		03/13/2015	JP MORGAN		9,116,066	7,730,000	
60636S EG 5	MISSOURI ST DEV FIN		05/01/2015	JP MORGAN		2,631,943	2,290,000	11,450
60636S EH 3	MISSOURI ST DEV FIN BRD INFRASTRUCTRE		02/25/2015	JP MORGAN		2,533,660	2,185,000	
60636S EJ 9	MISSOURI ST DEV FIN BRD INFRASTRUCTURE		02/25/2015	JP MORGAN		3,232,312	2,820,000	
60637A HK 1	MISSOURI ST HEALTH &		04/09/2015	JEFFERIES & CO		2,251,204	1,865,000	
60637A HL 9	MISSOURI ST HEALTH &		04/09/2015	JEFFERIES & CO		4,527,493	3,805,000	
611530 AJ 5	MONROEVILLE PA FIN AUTH UPMC REVENUE		09/23/2015	MORGAN STANLEY		1,311,128	1,145,000	6,838
626207 J8 8	MUNICIPAL ELEC AUTH GA		12/10/2015	WACHOVIA		2,389,220	2,000,000	
63968A ZQ 1	NEBRASKA PUB PWR DIS		01/22/2015	BANK AMERICA MERRILL		1,608,009	1,300,000	
64468C BC 7	NEW HAMPSHIRE ST BUSINESS FIN AUTH POLL		10/14/2015	GOLDMAN SACHS		1,410,000	1,500,000	258
64577B KT 0	NEW JERSEY ECONOMIC DEV AUTH		08/26/2015	BANK AMERICA MERRILL		8,531,504	8,210,000	
645918 T9 4	NEW JERSEY ECONOMIC DEV AUTH		08/18/2015	BANK AMERICA MERRILL		3,021,233	2,925,000	69,063
646065 8H 8	NEW JERSEY ST EDL FA		12/31/2014	MORGAN STANLEY		1,368,480	1,200,000	5,833
64711N ZY 4	NEW MEXICO ST FIN AUTH REVENUE		11/30/2015	BARCLAYS		2,919,711	2,415,000	37,231
647207 AM 1	NEW MEXICO ST MUNI ENERGY ACQUISITION		01/23/2015	MESEROW		2,509,375	2,500,000	1,361
647310 U4 1	NEW MEXICO ST SEVERANCE TAX		07/23/2015	BARCLAYS		2,726,190	2,300,000	
64971W YW 4	NEW YORK N Y CITY TR		12/04/2015	NATIONAL FINANCIAL SERVICES CO		2,545,472	2,085,000	9,846
64972G JV 7	NEW YORK CITY NY MUNI WTR FIN AUTH		12/09/2015	VARIOUS		2,298,280	2,000,000	5,556
64985H TZ 0	NEW YORK ST ENVRNMNTL FACS CORP		09/02/2015	T D SECURITIES		1,815,570	1,500,000	2,708
64985H UG 0	NEW YORK ST ENVRNMNTL FACS CORP		10/26/2015	WACHOVIA		2,411,721	1,960,000	18,239
64990A DP 7	NEW YORK ST DORM AUTH ST PERSONAL INCOME		09/22/2015	BANK AMERICA MERRILL		2,120,930	1,750,000	2,188
64990A DU 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME		12/10/2015	BANK AMERICA MERRILL		1,248,700	1,000,000	6,806
64990B DD 2	NEW YORK ST DORM AUT		04/08/2015	GOLDMAN SACHS		513,889	440,000	
64990E WY 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/28/2015	CORPORATE REORG		26,781	25,000	
64990E XL 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/28/2015	CORPORATE REORG		10,669,338	9,960,000	
650035 D9 6	NEW YORK ST URBAN DEV COR		02/19/2015	WACHOVIA		1,718,507	1,425,000	31,667
650035 VS 4	NEW YORK ST URBAN DEV CORP REVENUE		05/20/2015	MORGAN STANLEY		2,981,824	2,575,000	23,604
650116 AC 0	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV		12/15/2015	CITIGROUP		8,249,325	7,500,000	
650116 AG 1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV		12/15/2015	CITIGROUP		602,864	515,000	
65854R AW 0	N CENTRL TX HLTH FAC DEVCORP HOSP REV		11/12/2015	WACHOVIA		17,794	15,000	192
66285W LL 8	NORTH TEX TWY AUTH		09/16/2015	BANK AMERICA MERRILL		3,420,030	3,000,000	33,333
66285W NC 6	NORTH TEX TWY AUTH		04/09/2015	JP MORGAN		2,666,377	2,235,000	
662903 MT 7	B TEXAS ST MUNI WTR DIST WTR SIYS REVENUE		09/16/2015	GOLDMAN SACHS		704,868	600,000	1,400
67766W WS 7	OHIO ST WTR DEV AUTH WTR POLL CONTROL		12/03/2015	RBC CAP		1,615,891	1,320,000	
679088 AU 8	OKLAHOMA ST CAPITAL IMPT AUTHST REV		09/22/2015	WACHOVIA		2,186,136	1,830,000	21,096
696560 KB 6	PALM BEACH CNTY FLA		01/15/2015	CIT GROUP		2,804,670	2,250,000	
70869P JA 6	PENNSYLVANIA ST ECON DEV FINGAUTH REV		02/25/2015	JP MORGAN		2,874,670	2,540,000	
70917S UT 8	PENNSYLVANIA ST HGR EDUCTNL FACS AUTH RE		09/15/2015	WACHOVIA		1,646,731	1,420,000	3,353
709224 KL 2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE		12/02/2015	RBC CAP		286,028	235,000	
720424 YS 3	PIERCE CNTY WA SCH DIST #10 TACOMA		10/22/2015	RBC CAP		1,122,848	925,000	
73358T ZZ 0	PORT AUTH OF NEW YORK & NEW JERSEY NY		09/24/2015	VARIOUS		4,897,011	4,460,000	44,090
73358W XW 9	PORT AUTH OF NEW YORK & NEW JERSEY NY		10/19/2015	WACHOVIA		3,495,863	2,975,000	826
735389 VC 9	PORT OF SEATTLE WA REVENUE		07/23/2015	MORGAN STANLEY		2,303,220	2,000,000	
735389 VD 7	PORT OF SEATTLE WA REVENUE		07/22/2015	MORGAN STANLEY		1,985,926	1,710,000	

E13.3

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
735389 WE 4	PORT OF SEATTLE WA REVENUE.....		07/22/2015.....	MORGAN STANLEY.....		4,825,315	4,280,000	
736742 XA 0	PORTLAND OR SWR SYS REVENUE.....		08/24/2015.....	BANK AMERICA MERRILL.....		2,327,654	1,970,000	
764791 AV 1	RICHMOND IN HOSP AUTH REVENUE.....		02/11/2015.....	JP MORGAN.....		2,178,011	1,855,000	
796253 2F 8	SAN ANTONIO TX ELEC & GAS REVENUE.....		09/02/2015.....	CITIGROUP.....		1,186,930	1,000,000	4,444
796253 3M 2	SAN ANTONIO TX ELEC & GAS REVENUE.....		03/31/2015.....	PERSHING DLJ.....		1,165,660	1,000,000	9,028
796253 3U 4	SAN ANTONIO TX ELEC & GAS REVENUE.....		07/15/2015.....	GOLDMAN SACHS.....		939,080	800,000	
796253 3Z 3	SAN ANTONIO TX ELEC & GAS REVENUE.....		09/01/2015.....	RBC CAPITAL.....		6,118,753	4,975,000	14,510
796269 VP 0	SAN ANTONIO TEX INDP.....		12/04/2015.....	BARCLAYS.....		11,614,043	9,480,000	150,100
79742Y AG 7	SAN DIEGO CNTY CA LIMITED REVNUO OBLIGS.....		10/23/2015.....	BANK AMERICA MERRILL.....		526,675	445,000	
797683 GX 1	SAN FRANCISCO CA CMNTY CLG DIST.....		05/13/2015.....	MORGAN STANLEY.....		6,590,265	5,500,000	25,972
837123 GP 7	SOUTH CAROLINA ST PORTS AUTH PIORTS REV.....		10/21/2015.....	BANK AMERICA MERRILL.....		4,268,135	3,945,000	
83755V ZP 2	SOUTH DAKOTA ST HLTH & EDUCTNL FACS.....		10/15/2015.....	CITIGROUP.....		1,462,791	1,240,000	
842039 CG 2	S ESTRN PA TRANSPRTN AUTH.....		10/26/2015.....	MORGAN STANLEY.....		1,206,274	1,030,000	21,172
857536 TR 7	STATE UNIV IOWA UNIV.....		12/04/2015.....	WACHOVIA.....		1,889,231	1,525,000	4,660
882117 2E 3	TEXAS ST A&M UNIV PERM UNIV FUND.....		06/15/2015.....	WACHOVIA.....		6,324,050	5,000,000	42,014
882135 3Y 0	TEXAS ST A&M UNIV PERM UNIV FUND.....		05/12/2015.....	CIT GROUP.....		1,384,458	1,190,000	32,361
88283K AJ 7	TEXAS TRANSN COMMN C.....		01/22/2015.....	BARCLAYS.....		3,628,095	3,110,000	
88283L JX 5	TEXAS ST TRANSPRTN COMM ST HIGHWAY.....		09/09/2015.....	CITIGROUP.....		3,174,692	2,575,000	18,597
882854 VY 5	TEXAS WTR DEV BRD REV.....		10/08/2015.....	CIT GROUP.....		1,404,557	1,185,000	
89602N 2C 7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		01/21/2015.....	CIT GROUP.....		7,015,000	7,015,000	
91412G ST 3	UNIVERSITY CALIF REVS.....		04/17/2015.....	SOUTHWEST SEC.....		1,150,008	935,000	20,286
914233 B8 3	UNIVERSITY CONN.....		04/01/2015.....	JP MORGAN.....		1,784,407	1,535,000	
91514A BK 0	UNIV OF TEXAS TX UNIV REVENUES.....		01/30/2015.....	MORGAN STANLEY.....		6,821,894	5,300,000	48,778
91514A BY 0	UNIVERSITY TEX UNIV.....		12/29/2014.....	BLAIR WILLIAM.....		2,387,546	1,945,000	10,265
91523N NX 0	UNIV OF WASHINGTON WA UNIV.....		12/17/2015.....	GOLDMAN SACHS.....		1,174,140	1,000,000	2,917
917567 BY 4	UTAH TRAN AUTH SALES.....		04/24/2015.....	CITIGROUP.....		1,649,784	1,420,000	26,714
927781 QQ 0	VIGINIA ST CLG BLDG AUTH EDUCTNL FACS.....		05/15/2015.....	WACHOVIA.....		2,834,283	2,450,000	36,410
93974C YS 3	WASHINGTON STATE.....		12/30/2014.....	NATIONAL FINANCIAL SERVICES CO.....		3,172,368	2,650,000	55,208
944514 TC 2	WAYNE CNTY MI ARPT AUTH REVENUE.....		09/23/2015.....	CITIGROUP.....		3,372,660	3,000,000	
96634R AR 3	WHITING IN ENVRMNTL FACS REVENUE.....		11/03/2015.....	MORGAN STANLEY.....		3,674,480	3,160,000	
977228 AD 7	WISE CNTY VA INDL DEV AUTH SOL WST & SEW.....		10/07/2015.....	JP MORGAN.....		1,410,000	1,410,000	
986525 UB 7	YORK CNTY SCH SCH DIST #4.....		10/21/2015.....	WACHOVIA.....		2,610,896	2,150,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					560,089,192	496,880,688	1,713,731
<b>Bonds - Industrial and Miscellaneous</b>								
001940 AA 3	AUTOMATION TOOLING SYSTEM.....		06/15/2015.....	VARIOUS.....		605,625	600,000	45
00206R CN 0	AT & T INC.....		04/23/2015.....	JP MORGAN.....		997,040	1,000,000	
00404A AJ 8	ACADIA HEALTH CO INC.....		09/14/2015.....	BANC OF AMERICA.....		352,250	350,000	1,969
00434N AA 3	ACCESS MIDSTREAM PARTNER.....		01/15/2015.....	USB SECURITIES.....		1,284,375	1,250,000	11,172
008674 AH 6	AHERN RENTALS INC.....		06/15/2015.....	VARIOUS.....		1,602,563	1,600,000	4,517
00928Q AN 1	AIRCASTLE LTD.....		08/31/2015.....	VARIOUS.....		251,875	250,000	138
02005N AE 0	GMAC INC.....		10/15/2015.....	CITIGROUP.....		57,438	50,000	389
02005N AZ 3	ALLY FINL INC.....		08/05/2015.....	VARIOUS.....		501,526	500,000	4,469
02154C AC 7	ALTICE FINANCING S.A.....		11/12/2015.....	VARIOUS.....		608,000	600,000	13,000
02154C AD 5	ALTICE FINANCING S.A.....		12/08/2015.....	VARIOUS.....		1,591,253	1,600,000	11,882
02154E AB 5	ALTICE FINANCING S.A.....		08/03/2015.....	MORGAN STANLEY.....		421,000	400,000	1,896
02155E AA 6	ALTICE FINANCING S.A.....		05/29/2015.....	JP MORGAN.....		200,000	200,000	
02155F AA 3	ALTICE FINANCING S.A.....		05/29/2015.....	JP MORGAN.....		300,000	300,000	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02360X AL 1	AMERENENERGY GENERAT.....		09/22/2015.....	VARIOUS.....		511,375	550,000	17,257
02360X AM 9	AMERENENERGY GENERAT.....		05/12/2015.....	MORGAN STANLEY.....		570,000	600,000	3,833
024747 AD 9	ABC SUPPLY CO INC.....		11/24/2015.....	VARIOUS.....		604,375	600,000	295
02665W AZ 4	AMERICAN HONDA FIN.....		09/21/2015.....	BANK AMERICA MERRILL.....		1,349,123	1,350,000	
026874 DD 6	AMERICAN INTL GROUP.....		07/07/2015.....	USB SECURITIES.....		2,939,764	2,950,000	
035287 AF 8	ANIXTER INC.....		10/27/2015.....	VARIOUS.....		761,375	750,000	3,850
035659 AA 9	ANNA MERGER SUB INC.....		06/15/2015.....	BARCLAYS.....		255,000	250,000	4,144
03674P AJ 2	ANTERO RESOURCES FINANCE.....		10/09/2015.....	BANCAM ROBERTS.....		241,250	250,000	5,583
03674P AL 7	ANTERO RES FIN CORP.....		10/22/2015.....	BANK AMERICA MERRILL.....		283,500	300,000	7,883
03674X AD 8	ANTERO RES CORP.....		09/10/2015.....	VARIOUS.....		735,969	750,000	3,086
037411 AZ 8	APACHE CORP.....		08/04/2015.....	MIZUHO.....		979,670	1,000,000	10,111
037735 CU 9	APPALACHIAN POWER CO.....		05/11/2015.....	GOLDMAN SACHS.....		996,450	1,000,000	
037833 BF 6	APPLE INC.....		07/29/2015.....	SCOTIA.....		989,570	1,000,000	6,000
037833 BG 4	APPLE INC.....		08/12/2015.....	VARIOUS.....		2,485,375	2,500,000	20,356
03938L AU 8	ARCELORMITTAL.....		10/22/2015.....	BARCLAYS US FUN.....		293,250	300,000	2,917
03938L AZ 7	ARCELORMITTAL.....		08/03/2015.....	VARIOUS.....		978,625	1,000,000	4,977
03969A AE 0	ARDAGH PACKAGING.....		06/12/2015.....	RBC CAP.....		256,875	250,000	6,422
03969A AG 5	ARDAGH PACKAGING.....		11/18/2015.....	CITIGROUP.....		794,000	800,000	19,067
03969L AA 4	ARDAGH FIN HLDGS SA.....		12/15/2015.....	PIK - PAID IN KIND.....		41,387	41,387	
044209 AF 1	ASHLAND INC.....		10/13/2015.....	MORGAN STANLEY.....		98,000	100,000	805
045054 AC 7	ASHTED CAPITAL INC.....		04/23/2015.....	BNP PARIBAS.....		210,500	200,000	844
04523X AB 3	ASPECT SOFTWARE INC.....		03/04/2015.....	VARIOUS.....		365,500	400,000	12,957
04964V AA 5	ATRIUM WINDOWS AND DOORS.....		12/02/2015.....	DEUTSCHE BANK.....		116,250	150,000	1,163
05578M AA 0	BMC SOFTWARE FINANCE INC.....		11/09/2015.....	VARIOUS.....		300,125	350,000	4,886
060505 EH 3	BANK AMER CORP.....		11/04/2015.....	VARIOUS.....		349,688	350,000	9,826
06051G FF 1	BANK AMER CORP.....		06/09/2015.....	CITIGROUP.....		254,413	250,000	1,972
06406H DF 3	BANK OF NEW YORK MELLON.....		11/19/2015.....	DEUTSCHE BANK.....		499,675	500,000	
06739F HV 6	BARCLAYS BK PLC.....		08/18/2015.....	DEUTSCHE BANK.....		1,007,600	1,000,000	10,000
073685 AA 7	BEACON ROOFING SUPPLY INC.....		09/24/2015.....	VARIOUS.....		753,000	750,000	
07556Q BD 6	BEAZER HOMES USA INC.....		02/18/2015.....	CANTOR.....		47,813	50,000	222
07556Q BF 1	BEAZER HOMES USA INC.....		10/14/2015.....	VARIOUS.....		495,750	500,000	4,542
095796 AA 6	BLUE RACER MIDSTREAM.....		12/14/2015.....	BANK AMERICA MERRILL.....		668,250	900,000	4,900
097023 BJ 3	BOEING CO.....		02/18/2015.....	JP MORGAN.....		975,890	1,000,000	
097023 BN 4	BOEING CO.....		10/26/2015.....	GOLDMAN SACHS.....		1,969,900	2,000,000	
11283W AA 2	BROOKFIELD RESIDENTIAL.....		08/03/2015.....	WELLS FARGO.....		151,875	150,000	1,381
11283Y AA 8	BROOKFIELD RESIDENTIAL PP.....		08/31/2015.....	CITIGROUP.....		195,624	200,000	2,110
120111 BN 8	BUILDING MATLS CORP.....		09/22/2015.....	VARIOUS.....		550,750	550,000	
12189L AY 7	BURLINGTON NORTH SANTA FE.....		08/13/2015.....	CIT GROUP.....		997,820	1,000,000	
12429T AC 8	BWAY HOLDING COMPANY.....		06/23/2015.....	VARIOUS.....		1,038,438	1,000,000	23,155
124857 AQ 6	CBS CORP NEW.....		07/07/2015.....	VARIOUS.....		984,305	1,000,000	
1248EP AY 9	CCO HLDGS LLC/ CAP CORP.....		12/14/2015.....	VARIOUS.....		246,875	250,000	2,807
1248EP BD 4	CCO HLDGS LLC / CCO HLDGS.....		08/31/2015.....	BARCLAYS.....		563,750	550,000	176
1248EP BF 9	CCO HLDGS LLC / CCO.....		11/23/2015.....	VARIOUS.....		246,750	250,000	776
1248EP BK 8	CCO HLDGS LLC / CCO.....		04/15/2015.....	CS FIRST.....		900,000	900,000	
12513G AZ 2	CDW LLC / CDW FIN CORP.....		07/06/2015.....	VARIOUS.....		310,500	300,000	7,075
12513G BA 6	CDW LLC/CDW FINANCE.....		08/25/2015.....	VARIOUS.....		149,250	150,000	1,933

E13.5

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12543D AL 4	CHS / CMNTY HEALTH SYS IN		11/23/2015	JP MORGAN		50,625	50,000	133
12543D AR 1	CHS/COMMUNITY HEALTH SYS		12/16/2015	MORGAN STANLEY		301,500	300,000	5,381
12543D AV 2	CHS/COMMUNITY HEALTH SYS		12/21/2015	VARIOUS		278,500	300,000	7,897
125581 GH 5	CIT GROUP INC		05/12/2015	VARIOUS		1,414,875	1,350,000	17,547
12626C AA 0	CPG MERGER SUB LLC		05/15/2015	DEUTSCHE BANK		316,500	300,000	3,267
12626P AM 5	CRH AMERICA INC		05/12/2015	BANC OF AMERICA		1,098,647	1,100,000	
126307 AH 0	CSC HLDGS INC		09/08/2015	VARIOUS		937,875	1,000,000	8,342
126650 CK 4	CVS HEALTH CORP		07/13/2015	BARCLAYS		499,785	500,000	
126650 CL 2	CVS HEALTH CORP		08/18/2015	JEFFERIES & CO		1,116,511	1,100,000	3,670
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3		05/26/2015	CORRECTION		331,014	200,000	
128195 AH 7	CALATLANTIC GROUP INC		10/20/2015	VARIOUS		215,375	200,000	4,557
13057Q AD 9	CALIFORNIA RESOURCES CORP		11/13/2015	BANK AMERICA MERRILL		96,750	150,000	1,444
13057Q AF 4	CALIFORNIA RES CORP		11/12/2015	VARIOUS		98,125	150,000	50
13057Q AG 2	CALIFORNIA RESOURCES CORP		11/30/2015	EXCHANGE		335,319	399,000	
131347 BY 1	CALPINE CORP		10/15/2015	VARIOUS		806,375	750,000	6,923
131347 CA 2	CALPINE CORP		05/26/2015	MORGAN STANLEY		590,063	550,000	10,842
131347 CC 8	CALPINE CORP		01/30/2015	DEUTSCHE BANK		53,500	50,000	155
131347 CE 4	CALPINE CORP		10/13/2015	CS FIRST		571,725	594,000	89
143436 AL 7	CARMIKE CINEMAS		06/10/2015	JP MORGAN		250,000	250,000	
144577 AF 0	CARRIZO OIL & GAS INC		12/02/2015	BANK AMERICA MERRILL		148,125	150,000	2,563
144577 AH 6	CARRIZO OIL & GAS INC		04/14/2015	RBC CAPITAL		350,000	350,000	
14987E AC 1	CCOH SAFARI LLC		11/05/2015	CS FIRST		1,350,000	1,350,000	
15200W AC 9	CENTERPOINT ENGY TRANS 20		12/07/2015	JP MORGAN		1,023,750	1,000,000	4,626
161175 AK 0	CCO SAFARI II LLC		07/28/2015	GOLDMAN SACHS		1,001,220	1,000,000	795
161175 AM 6	CHARTER COMMUNICATIO		07/09/2015	BANK AMERICA MERRILL		650,000	650,000	
163851 AA 6	CHEMOURS CO		05/06/2015	VARIOUS		300,688	300,000	
163851 AC 2	CHEMOURS CO		05/05/2015	CS FIRST		800,000	800,000	
165167 CQ 8	CHESAPEAKE ENERGY CORP		12/23/2015	EXCHANGE		1,898,374	1,103,000	
166764 BD 1	CHEVRON CORPORATION		11/09/2015	JP MORGAN		1,000,000	1,000,000	
172967 FT 3	CITIGROUP INC		08/05/2015	CITIGROUP		1,077,610	1,000,000	3,250
172967 HQ 7	CITIGROUP INC		11/04/2015	VARIOUS		372,875	375,000	11,082
172967 JK 8	CITIGROUP INC		04/20/2015	VARIOUS		1,233,000	1,225,000	1,355
172967 JP 7	CITIGROUP INC		11/18/2015	VARIOUS		4,142,770	4,250,000	18,265
172967 KB 6	CITIGROUP INC		10/19/2015	CITIGROUP		1,997,760	2,000,000	
172967 KD 2	CITIGROUP INC		11/05/2015	CITIGROUP		500,000	500,000	
18538R AH 6	CLEARWATER PAPER CORP		02/05/2015	WELLS FARGO		409,000	400,000	538
191216 BS 8	COCA COLA CO		10/22/2015	CITIGROUP		1,996,900	2,000,000	
198280 AE 9	COLUMBIA PIPELINE GR		05/19/2015	JP MORGAN		1,996,940	2,000,000	
20341W AD 7	COMM S&L / CSL CAPIT		10/14/2015	VARIOUS		910,175	950,000	103
205768 AK 0	COMSTOCK RESOURCES INC		06/15/2015	VARIOUS		887,813	900,000	6,597
210795 QA 1	CONTINENTAL AIRLN PT		02/06/2015	BAIRD & CO		40,544	38,159	795
210795 QD 5	CONTINENTAL AIRLN PT TR 2		11/04/2015	CITIGROUP		312,750	300,000	510
221643 AH 2	COTT BEVERAGES INC		10/07/2015	VARIOUS		824,875	850,000	16,200
22663A AA 7	CRIMSON MERGER SUB		07/08/2015	VARIOUS		314,563	350,000	3,506
228701 AE 8	CROWNROCK LP		02/03/2015	CS FIRST		98,536	100,000	
23283P AB 0	CYRUSONE/LP CYRUSON FIN		06/24/2015	BARCLAYS US FUN		360,500	350,000	2,851

E13.6

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23290H AA 1	DEMATIC SA/DH SERV LUX		09/22/2015	WELLS FARGO		154,500	150,000	3,229
23311R AE 6	DCP MIDSTREAM LLC		02/11/2015	JP MORGAN		634,578	700,000	12,653
23331A BG 3	D.R.HORTON INC		06/15/2015	VARIOUS		251,250	250,000	4,057
23331A BK 4	D R HORTON INC		02/04/2015	CITIGROUP		250,000	250,000	
233851 BR 4	DAIMLER FINANCE NA LLC		02/23/2015	JP MORGAN		1,995,400	2,000,000	
235851 AQ 5	DANAHER CORP		09/10/2015	CITIGROUP		1,997,140	2,000,000	
24823U AH 1	DENBURY RESOURCES INC		10/28/2015	VARIOUS		976,000	1,450,000	14,961
25179M AP 8	DEVON ENERGY CORP		09/14/2015	GOLDMAN SACHS		968,330	1,000,000	11,014
25380Q AF 6	DIGICEL LTD		10/14/2015	CS FIRST		195,500	200,000	2,489
25380Q AG 4	DIGICEL LTD		02/04/2015	CS FIRST		381,250	400,000	7,467
25380Q AH 2	DIGICEL LIMITED		09/03/2015	VARIOUS		1,455,550	1,500,000	8,438
25460C AA 1	DIRECTV HOLDINGS/FING		08/17/2015	VARIOUS		3,048,800	3,000,000	32,368
25468P DF 0	DISNEY WALT CO		09/14/2015	GOLDMAN SACHS		1,945,359	1,950,000	
25470X AJ 4	DISH DBS CORP		10/30/2015	BARCLAYS		196,500	200,000	3,558
26442U AA 2	DUKE ENERGY CORP		08/10/2015	WELLS FARGO		1,993,900	2,000,000	
26779L AB 3	DYNACAST INTERNATION LLC		02/05/2015	GOLDMAN SACHS		269,500	275,000	
26779U AG 2	DYNACAST INTERNATION LLC		07/01/2015	GOLDMAN SACHS		300,000	300,000	
26817R AM 0	DYNERGY FINANCE I/II INC		10/15/2015	VARIOUS		827,435	800,000	20,283
26817R AN 8	DYNERGY FINANCE I/II INC		03/04/2015	MORGAN STANLEY		158,625	150,000	4,056
268787 AD 0	EVEREST ACQ LLC/FINA		05/22/2015	VARIOUS		800,313	800,000	
278865 AR 1	ECOLAB INC		01/12/2015	JP MORGAN		499,765	500,000	
29084T AC 8	EMDEON INC		08/31/2015	VARIOUS		596,250	600,000	1,050
29273E AC 2	ENDO FIN/ENDO LTD/E FINC		06/24/2015	BARCLAYS US FUN		1,150,000	1,150,000	
29444U AP 1	EQUINIX INC		09/01/2015	VARIOUS		1,407,000	1,400,000	14,008
29444U AQ 9	EQUINIX INC		11/19/2015	VARIOUS		451,500	450,000	
29977H AB 6	EN ENER/EVEREST ACQ FIN		11/10/2015	VARIOUS		355,750	400,000	11,263
30066A AD 7	EXAMWORKS GROUP INC		04/09/2015	BANK AMERICA MERRILL		300,000	300,000	
30161N AH 4	EXELON CORP		06/10/2015	JP MORGAN		1,000,970	1,000,000	317
30161N AM 3	EXELON CORP		06/08/2015	GOLDMAN		1,000,000	1,000,000	
30231G AF 9	EXXON MOBIL CORP		08/17/2015	VARIOUS		1,967,900	2,000,000	12,341
30283W AC 8	FTS INTERNATIONAL INC		05/27/2015	WELLS FARGO		297,000	300,000	
30706V AA 3	FAMILY TREE ESCROW		05/14/2015	VARIOUS		610,875	600,000	2,659
30706V AC 9	FAMILY TREE ESCROW		02/06/2015	JP MORGAN		100,000	100,000	
31428X BC 9	FEDEX CORP		01/06/2015	BANK AMERICA MERRILL		998,450	1,000,000	
32008D AA 4	FIRST DATA CORP NEW		11/18/2015	DEUTSCHE BANK		600,000	600,000	
32008D AB 2	FIRST DATA CORP NEW		11/05/2015	DEUTSCHE BANK		1,700,000	1,700,000	
340711 AW 0	FLORIDA GAS TRANSMIS		07/07/2015	JP MORGAN		1,222,244	1,225,000	
35802X AD 5	FRESENIUS MED CARE US FIN		10/23/2015	JP MORGAN		163,875	150,000	2,063
35906A AB 4	FRONTIER COMMUNICATIONS		01/29/2015	VARIOUS		506,000	450,000	11,860
35906A AL 2	FRONTIER COMMUNICATIONS		10/13/2015	CS FIRST		995,000	1,000,000	26,979
35906A AR 9	FRONTIER COMMUNICATIONS CORP		09/18/2015	VARIOUS		249,875	250,000	
35906A AX 6	FRONTIER COMMUNICATIONS CORP		09/11/2015	JP MORGAN		950,000	950,000	
36164N FF 7	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		2,512,526	2,884,000	
36164N FG 5	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		1,424,989	1,490,000	
36186C BY 8	GMAC		10/15/2015	VARIOUS		591,938	500,000	14,078
37185L AG 7	GENESIS ENERGY LP/ G		12/16/2015	BANK AMERICA MERRILL		781,375	950,000	5,700

E13.7

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37427U AF 7	GETTY IMAGES INC.....		09/10/2015.....	GOLDMAN SACHS.....		582,148	750,000	
374689 AF 4	GIBALTAR INDUSTRIES INC.....		07/14/2015.....	PERSHING DLJ.....		205,750	200,000	5,764
38148L AC 0	THE GOLDMAN SACHS GR.....		01/20/2015.....	GOLDMAN SACHS.....		1,549,349	1,550,000	
38148L AE 6	GOLDMAN SACHS GROUP L P.....		06/09/2015.....	MORGAN STANLEY.....		246,363	250,000	521
383909 AF 5	GRACE W R & CO CONN.....		12/15/2015.....	BANK AMERICA MERRILL.....		100,500	100,000	1,203
402740 AD 6	GULFSTREAM NAT GAS.....		09/21/2015.....	BANC OF AMERICA.....		999,620	1,000,000	
404119 BN 8	HCA INC.....		09/24/2015.....	VARIOUS.....		360,375	350,000	2,319
404121 AF 2	HCA INC.....		11/18/2015.....	VARIOUS.....		907,875	900,000	8,609
404121 AG 0	HCA INC.....		09/23/2015.....	JP MORGAN.....		53,250	50,000	1,199
40415R AK 1	HD SUPPLY INC.....		01/22/2015.....	VARIOUS.....		399,188	350,000	11,308
40434J AA 8	HRG GROUP INC.....		04/09/2015.....	CS FIRST.....		52,250	50,000	973
40434J AD 2	HARBINGER GROUP INC.....		05/20/2015.....	JEFFERIES & CO.....		53,000	50,000	1,433
40537Q AH 3	HALCON RES CORP.....		10/26/2015.....	VARIOUS.....		653,375	700,000	7,080
406216 BG 5	HALLIBURTON CO.....		11/05/2015.....	CS FIRST.....		997,190	1,000,000	
412418 AA 3	HARDWOODS ACQUISITION INC.....		10/15/2015.....	MORGAN STANLEY.....		431,125	450,000	9,583
423074 BA 0	HEINZ H J CO.....		06/23/2015.....	CIT GROUP.....		997,640	1,000,000	
42824C AC 3	HP ENTERPRISE CO.....		09/30/2015.....	CIT GROUP.....		3,645,328	3,650,000	
42824C AL 3	HP ENTERPRISE CO.....		09/30/2015.....	JP MORGAN.....		1,996,040	2,000,000	
437076 BK 7	HOME DEPOT.....		09/08/2015.....	BANK AMERICA MERRILL.....		998,570	1,000,000	
446413 AH 9	HUNTINGTON INGALLS I.....		11/12/2015.....	VARIOUS.....		400,750	400,000	
446438 RQ 8	HUNTINGTON NATIONAL BANK.....		08/17/2015.....	GOLDMAN SACHS.....		1,996,579	2,005,000	
451734 AC 1	IHS INC.....		07/01/2015.....	VARIOUS.....		452,313	450,000	6,444
45174H AC 1	IHEARTCOMMUNICATIONS INC.....		06/15/2015.....	VARIOUS.....		846,500	850,000	6,611
45672N AD 3	INFOR US INC.....		03/18/2015.....	BANCAM ROBERTS.....		600,000	600,000	
458204 AP 9	INTELSAT BERMUDA LTD.....		02/23/2015.....	JEFFERIES & CO.....		46,750	50,000	915
45824T AP 0	INTELSAT JACKSON HLDGS LT.....		10/14/2015.....	VARIOUS.....		1,680,250	1,950,000	18,784
459745 GQ 2	INTERNATIONAL LEASE FIN.....		06/15/2015.....	MORGAN STANLEY.....		51,000	50,000	405
465685 AJ 4	ITC HLDGS CORP.....		08/17/2015.....	WELLS FARGO.....		500,055	500,000	3,295
46625H KC 3	JPMORGAN CHASE & CO.....		06/09/2015.....	VARIOUS.....		1,785,207	1,800,000	3,016
46639N AQ 4	JPMBB COML MTG SEC TR.....		03/31/2015.....	JP MORGAN.....		4,021,406	3,730,000	1,898
48126H AC 4	JPMORGAN CHASE & CO.....		09/02/2015.....	RBC CAP.....		400,500	400,000	10,641
48127F AA 1	JPMORGAN CHASE & CO.....		11/04/2015.....	CS FIRST.....		296,250	300,000	5,333
491674 BK 2	KENTUCKY UTILS CO.....		09/21/2015.....	JP MORGAN.....		1,999,140	2,000,000	
494368 BR 3	KIMBERLY CLARK CORP.....		08/03/2015.....	GOLDMAN SACHS.....		996,310	1,000,000	
50076Q AZ 9	KRAFT FOODS GROUP INC.....		01/20/2015.....	BANK AMERICA MERRILL.....		513,805	500,000	2,285
501797 AJ 3	L BRNADS INC.....		09/22/2015.....	VARIOUS.....		267,875	250,000	5,609
516806 AB 2	LAREDO PETROLEUM INC.....		10/14/2015.....	VARIOUS.....		314,250	300,000	4,691
516806 AD 8	LOREDO PETROLEUM INC.....		03/12/2015.....	VARIOUS.....		430,125	450,000	3,531
516806 AE 6	LAREDO PETROLEUM INC.....		03/18/2015.....	VARIOUS.....		600,125	600,000	43
526057 BW 3	LENNAR CORP.....		10/29/2015.....	DEUTSCHE BANK.....		247,923	250,000	
527298 AW 3	LEVEL 3 FING INC.....		09/10/2015.....	VARIOUS.....		530,500	500,000	9,742
527298 BE 2	LEVEL 3 FING INC.....		11/19/2015.....	VARIOUS.....		496,625	500,000	3,958
527298 BG 7	LEVEL 3 FING INC.....		10/28/2015.....	VARIOUS.....		554,125	550,000	4,875
527298 BJ 1	LEVEL 3 FING INC.....		10/29/2015.....	CITIGROUP.....		500,000	500,000	
536022 AC 0	LINN ENERGY LLC.....		10/14/2015.....	VARIOUS.....		140,750	400,000	276
536022 AF 3	LINN ENERGY LLC.....		10/13/2015.....	VARIOUS.....		99,750	300,000	2,002
536022 AM 8	LINN ENERGY LLC/FIN CORP.....		12/07/2015.....	EXCHANGE.....		225,000	450,000	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
539830 BE 8	LOCKHEED MARTIN CORP.....		02/12/2015.....	JP MORGAN.....		498,570	500,000	
539830 BH 1	LOCKHEED MARTIN CORP.....		11/16/2015.....	JP MORGAN.....		2,976,840	3,000,000	
546676 AW 7	LOUISVILLE GAS & ELE.....		09/21/2015.....	JP MORGAN.....		1,999,140	2,000,000	
548661 DH 7	LOWES COS INC.....		09/09/2015.....	JP MORGAN.....		994,210	1,000,000	
549463 AE 7	LUCENT TECHNOLOGIES INC.....		10/13/2015.....	BARCLAYS.....		307,500	300,000	1,666
55616X AL 1	MACYS RETAIL HLDGS INC.....		11/12/2015.....	CITIGROUP.....		473,305	500,000	8,358
570254 AB 8	NEIMAN MARCUS GROUP.....		11/11/2015.....	VARIOUS.....		377,125	350,000	5,444
574599 BJ 4	MASCO CORP.....		03/17/2015.....	CITIGROUP.....		1,000,000	1,000,000	
575385 AA 7	MASONITE CORP.....		08/20/2015.....	VARIOUS.....		605,750	600,000	7,141
58013M EY 6	MCDONALDS CORP MED.....		12/02/2015.....	MORGAN STANLEY.....		498,380	500,000	
58502B AA 4	MEDNAX INC.....		12/03/2015.....	VARIOUS.....		703,688	700,000	
59156R BM 9	METLIFE INC.....		03/02/2015.....	BARCLAYS.....		994,280	1,000,000	
595112 BC 6	MICRON TECHNOLOGY INC.....		06/26/2015.....	VARIOUS.....		333,625	350,000	7,998
595112 BD 4	MICRON TECHNOLOGY.....		02/11/2015.....	VARIOUS.....		804,000	800,000	1,116
595620 AM 7	MIDAMERICAN ENERGY CO.....		10/05/2015.....	MIZUHO.....		1,033,580	1,000,000	
59565X AA 8	MIDCONTINENT EXPRESS PIPE.....		10/13/2015.....	SUNTRUST.....		101,000	100,000	1,302
59870X AB 6	MILACRON LLC / MCRON FIN.....		04/16/2015.....	BANK AMERICA MERRILL.....		569,938	550,000	7,815
61166W AW 1	MONSANTO CO NEW.....		04/07/2015.....	GOLDMAN SACHS.....		497,970	500,000	
617474 AA 9	MORGAN STANLEY.....		03/12/2015.....	MORGAN STANLEY.....		600,000	600,000	
629377 BJ 0	NRG ENERGY INC.....		10/26/2015.....	VARIOUS.....		885,488	850,000	4,801
629377 BU 5	NRG ENERGY INC.....		07/17/2015.....	VARIOUS.....		361,750	350,000	7,398
63860U AM 2	NATIONSTAR MTG LLC.....		09/02/2015.....	CS FIRST.....		241,250	250,000	1,670
63938C AC 2	NAVIENT CORP.....		10/27/2015.....	MORGAN STANLEY.....		382,000	400,000	2,285
64110L AH 9	NETFLIX INC.....		02/02/2015.....	MORGAN STANLEY.....		350,000	350,000	
64110L AK 2	NETFLIX INC.....		02/02/2015.....	MORGAN STANLEY.....		700,000	700,000	
644535 AF 3	NEW GOLD INC.....		04/07/2015.....	JP MORGAN.....		246,875	250,000	6,293
64972C JM 6	NEW YORK CITY NY HSG DEV CORP.....		08/17/2015.....	WELLS FARGO.....		1,688,656	1,685,000	290
651290 AR 9	NEWFIELD EXPLORATION CO.....		03/05/2015.....	JP MORGAN.....		500,000	500,000	
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		11/17/2015.....	VARIOUS.....		1,204,375	1,200,000	17,021
654740 AK 5	NISSAN MOTOR ACCEPTANCE.....		02/24/2015.....	CITIGROUP.....		999,150	1,000,000	
67020Y AD 2	NUANCE COMMUNICATIONS.....		11/18/2015.....	BARCLAYS.....		459,000	450,000	6,584
67021C AK 3	NSTAR ELEC CO.....		11/13/2015.....	BANK AMERICA MERRILL.....		995,190	1,000,000	
67054L AB 3	NUMERICABLE GROUP.....		12/17/2015.....	VARIOUS.....		1,969,625	2,000,000	27,383
674215 AG 3	OASIS PETROLEUM INC.....		06/12/2015.....	RBC CAP.....		766,875	750,000	13,177
674599 CG 8	OCCIDENTAL PETROLEUM CORP.....		06/18/2015.....	J P MORGAN.....		1,645,743	1,650,000	
68268D AA 3	ONEMAIN FINL HLDGS.....		04/22/2015.....	VARIOUS.....		210,250	200,000	4,856
688239 AE 2	OSHKOSH CORP.....		02/17/2015.....	BANC OF AMERICA.....		250,000	250,000	
69353R EU 8	PNC BK N A PITTSBURG.....		10/29/2015.....	MORGAN STANLEY.....		1,998,680	2,000,000	
699320 AH 0	PARAMOUNT RESOURCES LTD.....		10/26/2015.....	VARIOUS.....		1,440,323	1,550,000	26,125
700677 AN 7	PARK OHIO INDS INC-OHIO.....		01/21/2015.....	JEFFERIES & CO.....		53,250	50,000	1,298
702150 AC 7	PARTY CITY HLDGS INC.....		08/05/2015.....	BANK AMERICA MERRILL.....		250,000	250,000	
704549 AQ 7	PEABODY ENERGY CORP.....		04/01/2015.....	VARIOUS.....		872,561	900,000	292
718546 AC 8	PHILLIPS 66.....		01/20/2015.....	GOLDMAN SACHS.....		1,220,186	1,125,000	15,050
718549 AA 6	PHILLIPS 66 PARTNERS.....		02/18/2015.....	RBSSCOTT.....		500,000	500,000	
72650R BF 8	PLAINS ALL AMERN PIP.....		02/17/2015.....	BARCLAYS.....		1,014,220	1,000,000	16,100
74112B AJ 4	PRESTIGE BRANDS INC.....		01/22/2015.....	BARCLAYS.....		49,000	50,000	314

E13.9



### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74256L AS 8	PRINCIPAL LFE GLB FND II		11/13/2015	GOLDMAN SACHS		499,395	500,000	
74736K AA 9	QORVO INC		11/13/2015	BANK AMERICA MERRILL		750,000	750,000	
748767 AF 7	QUINTILES TRANSNATION		05/06/2015	BARCLAYS		500,000	500,000	
749571 AD 7	RHP HOTEL PPTY/ RHP		04/09/2015	DEUTSCHE BANK		150,000	150,000	
74977X AB 7	RSI HOME PRODUCTS INC		03/05/2015	BANC OF AMERICA		550,000	550,000	
74978Q AB 1	RSP PERMIAN INC		01/27/2015	BARCLAYS US FUN		199,250	200,000	4,527
760759 AQ 3	REPUBLIC SVCS INC		03/04/2015	JP MORGAN		995,840	1,000,000	
761735 AD 1	THE REYNOLDS GROUP INC		09/02/2015	MORGAN STANLEY		470,813	450,000	1,977
761735 AH 2	REYNOLDS GROUP ISSUER LLC		12/16/2015	MORGAN STANLEY		405,000	400,000	13,825
762760 AC 0	RICE ENERGY INC		03/23/2015	WELLS FARGO		793,864	800,000	
78442F EH 7	SLM CORP MTN BOOK ENTRY		12/15/2015	BANK AMERICA MERRILL		103,000	100,000	70
78454L AD 2	SM ENERGY CO		11/13/2015	BARCLAYS		395,000	400,000	217
78454L AK 6	SM ENERGY CO		11/24/2015	CS FIRST		525,250	550,000	1,404
78467J AA 8	SS&C TECH HOLDINGS INC		06/29/2015	MORGAN STANLEY		350,000	350,000	
785592 AD 8	SABINE PASS LIQUEFACTION		09/02/2015	MORGAN STANLEY		245,938	250,000	5,586
785592 AJ 5	SABINE PASS LIQUEFACTION		07/15/2015	VARIOUS		600,875	600,000	3,929
785592 AK 2	SABINE PASS LIQUEFAC		02/26/2015	JP MORGAN		750,000	750,000	
78659Q AA 0	SAFWAY GROUP HLDG LLC/SAF		06/08/2015	BARCLAYS		66,731	65,000	241
79546V AL 0	SALLY HLDGS LLC		11/18/2015	BANK AMERICA MERRILL		250,000	250,000	
806851 AC 5	SCHLUMBERGER LTD		12/10/2015	JP MORGAN		997,740	1,000,000	
816752 AC 3	SEMINOLE HARD ROCK ENTMT		04/08/2015	WELLS FARGO		202,000	200,000	4,831
816851 AY 5	SEMPRA ENERGY		11/12/2015	BANC OF AMERICA		1,246,600	1,250,000	
822582 AV 4	SHELL INTERNATIONAL FINC		07/29/2015	WELLS FARGO		946,230	1,000,000	1,688
828807 CU 9	SIMON PROPERTY GROUP LP		08/10/2015	CIT GROUP		1,449,174	1,450,000	
82967N AN 8	SIRIUS XM RADIO INC		08/27/2015	JP MORGAN		309,750	300,000	1,438
82967N AU 2	SIRIUS XM RADIO INC		10/14/2015	VARIOUS		999,000	1,000,000	119
83404D AA 7	SOFTBANK CORP		08/31/2015	PERSHING DLJ		702,625	700,000	12,031
842434 CP 5	SOUTHERN CALIF GAS CO		06/15/2015	MIZUHO		997,630	1,000,000	
84762L AQ 8	SPEC BRNDS ESCROW CORP		07/08/2015	VARIOUS		155,231	145,000	922
852060 AG 7	SPRINT CAP CORP		12/15/2015	CS FIRST		490,500	600,000	5,405
852061 AQ 3	SPRINT NEXTEL CORP		11/19/2015	VARIOUS		313,375	300,000	4,676
85207U AE 5	SPRINT CORP		10/13/2015	VARIOUS		2,406,563	2,550,000	56,560
85207U AF 2	SPRINT CORP		06/05/2015	VARIOUS		257,375	250,000	2,155
857477 AT 0	STATE STREET BANK		08/13/2015	GOLDMAN SACHS		998,660	1,000,000	
858119 BD 1	STEEL DYNAMMICS INC		11/02/2015	MORGAN STANLEY		197,000	200,000	1,039
86614R AG 2	SUMMIT MATERIALS LLC		06/23/2015	BANC OF AMERICA		1,150,000	1,150,000	
86614R AH 0	SUMMIT MATERIALS LLC		11/05/2015	VARIOUS		298,563	300,000	6,686
866860 AA 7	SUN PRODS CORP		04/21/2015	VARIOUS		174,500	200,000	1,421
86765L AA 5	SUNOCO LP/SUNOCO FIN		09/29/2015	VARIOUS		446,375	450,000	9,226
86765L AB 3	SUNOCO LP FINANCE CORP		07/15/2015	CREDIT SUISSE FIRST BOSTON		450,000	450,000	
86881L AA 4	SURGICAL CARE		03/13/2015	VARIOUS		301,750	300,000	17
87161C AJ 4	SYNOVUS FINL CORP		02/05/2015	VARIOUS		448,000	400,000	15,313
87264A AF 2	T MOBILE USA INC		02/18/2015	JP MORGAN		636,000	600,000	2,726
87264A AK 1	T-MOBILE USA INC		09/02/2015	JP MORGAN		776,250	750,000	20,443
87264A AP 0	T MOBILE USA INC		11/18/2015	VARIOUS		1,809,625	1,800,000	1,399
87612B AU 6	TARGA RESOURCES		10/12/2015	BANK AMERICA MERRILL		350,875	350,000	902

E13.10

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87927Y AA 0	TELECOM ITALIA CAPITAL		08/21/2015	VARIOUS		977,438	950,000	19,636
88033G CG 3	TENET HEALTHCARE CORP		10/23/2015	VARIOUS		439,875	450,000	3,563
88033G CK 4	TENET HEALTHCARE CORP		09/02/2015	VARIOUS		1,002,313	1,000,000	5,742
88033G CN 8	TENET HEALTHCARE CORP		08/31/2015	VARIOUS		1,710,500	1,700,000	5,053
887317 AW 5	TIME WARNER INC		08/06/2015	BANC OF AMERICA		239,235	250,000	1,675
89231T AE 0	TOYOTA AUTO RECEIVABLES OWNER TRUST		08/18/2015	BARCLAYS		6,499,198	6,500,000	
893647 AW 7	TRANSDIGM INC		05/07/2015	MORGAN STANLEY		806,770	800,000	15,500
893647 AY 3	TRANSDIGM INC		10/14/2015	VARIOUS		198,500	200,000	5,543
893830 BB 4	TRANSOCEAN INC		03/24/2015	VARIOUS		1,022,750	1,200,000	20,170
896047 AG 2	TRIBUNE MEDIA CO		10/08/2015	DEUTSCHE BANK		1,498,750	1,500,000	4,447
90131H AE 5	21ST CENTY FOX AMER		08/06/2015	MK TAXES SYS		244,975	250,000	3,751
90331H MS 9	US BANK NA CINC		01/22/2015	USBCORP		996,630	1,000,000	
904764 AS 6	UNILEVER CAPITAL CORP		07/28/2015	JP MORGAN		988,380	1,000,000	
907818 EE 4	UNION PACIFIC CORP		06/16/2015	JP MORGAN		999,200	1,000,000	
911365 BB 9	UNITED RENTALS INC		07/22/2015	VARIOUS		348,000	350,000	3,865
911365 BC 7	UNITED RENTALS INC		10/07/2015	VARIOUS		995,500	1,000,000	3,238
911365 BD 5	UNITED RENTALS INC		03/12/2015	WELLS FARGO		400,000	400,000	
914906 AR 3	UNIVISION COMMUNICATIONS		11/18/2015	VARIOUS		1,719,125	1,750,000	30,786
914906 AS 1	UNIVISION COMMUNICATIONS		04/13/2015	DEUTSCHE BANK		304,125	300,000	2,648
918370 AB 3	VTR FIN BV		02/03/2015	JP MORGAN		403,500	400,000	1,604
92343E AH 5	VERISIGN INC		07/16/2015	VARIOUS		501,000	500,000	3,325
92769V AF 6	VIRGIN MEDIA FINANCE PLC		11/03/2015	CS FIRST		558,250	550,000	1,925
92840K AA 4	VISTAJET MALTA FINANCE		05/20/2015	JP MORGAN		989,820	1,000,000	
94106L BA 6	WASTE MGMT INC DEL		02/18/2015	DEUTSCHE BANK		995,740	1,000,000	
94155U AA 7	WATERJET HOLDINGS INC		09/01/2015	VARIOUS		419,875	400,000	6,799
949746 RN 3	WELLS FARGO & CO NEW		01/15/2015	WELLS FARGO		900,000	900,000	
96208T AA 2	WEX INC		02/20/2015	WELLS FARGO		148,750	150,000	343
966387 AF 9	WHITING PETE CORP NEW		10/27/2015	BANK AMERICA MERRILL		335,125	350,000	1,833
966387 AH 5	WHITING PETE CORP NEW		10/12/2015	VARIOUS		1,059,125	1,150,000	18,176
966387 AP 7	WHITTING PETROLEUM CORP		03/24/2015	JP MORGAN		750,000	750,000	
96926D AP 5	WILLIAM LYON HOMES		09/10/2015	CS FIRST		153,000	150,000	875
98212B AG 8	WPX ENERGY INC		07/22/2015	VARIOUS		949,250	950,000	172
98389B AR 1	XCEL ENERGY INC		06/11/2015	JP MORGAN		978,270	1,000,000	1,375
988745 AA 3	AZCHRY HOLDINGS INC		04/02/2015	VARIOUS		238,750	250,000	2,406
98877D AB 1	ZF NORTH AMER CAP		04/24/2015	CITIGROUP		595,560	600,000	
98877D AC 9	ZF NORTH AMER CAP		07/16/2015	VARIOUS		1,039,035	1,050,000	2,705
BL0001 63 8	SUN PRODUCTS CORPORATION		12/10/2015	VARIOUS		478,250	500,000	
BL1134 53 7	RUE21 INC		09/01/2015	GOLDMAN SACHS		1,162,250	1,250,000	
BL1234 99 8	FMG RESOURCES AUG 2006		11/23/2015	VARIOUS		788,500	925,000	
BL1245 33 3	J CREW GROUP INC		09/29/2015	VARIOUS		1,099,903	1,225,000	642
BL1266 03 2	RENAISSANCERE HOLDINGS LTD		11/01/2015	CORRECTION TO PRIOR YEAR		10,200	10,200	
BL1298 77 9	TEAM HEALTH HOLDING		11/17/2015	GOLDMAN SACHS		792,000	800,000	
BL1335 13 4	AMERICAN ENERGY		01/08/2015	GOLDMAN SACHS		28,800	40,000	189
BL1621 75 6	PETSMART INC		02/18/2015	GOLDMAN SACHS		298,500	300,000	
BL1650 29 2	ONEX		02/12/2015	GOLDMAN SACHS		2,089,500	2,100,000	
BL1654 13 8	TARGA RESOURCES		02/12/2015	GOLDMAN SACHS		515,813	525,000	

E13.11

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BL1658 04 8	SS&C TECH HOLDINGS INC .....		07/01/2015.....	GOLDMAN SACHS.....		324,825	326,457	
BL1682 80 8	MURRAY ENERGY CORP .....		10/01/2015.....	VARIOUS.....		625,764	649,938	69
BL1728 61 9	BASS PRO GROUP LLC .....		06/09/2015.....	GOLDMAN SACHS.....		428,925	430,000	
BL1731 73 8	ENDO INTERNATIONAL .....		07/06/2015.....	GOLDMAN SACHS.....		498,750	500,000	
BL1737 72 7	ACADEMY LTD .....		06/16/2015.....	GOLDMAN SACHS.....		796,000	800,000	
BL1753 27 8	SS&C TECH HOLDINGS INC .....		07/20/2015.....	GOLDMAN SACHS.....		73,175	73,543	
BL3298 77 7	RENAL CARE GROUP INC .....		11/17/2015.....	GOLDMAN SACHS.....		1,163,557	1,175,000	
BL7673 29 8	MAGNUM HUNTER RESOURCES CORP .....		12/17/2015.....	GOLDMAN SACHS.....		36,250	36,250	
008911 AV 1	AIR CANADA .....	A.....	08/03/2015.....	MORGAN STANLEY.....		165,750	150,000	4,548
008911 AX 7	AIR CANADA .....	C.....	10/22/2015.....	CITIGROUP.....		105,500	100,000	488
009090 AC 5	AIR CDA PASS THRU .....	A.....	03/11/2015.....	MORGAN STANLEY.....		100,000	100,000	
01626P AB 2	ALIMENTATION COUCHE.....	C.....	05/29/2015.....	VALEUS MOB.....		399,764	380,000	1,140
01626P AD 8	ALIMENTATION COUCHE.....	C.....	01/14/2015.....	SCOTIA.....		2,567,424	2,400,000	41,840
02137P AE 6	ALTALINK LP .....	C.....	03/03/2015.....	VARIOUS.....		3,370,363	3,370,000	
06367V 6B 6	BANK MONTREAL QUE.....	C.....	03/11/2015.....	FIDELITY CAP.....		5,824,727	5,827,000	
06367X KF 7	BANK MONTREAL QUE.....	A.....	10/01/2015.....	RBC DEXIA.....		4,444,155	4,445,000	
064149 7L 5	BANK NOVA SCOTIA.....	C.....	01/08/2015.....	SCOTIA.....		4,098,442	4,100,000	
064149 8J 9	BANK NOVA SCOTIA.....	C.....	10/13/2015.....	VARIOUS.....		24,579,008	24,665,000	83,662
064151 BL 6	BANK NOVA SCOTIA HALIFAX .....	C.....	06/10/2015.....	SCOTIA.....		5,998,320	6,000,000	
07329V AQ 3	BCIMC REALTY CORP .....	C.....	05/29/2015.....	RBC DEXIA.....		3,389,678	3,391,000	
07813Z BN 3	BELL CANADA .....	C.....	05/01/2015.....	VARIOUS.....		1,824,817	1,680,000	2,246
07813Z BS 2	BELL CANADA .....	C.....	09/28/2015.....	CIBC.....		3,252,903	3,266,000	
11282Z AA 6	BROOKFIELD REN ENG PART .....	C.....	03/03/2015.....	CIBC WORLD MKTS.....		3,094,876	3,095,000	
11283W AC 8	BROOKFIELD RESIDENTIAL.....	A.....	05/06/2015.....	JP MORGAN.....		400,000	400,000	
126462 AB 6	CT REAL ESTATE INV TRUST .....	C.....	06/01/2015.....	CIBC WORLD MKTS.....		2,208,000	2,208,000	
131253 AL 0	CALLOWAY REIT .....	C.....	05/12/2015.....	CIBC.....		611,323	575,000	6,891
131253 AM 8	CALLOWAY REIT.....	C.....	01/30/2015.....	FIDELITY CAP.....		983,802	920,000	6,629
131253 AT 3	CALLOWAY REIT.....	C.....	03/17/2015.....	VARIOUS.....		2,178,095	2,169,000	3,601
13595Z 4F 0	CANADIAN IMPERIAL BANK .....	C.....	10/09/2015.....	CIBC.....		6,936,974	6,941,000	
13595Z HZ 2	CIBC.....	C.....	03/30/2015.....	VARIOUS.....		7,829,645	7,675,000	60,253
13595Z Z6 6	CIBC.....	C.....	07/09/2015.....	CIBC.....		4,192,230	4,200,000	
136375 CG 5	CANADIAN NATL RY CO.....	C.....	09/14/2015.....	TD WATER.....		2,444,881	2,453,000	
13644Z AW 7	CANADIAN PACIFIC RR CO .....	C.....	04/23/2015.....	VARIOUS.....		2,895,507	2,535,000	64,243
13645R AS 3	CANADIAN PAC RY CO N.....	A.....	01/28/2015.....	MORGAN STANLEY.....		999,570	1,000,000	
13645R AT 1	CANADIAN NATL RY CO .....	C.....	07/29/2015.....	WELLS FARGO.....		996,470	1,000,000	
14161Z CE 6	CARDS II TR .....	C.....	10/22/2015.....	CIBC.....		3,779,000	3,779,000	
14911Z AR 2	CATTERPILLAR FIN SERV LTD .....	C.....	05/26/2015.....	RBC DOMINION.....		999,810	1,000,000	
17039A AA 4	CHOICE PROPERTIES REIT .....	C.....	12/08/2015.....	NESBITT/BURNS.....		1,871,028	1,800,000	27,867
17039A AE 6	CHOICE PROPERTIES REIT.....	A.....	02/02/2015.....	RBC DEXIA.....		2,248,022	2,248,000	
206519 AA 8	CONCORDIA HEALTHCARE.....	A.....	06/11/2015.....	VARIOUS.....		551,065	550,000	2,011
23384N AM 9	DAIMLER CDA FIN INC.....	C.....	12/08/2015.....	RBC DEXIA.....		4,194,820	4,150,000	19,615
23384N AN 7	DAIMLER CDA FIN INC.....	C.....	08/11/2015.....	VARIOUS.....		2,247,929	2,255,000	5,213
25675T AA 5	DOLLARAMA INC.....	C.....	03/31/2015.....	VARIOUS.....		2,168,135	2,079,000	25,249
29250Z AT 5	ENBRIDGE PIPELINES INC .....	C.....	09/24/2015.....	CIBC.....		2,200,672	2,204,000	
29290Z AQ 3	ENBRIDGE GAS DISTRIBUTION .....	C.....	09/08/2015.....	SCOTIA.....		1,649,439	1,650,000	
31943B BF 6	FIRST CAP REALTY INC .....	C.....	01/20/2015.....	NESBITT/BURNS.....		2,575,575	2,250,000	29,342
34527A BN 9	FORD CREDIT CANADA .....	C.....	09/09/2015.....	SCOTIA.....		5,250,000	5,250,000	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34959Z AB 8	FORTISBC ENERGY.....	C.....	04/08/2015.....	SCOTIA.....		1,420,000	1,420,000	
36158Z BH 8	GE CAPITAL CANADA.....	C.....	10/06/2015.....	VARIOUS.....		7,689,949	7,106,000	62,905
36158Z BN 5	GE CAP CAN FUNDING.....	C.....	01/23/2015.....	FIDELITY CAP.....		2,586,024	2,205,000	48,039
36158Z BX 3	GENERAL ELEC CAP CANADA.....	C.....	09/11/2015.....	CIBC.....		1,258,351	1,178,000	11,114
36158Z CA 2	GENERAL ELECTRIC CAP CANADA.....	C.....	02/19/2015.....	SCOTIA.....		725,145	700,000	3,991
37185Z AG 6	GENESIS DIRECT INC.....	C.....	04/16/2015.....	TD WATER.....		3,375,000	3,375,000	
37185Z AK 7	GENESIS TR I.....	C.....	09/10/2015.....	TD WATER.....		2,449,000	2,449,000	
37638Z BG 8	GLACIER CREDIT CARD.....	C.....	06/18/2015.....	RBC DEXIA.....		2,400,000	2,400,000	
40427H SZ 7	HSBC BANK CDA.....	C.....	11/25/2015.....	HSBC.....		3,671,224	3,670,000	173
43562Z AE 2	HOLLIS RECEIV TERM TRST.....	C.....	02/18/2015.....	SCOTIA.....		2,132,000	2,132,000	
448055 AM 5	HUSKY ENERGY INC.....	C.....	03/09/2015.....	CIBC WORLD MKTS.....		4,462,169	4,476,000	
44882C AE 4	HYDRO OTTAWA HLDG.....	C.....	01/28/2015.....	SCOTIA.....		1,390,000	1,390,000	
45834Z AB 5	INTER PIPELINE LTD.....	C.....	07/07/2015.....	BMO CAPITAL.....		2,653,075	2,500,000	42,334
45834Z AD 1	INTER PIPELINE LTD.....	C.....	04/29/2015.....	T D SECURITIES.....		1,904,598	1,800,000	17,684
539481 AJ 0	LOBLAW COS LTD.....	A.....	02/12/2015.....	VARIOUS.....		6,466,597	5,600,000	117,812
550372 AA 4	LUNDIN MINING CORP.....	A.....	02/11/2015.....	VARIOUS.....		198,313	200,000	4,427
550372 AB 2	LUNDIN MINING CORP.....	A.....	11/05/2015.....	VARIOUS.....		300,750	300,000	470
564835 AJ 5	MANUFACTURERES LIFE INSURNACE CORPORATE.....	C.....	03/05/2015.....	CIBC.....		3,599,856	3,600,000	
564835 AL 0	MANUFACTURERES LIFE INSURNACE CORPORATE.....	C.....	11/17/2015.....	SCOTIA.....		4,835,000	4,835,000	
633067 B2 8	NATIONAL BANK CDA.....	C.....	02/26/2015.....	VARIOUS.....		2,678,616	2,678,000	
633067 XJ 7	NATIONAL BNK OF CANADA.....	C.....	08/27/2015.....	RBC DEXIA.....		4,975,680	4,800,000	8,451
663307 AC 0	NORTH WEST REDWATER PRT.....	C.....	02/18/2015.....	VARIOUS.....		2,712,067	2,713,000	
663307 AD 8	NORTH WEST REDWATER PRT.....	C.....	03/10/2015.....	VARIOUS.....		1,500,726	1,501,000	429
68245X AB 5	1011778 B.C. UNLIMIT.....	A.....	10/22/2015.....	VARIOUS.....		2,755,225	2,750,000	5,460
70632Z AF 8	PEMBINA PIPELINE.....	C.....	06/11/2015.....	CIBC.....		4,899,559	4,900,000	
73755L AM 9	POTASH CORP SASK INC.....	A.....	03/23/2015.....	BANCAM ROBERTS.....		995,200	1,000,000	
766910 AT 0	RIOCAN REAL ESTAT.....	C.....	05/05/2015.....	VARIOUS.....		1,741,203	1,625,000	17,100
766910 AV 5	RIOCAN REIT.....	C.....	12/11/2015.....	RBC DEXIA.....		2,607,846	2,560,000	20,532
766910 AZ 6	RIOCAN REIT.....	C.....	02/03/2015.....	RBC DEXIA.....		2,000,300	2,000,000	
780086 BU 7	ROYAL BANK OF CANADA.....	C.....	04/07/2015.....	NBCS SEC.....		3,126,494	3,050,000	3,951
780086 GH 1	ROYAL BK CDA MONTREAL QUEBEC.....	C.....	11/23/2015.....	VARIOUS.....		5,239,774	5,037,000	27,714
780086 KY 9	ROYAL BANK CDA.....	C.....	10/20/2015.....	RBC DEXIA.....		10,807,616	10,831,000	14,254
80310Z AA 7	SAPUTO INC.....	C.....	12/08/2015.....	NBCS SECURITY.....		1,021,180	1,000,000	1,091
82028K AM 3	SHAW COMMUNICATIONS INC - B.....	C.....	06/03/2015.....	NBC CLEAR.....		6,412,344	6,000,000	91,825
82028K AR 2	SHAW COMMUNICATIONS.....	C.....	01/16/2015.....	VARIOUS.....		3,457,065	3,000,000	20,342
86682Z AG 1	SUN LIFE FINANCIAL INC.....	C.....	09/22/2015.....	RBC DEXIA.....		4,497,075	4,500,000	
86721Z AC 3	SUNCOR ENERGY INC.....	C.....	12/04/2015.....	T D SECURITIES.....		5,459,250	5,000,000	13,507
87971M AM 5	TELUS CORP.....	C.....	03/24/2015.....	VARIOUS.....		3,005,509	2,600,000	22,663
87971M AZ 6	TELUS CORP.....	C.....	03/24/2015.....	SCOTIA.....		2,210,160	2,211,000	
891145 2R 4	TORONTO DOMINION BK ONT.....	C.....	07/16/2015.....	T D SECURITES.....		3,651,299	3,562,000	7,418
891145 4A 9	TD BANK.....	C.....	12/16/2015.....	VARIOUS.....		11,022,480	11,115,000	33,396
891145 A9 5	TD BANK.....	C.....	03/30/2015.....	TD WATER.....		1,478,419	1,440,000	4,415
891145 T7 9	TORONTO DOMINION BK ONT.....	C.....	05/08/2015.....	T D SECURITES.....		2,701,787	2,571,000	25,223
89119Z AH 6	TORONTO HYDRO CORP.....	C.....	03/09/2015.....	CIBC WORLD MKTS.....		1,970,782	1,974,000	
892329 AM 5	TOYOTA CREDIT CANADA INC.....	C.....	05/28/2015.....	T D SECURITES.....		2,025,485	1,950,000	19,834
892329 AR 4	TOYOTA CREDIT CANADA INC.....	C.....	06/29/2015.....	VARIOUS.....		4,486,740	4,500,000	9,616

E13.13

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91831A AB 7	VRX ESCROW CORP		A	03/13/2015	DEUTSCHE BANK		1,000,000	1,000,000	
91831A AC 5	VRX ESCROW CORP		A	03/13/2015	DEUTSCHE BANK		1,000,000	1,000,000	
918423 AM 6	VW CREDIT CANADA INC		C	06/18/2015	T D SECURITIES		2,999,460	3,000,000	
91911K AE 2	VALEANT PHARMACEUTIC		A	01/15/2015	BARCLAYS		350,000	350,000	
92912E AA 1	VPII ESCROW CORP		A	09/02/2015	JP MORGAN		646,500	600,000	6,625
949746 RQ 6	WELLS FARGO & CO NEW		C	05/13/2015	VARIOUS		4,031,398	4,020,000	
94975Z BM 7	WELLS FARGO FIN CANADA		C	10/08/2015	T D SECURITIES		4,487,867	4,300,000	26,012
95751Z AR 4	WESTCOAST ENERGY INC		C	12/02/2015	TD WATER		2,926,800	2,928,000	
BL1668 BL 2	VALEANT PHARMACEUTICALS INTERNATIONAL		A	04/16/2015	GOLDMAN SACHS		762,771	766,604	328
G0753U AX 3	HEATHROW FUNDING LTD		C	09/08/2015	VARIOUS		4,244,122	3,949,000	33,911
U60901 AC 6	MOLSON COORS INTL LP		C	09/11/2015	SCOTIA		2,810,353	2,811,000	
03969A AD 2	ARDAGH PACKAGING		F	06/16/2015	STIEFL		254,375	250,000	6,033
22546Q AP 2	CREDIT SUISSE NEW YORK		F	01/26/2015	RBC CAP		1,043,070	1,000,000	14,097
30251G AS 6	FMG RESOURCES AUGUST		F	11/12/2015	VARIOUS		748,563	750,000	15,438
47030U AA 6	JAMES HARDIE INTL		F	02/05/2015	BANK AMERICA MERRILL		396,852	400,000	
780099 CJ 4	ROYAL BK OF SCOTLAND		F	08/05/2015	MORGAN STANLEY		1,550,000	1,550,000	
780099 CK 1	ROYAL BK OF SCOTLAND		F	08/05/2015	MORGAN STANLEY		350,000	350,000	
806261 AM 5	SCHAEFFLER FIN B V		F	11/18/2015	VARIOUS		1,000,750	1,000,000	3,879
893830 AF 6	TRANSOCEAN SEDCO FOR		F	05/15/2015	VARIOUS		650,450	800,000	16,521
98954U AA 1	ZIGGO BD FIN B V		F	01/14/2015	CS FIRST		250,000	250,000	
3899999	Total - Bonds - Industrial and Miscellaneous						570,546,965	566,559,538	2,475,815
8399997	Total - Bonds - Part 3						1,690,652,197	1,599,841,921	7,570,389
8399998	Total - Bonds - Summary Item from Part 5						1,190,418,393	1,066,249,735	7,196,408
8399999	Total - Bonds						2,881,070,590	2,666,091,656	14,766,797
<b>Common Stocks - Industrial and Miscellaneous</b>									
00206R 10 2	AT&T INC			08/14/2015	BONY	600,000.000	20,283,900	XXX	
00724F 10 1	ADOBE SYS INC			10/07/2015	VARIOUS	70,000.000	5,530,110	XXX	
00766T 10 0	AECOM TECHNOLOGY CORP DEL			09/18/2015	SANFORD BERNST	12,690.000	393,498	XXX	
013817 10 1	ALCOA, INC			08/24/2015	VARIOUS	350,000.000	3,937,190	XXX	
01626P 40 3	ALIMENTATION COUCHE TARD			11/24/2015	VARIOUS	40,385.000	2,226,423	XXX	
023135 10 6	AMAZON COM INC			12/09/2015	EXCHANGE	60,000.000	39,887,400	XXX	
025816 10 9	AMERICAN EXPRESS			07/27/2015	VARIOUS	360,000.000	28,881,372	XXX	
032654 10 5	ANALOG DEVICES			09/24/2015	BONY	80,000.000	4,374,852	XXX	
037833 10 0	APPLE COMPUTER			09/22/2015	BONY	12,000.000	1,357,883	XXX	
038222 10 5	APPLIED MATERIALS			02/03/2015	VARIOUS	450,000.000	10,700,648	XXX	
045487 10 5	ASSOCIATED BANC CORP			06/04/2015	SANFORD BERNST	3,000.000	58,180	XXX	
053332 10 2	AUTOZONE INC			03/03/2015	VARIOUS	3,500.000	2,240,364	XXX	
057224 10 7	BAKER HUGHES, INC			12/14/2015	VARIOUS	230,000.000	13,527,207	XXX	
07177M 10 3	BAXALTA INC			07/02/2015	SPINOFF	170,000.000	3,745,306	XXX	
089302 10 3	BIG LOTS INC			12/18/2015	SANFORD BERNST	6,050.000	242,019	XXX	
09253U 10 8	BLACKSTONE GROUP L P			12/14/2015	BONY	610,000.000	20,114,061	XXX	
094235 10 8	BLOOMIN BRANDS INC			10/26/2015	SANFORD BERNST	10,110.000	194,021	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP			05/06/2015	BONY	300,000.000	4,692,510	XXX	
111320 10 7	BROADCOM CORP			09/01/2015	VARIOUS	140,000.000	7,287,159	XXX	
12621E 10 3	CNO FINL GROUP INC			03/06/2015	SANFORD BERNST	8,110.000	137,722	XXX	
12685J 10 5	CABLE ONE INC			12/11/2015	SANFORD BERNST	1,220.000	493,757	XXX	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
149123 10 1	CATERPILLAR INC DEL		01/29/2015	BONY	20,000.000	1,588,214	XXX	
163851 10 8	CHEMOURS CO		08/07/2015	VARIOUS	206,000.000	2,264,499	XXX	
166764 10 0	CHEVRONTEXACO CORP		08/26/2015	DEUTSCHE BANK	30,000.000	2,159,283	XXX	
168905 10 7	CHILDREN'S PLACE		12/18/2015	SANFORD BERNST	2,620.000	148,556	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL		12/04/2015	BONY	20,000.000	11,228,322	XXX	
17275R 10 2	CISCO SYSTEMS INC		09/11/2015	VARIOUS	400,000.000	11,052,279	XXX	
172967 42 4	CITIGROUP INC		10/02/2015	VARIOUS	110,000.000	5,662,764	XXX	
191216 10 0	COCA COLA CO		07/22/2015	BONY	50,000.000	2,036,555	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION		10/02/2015	BONY	100,000.000	6,110,288	XXX	
200340 10 7	COMERICA INC		07/29/2015	SANFORD BERNST	7,460.000	362,152	XXX	
227046 10 9	CROCS INC		07/14/2015	SANFORD BERNST	17,820.000	275,677	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP		12/02/2015	SANFORD BERNST	78,620.000	772,102	XXX	
235825 20 5	DANA HOLDINGS CORP		11/24/2015	SANFORD BERNST	29,450.000	570,712	XXX	
25179M 10 3	DEVON ENERGY CORP NEW		12/21/2015	BONY	200,000.000	5,781,220	XXX	
254687 10 6	DISNEY WALT CO		08/24/2015	BONY	40,000.000	3,854,096	XXX	
25470F 10 4	DISCOVERY COMMUNIC		02/20/2015	BONY	100,000.000	3,112,210	XXX	
29084Q 10 0	EMCOR GROUP INC		05/28/2015	SANFORD BERNST	18,450.000	852,868	XXX	
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO		12/22/2015	BONY	70,000.000	6,069,947	XXX	
30303M 10 2	FACEBOOK INC		12/09/2015	BONY	160,000.000	12,868,394	XXX	
303726 10 3	FAIRCHILD SEMICONDU		09/01/2015	SANFORD BERNST	31,440.000	502,694	XXX	
31428X 10 6	FEDEX CORP		09/16/2015	BONY	15,000.000	2,219,865	XXX	
31787A 50 7	FINISAR CORP		12/02/2015	SANFORD BERNST	35,950.000	646,367	XXX	
31847R 10 2	FIRST AMERICAN CORP		06/19/2015	SANFORD BERNST	24,850.000	894,087	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER		08/26/2015	BONY	200,000.000	1,613,620	XXX	
360271 10 0	FULTON FINANCIAL CORP		09/09/2015	SANFORD BERNST	50,500.000	644,001	XXX	
36467W 10 9	GAMESTOP CORP		01/21/2015	SANFORD BERNST	2,970.000	107,969	XXX	
375558 10 3	GILEAD SCIENCES		02/04/2015	BONY	15,000.000	1,452,120	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC		10/02/2015	VARIOUS	60,000.000	10,531,401	XXX	
385002 10 0	GRAMERCY PROPERTY TR		12/18/2015	EXCHANGE	131,068.880	1,036,511	XXX	
387328 10 7	GRANITE CONSTR INC		10/09/2015	VARIOUS	6,570.000	222,886	XXX	
40412C 10 1	HCA HOLDINGS INC		02/17/2015	BONY	40,000.000	2,759,756	XXX	
40537Q 50 6	HALCON RESOURCES CORP		04/07/2015	CORPORATE REORG	192,308.000	342,308	XXX	
42809H 10 7	HESS CORPORATION		12/22/2015	BONY	80,000.000	3,849,048	XXX	
446150 10 4	HUNTINGTON BANCSHARES INC		10/23/2015	SANFORD BERNST	10,100.000	112,151	XXX	
447011 10 7	HUNTSMAN CORP		11/10/2015	SANFORD BERNST	35,730.000	556,757	XXX	
450911 20 1	ITT CORP NEW		10/23/2015	SANFORD BERNST	5,060.000	194,917	XXX	
457187 10 2	INGREDION INCORPRTD		07/29/2015	SANFORD BERNST	5,880.000	481,622	XXX	
46120E 60 2	INTUITIVE SURGICAL INC		09/28/2015	BONY	5,000.000	2,349,664	XXX	
46625H 10 0	JP MORGAN CHASE & CO		10/02/2015	DEUTSCHE BANK	30,000.000	1,763,361	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES INC		10/05/2015	VARIOUS	29,780.000	1,033,438	XXX	
49456B 10 1	K N ENERGY INC		12/21/2015	BONY	500,000.000	7,788,850	XXX	
526057 10 4	LENNAR CORP		12/18/2015	VARIOUS	280,000.000	13,474,142	XXX	
548661 10 7	LOWES COS INC		07/01/2015	BNY BROKERAGE	70,000.000	4,725,000	XXX	
55345K 10 3	MRC GLOBAL		10/26/2015	VARIOUS	68,880.000	963,306	XXX	
55616P 10 4	MACYS INC		11/11/2015	BONY	50,000.000	2,046,465	XXX	
56585A 10 2	MARATHON PETROLEUM		12/21/2015	BONY	80,000.000	4,097,200	XXX	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
59408Q 10 6	MICHAELS COS INC.....		12/02/2015.....	SANFORD BERNST.....	28,710.000	648,882	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		10/02/2015.....	VARIOUS.....	561,000.000	13,373,483	XXX	
61166W 10 1	MONSANTO CO NEW.....		09/24/2015.....	VARIOUS.....	80,000.000	7,429,199	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		12/21/2015.....	VARIOUS.....	200,000.000	6,286,060	XXX	
626717 10 2	MURPHY OIL CORP.....		10/23/2015.....	VARIOUS.....	35,180.000	952,548	XXX	
626755 10 2	MURPHY USA INC.....		10/23/2015.....	SANFORD BERNST.....	12,190.000	623,452	XXX	
62886E 10 8	NCR CORPORATION.....		07/30/2015.....	SANFORD BERNST.....	8,060.000	230,844	XXX	
674599 10 5	OCCIDENTAL PETE CORP DEL.....		12/21/2015.....	BONY.....	180,000.000	11,908,042	XXX	
676220 10 6	OFFICE DEPOT INC.....		10/05/2015.....	VARIOUS.....	20,040.000	126,328	XXX	
68389X 10 5	ORACLE SYSTEMS.....		12/23/2015.....	VARIOUS.....	412,000.000	15,868,680	XXX	
688239 20 1	OSHKOSH CORP.....		07/08/2015.....	SANFORD BERNST.....	11,350.000	479,663	XXX	
70450Y 10 3	PAYPAL INC.....		07/22/2015.....	SPINOFF.....	275,000.000	8,192,815	XXX	
73172K 10 4	POLYCOM INC.....		10/27/2015.....	VARIOUS.....	58,690.000	738,845	XXX	
74005P 10 4	PRAXAIR INC.....		12/17/2015.....	BONY.....	20,000.000	2,078,870	XXX	
745867 10 1	PULTE HOMES INC.....		12/18/2015.....	VARIOUS.....	226,810.000	4,358,590	XXX	
74733V 10 0	QEP RESOURCES INC.....		09/09/2015.....	SANFORD BERNST.....	61,860.000	834,576	XXX	
747525 10 3	QUALCOMM INC.....		12/23/2015.....	VARIOUS.....	240,000.000	12,255,664	XXX	
74762E 10 2	QUANTA SERVICES INC.....		10/05/2015.....	VARIOUS.....	31,460.000	764,961	XXX	
74965L 10 1	RLJ LODGING TRUST.....		08/12/2015.....	VARIOUS.....	24,210.000	723,448	XXX	
749660 10 6	BI VOMPANY PRIMER.....		12/02/2015.....	VARIOUS.....	53,750.000	647,307	XXX	
755111 50 7	RAYTHEON CO.....		06/29/2015.....	BNY BROKERAGE.....	40,000.000	3,856,364	XXX	
75605Y 10 6	REALOGY HLDGS CORP.....		12/22/2015.....	SANFORD BERNST.....	17,870.000	666,716	XXX	
758750 10 3	REGAL BELOIT CORP.....		10/23/2015.....	SANFORD BERNST.....	3,890.000	283,990	XXX	
761283 10 0	RESTORATION HARDWARE HLDG.....		12/11/2015.....	VARIOUS.....	60,000.000	5,440,772	XXX	
76169B 10 2	REXNORD CORP NEW.....		08/26/2015.....	BONY.....	375,000.000	8,126,328	XXX	
783549 10 8	RYDER SYS INC.....		11/10/2015.....	SANFORD BERNST.....	3,950.000	296,060	XXX	
78454L 10 0	SM ENERGY COMPANY.....		11/10/2015.....	VARIOUS.....	17,120.000	760,778	XXX	
78464A 73 0	SPDR S&P O&G EXP&PRD.....		11/18/2015.....	BONY.....	100,000.000	3,706,000	XXX	
806857 10 8	SCHLUMBERGER LTD.....		10/04/2015.....	VARIOUS.....	75,000.000	5,301,643	XXX	
807066 10 5	SCHOLASTIC CORP.....		10/29/2015.....	SANFORD BERNST.....	13,020.000	554,342	XXX	
808194 10 4	SCHULMAN A INC.....		07/14/2015.....	SANFORD BERNST.....	7,540.000	303,828	XXX	
82568P 30 4	SHUTTERFLY INC.....		12/02/2015.....	SANFORD BERNST.....	11,770.000	525,229	XXX	
852891 10 0	STANCORP FINANCIAL GROUP.....		03/06/2015.....	SANFORD BERNST.....	6,050.000	393,226	XXX	
87305R 10 9	TTM TECHNOLOGIES INC.....		10/13/2015.....	VARIOUS.....	18,470.000	127,323	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		07/08/2015.....	VARIOUS.....	10,920.000	674,137	XXX	
882508 10 4	TEXAS INSTRS INC.....		07/23/2015.....	BONY.....	70,000.000	3,632,361	XXX	
883556 10 2	THERMO ELECTRON CORP.....		10/21/2015.....	BONY.....	15,000.000	1,907,778	XXX	
886547 10 8	TIFFANY & CO NEW.....		08/21/2015.....	BONY.....	30,000.000	2,658,051	XXX	
90130A 10 1	TWENTY-FIRST CENTURY.....		08/06/2015.....	BONY.....	300,000.000	8,849,050	XXX	
907818 10 8	UNION PAC CORP.....		11/04/2015.....	VARIOUS.....	473,000.000	43,096,463	XXX	
910047 10 9	UNITED CONTL HLDGS INC.....		06/22/2015.....	BONY.....	40,000.000	2,194,280	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....		07/14/2015.....	BONY.....	30,000.000	3,338,928	XXX	
918204 10 8	V.F. CORP.....		10/23/2015.....	BONY.....	80,000.000	5,600,595	XXX	
92343X 10 0	VERINT SYSTEMS INC.....		12/02/2015.....	SANFORD BERNST.....	12,800.000	572,605	XXX	
928298 10 8	VISHAY INTERTECHNOLOGY.....		10/06/2015.....	VARIOUS.....	18,190.000	180,675	XXX	
947890 10 9	WEBSTER FINANCIAL CORP.....		10/23/2015.....	SANFORD BERNST.....	2,310.000	85,188	XXX	
95040Q 10 4	HEALTHCARE COMP.....		11/04/2015.....	VARIOUS.....	64,400.000	4,276,927	XXX	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
95082P 10 5	WESCO INTL INC.....		02/11/2015.....	SANFORD BERNST.....	1,520,000	104,233	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		10/03/2015.....	VARIOUS.....	60,000,000	5,187,182	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		11/20/2015.....	VARIOUS.....	80,000,000	5,442,251	XXX	
98310W 10 8	WYNDHAM WORLDWIDE.....		11/04/2015.....	BONY.....	70,000,000	5,602,363	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		08/06/2015.....	VARIOUS.....	80,000,000	8,220,056	XXX	
989701 10 7	ZIONS BANCORPORATION.....		03/31/2015.....	SANFORD BERNST.....	8,720,000	227,222	XXX	
G0177J 10 8	ACTAVIS PLC.....		10/22/2015.....	VARIOUS.....	190,000,000	52,720,289	XXX	
G02602 10 3	AMDOCS LTD.....		12/18/2015.....	SANFORD BERNST.....	2,790,000	151,169	XXX	
G29183 10 3	EATON CORP.....		09/01/2015.....	VARIOUS.....	80,000,000	4,374,224	XXX	
G3198U 10 2	ESSENT GROUP LTD.....		03/05/2015.....	SANFORD BERNST.....	7,590,000	182,212	XXX	
G5960L 10 3	MEDTRONIC INC.....		12/03/2015.....	VARIOUS.....	380,000,000	27,515,777	XXX	
G9319H 10 2	VALIDUS HOLDINGS LTD.....		06/17/2015.....	SANFORD BERNST.....	2,510,000	111,583	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....		10/21/2015.....	BONY.....	700,000,000	7,695,251	XXX	
008916 10 8	AGRIUM INC.....	C.....	12/08/2015.....	VARIOUS.....	8,604,000	1,047,288	XXX	
063671 10 1	BANK MONTREAL QUE.....	A.....	12/02/2015.....	VARIOUS.....	27,271,000	1,952,217	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....	C.....	09/17/2015.....	VARIOUS.....	27,270,000	1,251,585	XXX	
124900 30 9	CCL INDUSTRIES INC.....	C.....	09/17/2015.....	VARIOUS.....	4,219,000	765,198	XXX	
125491 10 0	CI FINANCIAL CORP.....	C.....	09/17/2015.....	VARIOUS.....	5,600,000	181,513	XXX	
136375 10 2	CANADIAN NATL RY CO.....	C.....	12/17/2015.....	VARIOUS.....	7,186,000	565,933	XXX	
136385 10 1	CANADIAN NAT RES LTD.....	C.....	12/02/2015.....	VARIOUS.....	38,141,000	1,201,226	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....	C.....	10/08/2015.....	VARIOUS.....	8,275,000	1,785,548	XXX	
15101Q 10 8	CELESTICA INC.....	C.....	05/18/2015.....	SANFORD BERNST.....	35,410,000	443,892	XXX	
15135U 10 9	CENOVUS ENERGY INC.....	C.....	12/02/2015.....	VARIOUS.....	24,050,000	488,752	XXX	
172454 10 0	CINEPLEX INC.....	C.....	09/17/2015.....	BMO CAPITAL.....	2,200,000	104,561	XXX	
194693 10 7	COLLIERS INTERNATIONAL GROUP.....	C.....	09/18/2015.....	VARIOUS.....	13,181,000	752,778	XXX	
286181 20 1	ELEMENT FINANCIAL CORP.....	C.....	12/17/2015.....	VARIOUS.....	17,210,000	304,062	XXX	
33767E 10 3	FIRSTSERVICE CORP.....	A.....	11/20/2015.....	VARIOUS.....	15,680,000	734,209	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	09/17/2015.....	VARIOUS.....	26,700,000	1,602,682	XXX	
375916 10 3	GILDAN ACTIVEWEAR INC.....	C.....	09/17/2015.....	BMO CAPITAL.....	1,400,000	57,413	XXX	
39945C 10 9	CGI GROUP INC.....	C.....	12/08/2015.....	VARIOUS.....	9,078,000	497,278	XXX	
554282 10 3	MACDONALD DETTWILER.....	C.....	09/17/2015.....	BMO CAPITAL.....	1,000,000	75,391	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP.....	C.....	10/23/2015.....	VARIOUS.....	51,238,000	1,137,398	XXX	
68272K 10 3	ONEX.....	C.....	09/17/2015.....	BMO CAPITAL.....	1,500,000	119,958	XXX	
706327 10 3	PEMBINA PIPELINE.....	A.....	12/02/2015.....	VARIOUS.....	31,025,000	1,044,005	XXX	
717046 10 6	PEYTO EXPL & DEV CORP NEW.....	C.....	09/17/2015.....	VARIOUS.....	12,300,000	404,733	XXX	
739721 10 8	PRAIRIESKY ROYALTY.....	C.....	12/21/2015.....	VARIOUS.....	60,748,472	1,832,211	XXX	
76131D 10 3	RESTAURANT BRANDS.....	C.....	10/27/2015.....	VARIOUS.....	27,458,000	1,377,498	XXX	
775109 20 0	ROGERS COMMUNICATIONS - CL B.....	C.....	12/17/2015.....	VARIOUS.....	41,489,000	1,924,131	XXX	
81373C 10 2	SECURE ENERGY SERVICES INC.....	C.....	09/17/2015.....	VARIOUS.....	10,700,000	161,225	XXX	
85472N 10 9	STANTEC INC.....	C.....	09/17/2015.....	BMO CAPITAL.....	26,200,000	836,641	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....	C.....	09/17/2015.....	BMO CAPITAL.....	2,400,000	103,302	XXX	
8676EP 10 8	SUNOPTA INC.....	C.....	09/28/2015.....	BONY.....	706,100,000	5,285,561	XXX	
891160 50 9	TORONTO DOMINION BK ONT.....	C.....	10/23/2015.....	VARIOUS.....	21,277,000	1,154,188	XXX	
89156V 10 6	TOURMALINE OIL CORP.....	C.....	09/17/2015.....	BMO CAPITAL.....	2,000,000	68,465	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS LTD.....	R.....	02/20/2015.....	VARIOUS.....	40,000,000	2,737,297	XXX	
G91442 10 6	TYCO INTL GROUP.....	R.....	06/05/2015.....	VARIOUS.....	185,300,000	7,711,426	XXX	

E13.17



### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Y0486S 10 4	AVAGO TECHNOLOGIES LTD	R	11/05/2015	VARIOUS	70,000,000	8,514,308	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					675,174,805	XXX	0
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>								
30277@ 10 1	FMIC HOLDINGS, INC		10/13/2015	CAPITAL CONTRIBUTION		237,916	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS INC		10/13/2015	CAPITAL CONTRIBUTION		482,456	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					720,372	XXX	0
<b>Common Stocks - Mutual Funds</b>								
464288 63 8	ISHARES INTERMEDIATE CREDIT		04/28/2015	VARIOUS	400,000	44,236	XXX	
922042 77 5	VANGUARD INTL EQUITY INDEX		12/04/2015	VARIOUS	1,500,000,000	70,786,210	XXX	
9299999	Total - Common Stocks - Mutual Funds					70,830,446	XXX	0
9799997	Total - Common Stocks - Part 3					746,725,623	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					45,783,999	XXX	
9799999	Total - Common Stocks					792,509,622	XXX	0
9899999	Total - Preferred and Common Stocks					792,509,622	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					3,673,580,212	XXX	14,766,797

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36179N	LF 3		12/01/2015	GNMA PASS-THRU SINGLE		4,367,910	4,367,910	4,649,777	4,462,059		(94,149)		(94,149)		4,367,910			0	97,632	08/20/2043.
36179Q	6P 1		12/01/2015	GNMA PASSTHRU MA2678		899,700	899,700	947,357			(2,081)		(2,081)		899,700			0	12,884	03/20/2045.
36179Q	RZ 6		12/01/2015	GNMA PASSTHRU MA2304		6,278,799	6,278,799	6,733,459	6,560,226		(281,427)		(281,427)		6,278,799			0	141,286	10/20/2044.
36179Q	YR 6		12/01/2015	GNMA PASSTHRU MA2520		1,583,917	1,583,917	1,636,684			(27,438)		(27,438)		1,583,917			0	24,644	01/20/2045.
36181G	DG 1		12/01/2015	GNMA PASS-THRU SINGLE		3,020,616	3,020,616	3,048,226	3,025,206		(4,590)		(4,590)		3,020,616			0	57,311	06/20/2043.
36186N	WN 5		12/15/2015	GOVT NATL MTGE ASSN.		51,924	51,924	52,675			(4)		(4)		51,924			0	263	08/15/2045.
36200Q	2T 0		12/01/2015	GOVT NATL MTGE ASSN.		16,684	16,684	17,045	16,704		(20)		(20)		16,684			0	640	02/15/2032.
36200Q	JJ 4		12/01/2015	GOVT NATL MTGE ASSN.		99,038	99,038	102,334	99,298		(260)		(260)		99,038			0	1,456	03/15/2032.
36201M	2F 8		12/01/2015	GOVT NATL MTGE ASSN.		60,631	60,631	62,715	60,602		29		29		60,631			0	2,417	05/15/2032.
36202C	6Y 4		12/01/2015	GOVT NATL MTGE ASSN.		32,862	32,862	32,520	32,764		99		99		32,862			0	1,190	12/20/2028.
36204J	NZ 5		12/01/2015	GOVT NATL MTGE ASSN.		68,301	68,301	61,948	67,864		437		437		68,301			0	4,191	02/15/2024.
36209D	H9 8		12/01/2015	GOVT NATL MTGE ASSN.		5,556	5,556	5,448	5,551		5		5		5,556			0	90	02/15/2029.
912828	D5 6		08/18/2015	U S TREASURY		10,699,707	10,500,000	10,529,121	10,528,813		(1,473)		(1,473)		10,527,341		172,366	172,366	247,549	08/15/2024.
912828	RC 6		08/17/2015	U S TREASURY		1,528,125	1,500,000	1,580,508	1,559,254		(5,390)		(5,390)		1,553,864		(25,739)	(25,739)	32,135	08/15/2021.
912828	SF 8		09/14/2015	U S TREASURY		1,011,719	1,000,000	1,049,727	1,037,677		(3,567)		(3,567)		1,034,110		(22,391)	(22,391)	21,685	02/15/2022.
912828	UN 8		09/21/2015	U S TREASURY		7,021,953	7,000,000	6,948,594	6,956,397		3,557		3,557		6,959,953		62,000	62,000	153,152	02/15/2023.
0599999	Total - Bonds - U.S. Government					36,747,442	36,485,708	37,458,138	34,412,415	0	(416,272)	0	(416,272)	0	36,561,206	0	186,236	186,236	798,525	XXX
<b>Bonds - All Other Government</b>																				
01306Z	CV 1		03/30/2015	PROVINCE OF ALBERTA		6,877,260	6,500,000	6,271,910	6,288,393		2,748		2,748		6,291,140		586,120	586,120	100,964	09/20/2029.
110709	FM 9		03/30/2015	BRITISH COLUMBIA PROV		2,395,408	2,000,000	2,250,160	2,210,136		(7,347)		(7,347)		2,202,789		192,620	192,620	28,405	06/15/2021.
110709	GC 0		07/21/2015	BRITISH COLUMBIA PROV		12,107,942	11,784,000	11,050,951	11,057,644		7,904		7,904		11,065,548		1,042,394	1,042,394	225,736	06/18/2044.
135087	A7 9		01/23/2015	CANADA GOVT		119,834,847	119,089,000	119,386,547	119,331,071		(14,442)		(14,442)		119,316,629		518,218	518,218	725,705	02/01/2016.
135087	B2 9		07/14/2015	CANADA GOVT		39,945,735	39,747,000	39,499,716	39,602,261		49,271		49,271		39,651,533		294,202	294,202	929,107	08/01/2016.
135087	B4 5		01/23/2015	CANADA GOVT		3,631,209	3,302,000	3,419,881	3,416,051		(816)		(816)		3,415,235		215,974	215,974	13,118	06/01/2024.
135087	C8 5		07/09/2015	CANADA GOVT		43,498,674	41,765,000	42,204,119	42,182,032		(26,295)		(26,295)		42,155,737		1,342,937	1,342,937	476,749	09/01/2019.
135087	D2 7		12/16/2015	CANADA GOVT		22,196,233	21,888,000	22,114,820	8,056,720		(47,090)		(47,090)		22,067,644		128,589	128,589	209,619	08/01/2017.
135087	D3 5		12/03/2015	CANADA GOVT		299,263	274,000	311,867			(277)		(277)		311,590		(12,327)	(12,327)	3,912	12/01/2048.
135087	D5 0		12/02/2015	CANADA GOVT		2,779,858	2,614,000	2,758,293			(1,209)		(1,209)		2,757,084		22,774	22,774	30,535	06/01/2025.
135087	D9 2		11/17/2015	CANADA GOVT		6,938,595	6,750,000	6,999,885			(8,817)		(8,817)		6,991,068		(52,473)	(52,473)	22,192	03/01/2020.
135087	E5 9		09/22/2015	CANADA GOVT		4,337,130	4,348,000	4,314,868			54		54		4,314,922		22,208	22,208	2,144	09/01/2020.
135087	XG 4		04/16/2015	CANADA GOVT		18,872,261	11,832,000	17,485,446	17,401,116		(52,990)		(52,990)		17,348,126		1,524,135	1,524,135	211,119	06/01/2033.
135087	ZS 6		09/14/2015	CANADA GOVT		37,983,809	29,520,000	36,409,979	36,382,878		(89,908)		(89,908)		36,292,970		1,690,839	1,690,839	755,180	12/01/2045.
135087	ZU 1		06/01/2015	CANADA GOVT		412,397	376,000	415,950			(561)		(561)		415,389		(2,992)	(2,992)	5,255	06/01/2022.
31680P	AA 4		05/20/2015	55 ONT SCH BRD TR		5,390,003	4,045,000	4,818,543	4,679,620		(8,835)		(8,835)		4,670,785		719,218	719,218	113,770	06/02/2033.
642869	AB 7		04/14/2015	NEW BRUNSWICK PROV CDA		4,641,836	4,000,000	4,171,720	4,105,957		(5,147)		(5,147)		4,100,810		541,026	541,026	67,068	06/02/2020.
651329	BD 5		04/07/2015	NEWFOUNDLAND & LABRADOR H		6,183,731	5,875,000	5,872,474	5,872,474		0		0		5,872,474		311,258	311,258	123,890	10/13/2016.
651333	FQ 4		03/24/2015	PROVINCE OF NEWFOUNDLAND		3,741,914	2,960,000	2,943,152	2,945,615		88		88		2,945,703		796,210	796,210	58,754	04/17/2037.
651333	FT 8		09/23/2015	PROVINCE OF NEWFOUNDLAND		2,990,818	3,100,000	3,081,338			1		1		3,081,339		(90,521)	(90,521)	44,564	10/17/2046.
683086	AA 0		03/13/2015	ONTARIO INFRASTRUCTURE PR		2,169,424	1,763,000	1,790,767	1,788,730		(139)		(139)		1,788,591		380,833	380,833	24,291	06/01/2037.
683234	B8 0		04/13/2015	ONTARIO PROV CDA		3,252,628	2,870,000	3,152,150	3,088,481		(13,537)		(13,537)		3,074,943		177,685	177,685	46,706	06/02/2019.
68323A	AW 4		04/01/2015	ONTARIO PROV CDA		11,275,513	10,250,000	10,381,068	10,353,526		(3,030)		(3,030)		10,350,496		925,016	925,016	111,458	06/02/2022.
68323A	CC 6		09/09/2015	PROVINCE OF ONTARIO		30,615,378	29,754,000	28,341,194	28,355,766		17,752		17,752		28,373,518		2,241,861	2,241,861	805,742	06/02/2045.

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**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68323A CG 7	ONTARIO PROV.....	C	07/09/2015	SCOTIA.....		8,168,646	7,428,000	7,755,278	7,747,030		(15,451)		(15,451)		7,731,579		437,066	437,066	159,906	06/02/2024.
68323A CY 8	ONTARIO PROV.....	C	10/28/2015	T D SECURITIES.....		8,494,636	9,200,000	8,935,224			1,461		1,461		8,936,685		(442,049)	(442,049)	111,837	12/02/2046.
74814Z ES 8	QUEBEC PROV.....	C	09/10/2015	LAURENTI.....		12,093,401	10,811,000	11,433,281	11,417,557		(39,399)		(39,399)		11,378,159		715,242	715,242	420,963	09/01/2024.
74814Z EV 1	PROV OF QUEBEC.....	C	10/28/2015	VALEUS MOB.....		11,789,174	11,505,000	11,838,185			(3,906)		(3,906)		11,834,279		(45,105)	(45,105)	53,743	09/01/2025.
80385A JA 7	SASKATCHEWAN PROV CDA.....	C	03/02/2015	FIDELITY CAP.....		9,717,550	6,625,000	7,795,074	7,562,762		(5,496)		(5,496)		7,557,265		2,160,285	2,160,285	192,125	09/05/2033.
80385A JT 6	SASKATCHEWAN PROV CDA.....	C	04/13/2015	RBC DEXIA.....		5,245,438	4,715,000	4,734,517	4,734,046		(137)		(137)		4,733,910		511,528	511,528	111,778	02/03/2042.
1099999	Total - Bonds - All Other Government.....					447,880,711	416,690,000	431,938,357	378,579,866	0	(265,550)	0	(265,550)	0	431,027,940	0	16,852,771	16,852,771	16,186,335	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
20772J PF 3	CONNECTICUT ST.....		05/06/2015	WACHOVIA.....		1,775,805	1,500,000	1,751,670	1,735,913		(7,657)		(7,657)		1,728,255		47,550	47,550	55,417	08/15/2024.
373384 MJ 2	GEORGIA STATE.....		05/13/2015	NATIONAL FINANCIAL SERVICES CO.....		2,630,150	2,500,000	2,912,800	2,623,199		(30,998)		(30,998)		2,592,201		37,949	37,949	110,069	07/01/2016.
452152 BW 0	ILLINOIS ST.....		11/30/2015	JEFFERIES & CO.....		3,422,822	3,150,000	3,614,121	3,447,990		(66,130)		(66,130)		3,381,861		40,961	40,961	224,000	01/01/2019.
574193 KJ 6	MARYLAND ST.....		02/13/2015	WACHOVIA.....		6,044,600	5,000,000	6,079,700	6,009,486		(23,146)		(23,146)		5,986,340		58,260	58,260	141,458	08/01/2020.
604129 4E 3	MINNESOTA ST.....		02/03/2015	MORGAN STANLEY.....		1,228,730	1,000,000	1,204,050	1,200,548		(2,789)		(2,789)		1,197,759		30,971	30,971	22,917	08/01/2021.
641461 SQ 2	NEVADA ST.....		09/23/2015	GOLDMAN SACHS.....		744,627	690,000	791,885	737,692		(13,420)		(13,420)		724,273		20,355	20,355	39,963	08/01/2017.
646039 KE 6	NEW JERSEY ST.....		10/14/2015	MORGAN STANLEY.....		620,802	600,000	678,876	623,828		(12,279)		(12,279)		611,548		9,254	9,254	39,725	07/15/2016.
658256 A9 3	NORTH CAROLINA ST.....		04/02/2015	VARIOUS.....		2,091,720	2,000,000	2,321,200	2,068,816		(12,081)		(12,081)		2,056,735		34,985	34,985	54,028	03/01/2016.
74514L BJ 5	PUERTO RICO COMMONWEALTH.....		04/06/2015	PERSHING DLJ.....		4,975	5,000	5,109			(1)		(1)		5,080		(105)	(105)	198	07/01/2030.
880541 SB 4	TENNESSEE ST.....		01/26/2015	MORGAN STANLEY.....		4,458,387	3,695,000	4,392,099	4,389,444		(9,293)		(9,293)		4,380,150		78,237	78,237	91,349	08/01/2020.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					23,022,618	20,140,000	23,751,510	22,841,997	0	(177,794)	0	(177,794)	0	22,664,202	0	358,417	358,417	779,124	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
059231 ZK 9	BALTIMORE CO.....		01/20/2015	GOLDMAN SACHS.....		1,551,071	1,225,000	1,487,787	1,486,084		(1,327)		(1,327)		1,484,757		66,314	66,314	8,507	07/01/2025.
088281 QT 0	BEXAR CNTY TX.....		01/14/2015	CITIGROUP.....		800,786	685,000	793,141	793,075		(1,246)		(1,246)		791,830		8,956	8,956	3,330	06/15/2019.
167485 5E 7	CHICAGO IL.....		06/01/2015	PERSHING DLJ.....		410,864	400,000	434,352	425,746		(3,524)		(3,524)		422,222		(11,358)	(11,358)	18,500	01/01/2018.
349425 5Y 0	FORT WORTH TX.....		12/30/2015	PERSHING DLJ.....		386,300	315,000	385,072			(163)		(163)		384,909		1,391	1,391	5,644	03/01/2027.
442348 4Z 8	HOUSTON TEX ARPT SYS REV.....		10/01/2015	WELLS FARGO.....		413,808	400,000	451,592	416,252		(8,066)		(8,066)		408,186		5,622	5,622	25,000	07/01/2016.
516840 QP 3	LAREDO TEX INDPT SCH DIST.....		08/03/2015	CORPORATE REORG.....		4,065,000	4,065,000	4,410,606	4,268,572		(16,049)		(16,049)		4,252,523		(187,523)	(187,523)	203,250	08/01/2021.
717883 JQ 6	PHILADELPHIA PA SCH DIST.....		01/22/2015	STERNE.....		8,736,555	8,500,000	9,590,380	8,642,265		(15,272)		(15,272)		8,626,993		109,562	109,562	172,361	09/01/2015.
741701 T9 7	PRINCE GEORGES CNTY MD.....		01/13/2015	WACHOVIA.....		7,036,740	6,000,000	7,022,040	7,016,659		(8,968)		(8,968)		7,007,691		29,049	29,049	137,500	08/01/2019.
796237 TY 1	SAN ANTONIO TEX.....		08/04/2015	GOLDMAN SACHS.....		1,737,780	1,500,000	1,709,745	1,627,890		(14,044)		(14,044)		1,613,846		123,934	123,934	76,250	02/01/2020.
796237 VD 4	SAN ANTONIO TEX.....		12/31/2015	VARIOUS.....		2,484,809	2,405,000	2,769,742	2,505,415		(55,182)		(55,182)		2,450,233		34,576	34,576	155,524	08/01/2016.
812626 D2 2	SEATTLE WASH.....		10/09/2015	VARIOUS.....		4,571,828	4,400,000	5,074,784	4,607,519		(99,105)		(99,105)		4,508,414		63,414	63,414	259,278	08/01/2016.
852634 AQ 7	STAMFORD CONN.....		04/07/2015	PERSHING DLJ.....		3,288,960	3,000,000	3,478,980	3,297,876		(32,450)		(32,450)		3,265,426		23,534	23,534	116,250	07/01/2017.
87638Q FV 6	TARRANT CNTY TEX CULTURAL.....		04/14/2015	CITIGROUP.....		1,217,114	1,185,000	1,341,953	1,217,021		(10,752)		(10,752)		1,206,269		10,845	10,845	25,017	11/15/2015.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					36,701,615	34,080,000	38,950,174	36,304,374	0	(266,148)	0	(266,148)	0	36,423,299	0	278,316	278,316	1,206,411	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
010652 BT 1	ALABAMA 21ST CENTY AUTH.....		08/21/2015	CITIGROUP.....		877,444	855,000	940,791	884,467		(13,506)		(13,506)		870,961		6,482	6,482	25,175	06/01/2016.
01728A Q4 1	ALLEGHENY CNTY PA HOSP DEV AUTH.....		04/21/2015	STIEFL.....		503,100	450,000	515,241	511,642		(5,518)		(5,518)		506,124		(3,024)	(3,024)	8,063	06/15/2018.
022447 XT 8	ALVIN TEX INDPT SCH.....		01/07/2015	BARCLAYS.....		2,484,260	2,000,000	2,450,620	2,450,620		(660)		(660)		2,449,960		34,300	34,300	11,389	02/15/2025.
040507 HC 2	ARIZONA HEALTH FACS AUTH REV MUNICIPAL.....		10/16/2015	DAVIDSON.....		2,019,200	2,000,000	2,103,760	2,014,130		(11,274)		(11,274)		2,002,856		16,344	16,344	130,000	01/01/2016.
040649 LU 7	ARIZONA ST TRANSPRTN BRD EXCISE TAX REV.....		01/20/2015	GOLDMAN SACHS.....		3,023,760	2,400,000	2,913,457	2,911,913		(2,603)		(2,603)		2,909,311		114,449	114,449	11,667	07/01/2025.
072024 TY 8	BAY AREA TOLL AUTH.....		03/30/2015	VARIOUS.....		2,936,313	2,605,000	2,880,765	2,880,651		(631)		(631)		2,880,020		56,293	56,293	30,584	10/01/2054.
091096 BD 8	BIRMINGHAM ALA WTRWKS BRD.....		05/26/2015	WACHOVIA.....		4,115,138	4,005,000	4,410,226	4,072,192		(27,399)		(27,399)		4,044,794		70,344	70,344	182,450	01/01/2016.
13033L 3T 2	CALIFORNIA HEALTH FACS FL.....		01/21/2015	PERSHING DLJ.....		466,935	375,000	447,293	443,706		(485)		(485)		443,221		23,714	23,714	5,990	10/01/2023.

E14.1

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
13034A CK 4	CALIFORNIA ST INFRASTRUCTURE & ECON REV.....		07/24/2015	JEFFERIES & CO.....		2,365,703	2,270,000	2,566,212	2,406,184		(44,821)		(44,821)		2,361,363		4,340	4,340	75,162	10/01/2016.
130685 T6 7	CALIFORNIA ST PUB WKS BRD.....		10/01/2015	WACHOVIA.....		5,354,843	4,755,000	5,216,378	5,024,606		(49,823)		(49,823)		4,974,783		380,060	380,060	201,427	12/01/2018.
158843 WN 8	CHANDLER ARIZ.....		02/03/2015	GOLDMAN SACHS.....		2,742,055	2,170,000	2,674,091	2,670,779		(5,277)		(5,277)		2,665,502		76,554	76,554	29,235	07/01/2023.
167592 P4 0	CHICAGO ILL O HARE INTL ARPT REV.....		10/08/2015	JEFFERIES & CO.....		10,551,600	10,000,000	10,779,060	10,224,620		(86,132)		(86,132)		10,138,488		413,112	413,112	673,750	01/01/2017.
167593 FX 5	CHICAGO ILL O HARE INTL A.....		07/07/2015	WACHOVIA.....		612,792	600,000	657,216	612,931		(6,746)		(6,746)		606,185		6,607	6,607	30,750	01/01/2016.
167593 GU 0	CHICAGO ILL O'HARE INTERNATIONAL ARPT REV.....		05/27/2015	MORGAN STANLEY.....		3,307,344	3,125,000	3,562,219	3,332,003		(42,605)		(42,605)		3,289,398		17,946	17,946	143,229	01/01/2017.
176553 EE 1	CITIZENS PPTY INS CORP FL.....		05/26/2015	BARCLAYS.....		4,326,419	3,980,000	4,221,108	4,106,816		(20,678)		(20,678)		4,086,138		240,281	240,281	108,234	06/01/2017.
176553 FX 8	CITIZENS PPTY INS CORP FL.....		05/21/2015	CITIGROUP.....		5,608,200	5,000,000	5,912,600	5,664,956		(58,794)		(58,794)		5,606,162		2,038	2,038	122,222	06/01/2019.
196558 QY 9	COLORADO RIVER TEX.....		03/23/2015	GOLDMAN SACHS.....		1,722,720	1,600,000	1,738,745	1,738,745		(16,302)		(16,302)		1,722,443		277	277	58,889	01/01/2017.
20774U SL 0	CONNECTICUT ST HEALTH.....		05/26/2015	MORGAN STANLEY.....		1,078,140	1,000,000	1,083,900	1,083,900		(13,488)		(13,488)		1,070,412		7,728	7,728	20,556	07/01/2020.
207758 HL 0	CONNECTICUT ST SPL TAX.....		01/20/2015	STERNE.....		5,248,700	5,000,000	5,651,200	5,109,526		(6,055)		(6,055)		5,103,471		145,229	145,229	119,444	02/01/2016.
207758 FT 4	CONNECTICUT ST SPL TAX.....		10/05/2015	JP MORGAN.....		2,110,840	2,000,000	2,335,740	2,167,992		(64,349)		(64,349)		2,103,644		7,196	7,196	126,944	01/01/2017.
231266 FV 4	CURATORS UNIV MO SYS.....		12/30/2014	CITIGROUP.....		1,243,737	1,150,000	1,245,411	1,245,411		(1,675)		(1,675)		1,245,411		(1,675)	(1,675)	9,583	11/01/2016.
235219 KH 4	DALLAS TEX.....		02/06/2015	CITIGROUP.....		1,233,250	1,000,000	1,219,700	1,219,219		(2,140)		(2,140)		1,217,079		16,171	16,171	6,806	02/15/2025.
235416 ZA 5	DALLAS TX WTRWKS & SWR SYS REVENUE.....		03/24/2015	WACHOVIA.....		2,379,147	2,150,000	2,395,401	2,393,215		(20,886)		(20,886)		2,372,329		6,818	6,818	52,556	10/01/2017.
235825 AE 6	DANA HOLDINGS CORP.....		04/24/2015	BANCAM ROBERTS.....		361,375	350,000	350,000	350,000		0		0		350,000		11,375	11,375	7,486	12/15/2024.
251237 Z3 0	DETROIT MICH SEW DISP REV.....		07/01/2015	ISSUE CALLED at 100.000.....		2,000,000	2,000,000	2,181,720	2,141,660		(3,300)		(3,300)		2,138,361		(138,361)	(138,361)	100,000	07/01/2030.
253363 VG 7	DICKINSON TX INDEP SCH DIST.....		02/17/2015	ISSUE CALLED at 100.000.....		2,740,000	2,740,000	2,920,490	2,900,781		(3,158)		(3,158)		2,897,622		(157,622)	(157,622)	68,500	02/15/2021.
303823 KZ 0	FAIRFAX CNTY VA INDL DEV AUTH REVENUE.....		02/10/2015	WACHOVIA.....		375,755	325,000	363,792	363,765		(82)		(82)		363,683		12,072	12,072	2,528	05/15/2044.
3128GG 6S 7	FHLMC.....		05/01/2015	MORTGAGE PAYDOWN.....		25,164	25,164	26,069	25,218		(54)		(54)		25,164		0	0	501	05/01/2015.
3128K1 BJ 5	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		214,217	214,217	209,263	213,965		252		252		214,217		0	0	7,658	12/01/2030.
3128K2 JM 2	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		139,974	139,976	136,739	139,514		460		460		139,974		0	0	2,135	01/01/2031.
3128K4 YG 4	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		56,084	56,084	57,276	56,186		(102)		(102)		56,084		0	0	1,458	04/01/2036.
3128K7 AZ 8	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		9,398	9,398	9,806	9,408		(10)		(10)		9,398		0	0	362	09/01/2033.
3128K9 F2 5	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		16,223	16,223	15,503	16,216		7		7		16,223		0	0	442	02/01/2036.
3128KD 5D 3	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		154,521	154,521	156,848	154,824		(303)		(303)		154,521		0	0	4,418	08/01/2036.
3128KF J3 5	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		20,502	20,502	21,049	20,516		(14)		(14)		20,502		0	0	789	10/01/2036.
3128KF L2 4	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		148,805	148,805	153,049	149,977		(1,172)		(1,172)		148,805		0	0	9,855	10/01/2036.
3128KM UW 3	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		109,195	109,195	108,001	109,106		89		89		109,195		0	0	4,951	03/01/2037.
3128KQ HL 3	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		274,583	274,583	264,930	273,269		1,314		1,314		274,583		0	0	9,866	05/01/2037.
3128LX FW 5	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		850,657	850,657	791,244	843,447		7,210		7,210		850,657		0	0	20,825	12/01/2035.
3128M7 5T 9	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		780,332	780,332	818,129	784,458		(4,126)		(4,126)		780,332		0	0	21,624	08/01/2040.
3128M7 EK 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		313,745	313,745	307,899	312,955		790		790		313,745		0	0	5,592	02/01/2039.
3128M8 NC 4	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		482,256	482,256	530,180	485,400		(3,144)		(3,144)		482,256		0	0	13,838	11/01/2039.
3128MJ B8 2	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		321,980	321,980	321,678	321,911		68		68		321,980		0	0	9,158	06/01/2035.
3128MJ E8 9	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		279,285	279,285	287,293	280,388		(1,103)		(1,103)		279,285		0	0	9,374	10/01/2036.
3128MJ QG 8	FEDERAL NATL MTG.....		12/01/2015	MORTGAGE PAYDOWN.....		1,225,593	1,225,593	1,312,533	1,229,863		(4,270)		(4,270)		1,225,593		0	0	31,301	07/01/2041.
3128MM EC 3	FHLMC GOLD PC.....		12/01/2015	MORTGAGE PAYDOWN.....		38,968	38,968	39,230	39,000		(32)		(32)		38,968		0	0	1,275	07/01/2021.
3128PC DJ 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		57,117	57,117	58,187	57,214		(97)		(97)		57,117		0	0	1,861	01/01/2021.
3128PC MS 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		31,607	31,607	32,105	31,651		(44)		(44)		31,607		0	0	470	02/01/2021.
3128PC TV 4	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		140,622	140,622	142,907	140,925		(303)		(303)		140,622		0	0	4,318	03/01/2021.
3128PC TW 2	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		126,233	126,233	128,284	126,498		(265)		(265)		126,233		0	0	3,273	03/01/2021.
3128PH N9 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		119,475	119,475	121,808	119,726		(251)		(251)		119,475		0	0	4,153	01/01/2021.

E14.2

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128PH PL 9	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		29,377	29,377	29,928	29,424		(47)		(47)		29,377			0	1,023	01/01/2021
3128PY DL 5	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		689,119	689,119	723,467	690,772		(1,653)		(1,653)		689,119			0	12,168	02/01/2027
31292G SW 2	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		10,475	10,475	10,503	10,476		(2)		(2)		10,475			0	306	09/01/2029
31292H AK 0	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		625	625	601	623		2		2		625			0	25	01/01/2030
31292H QN 7	FHLMC PC GOLD CAS		12/01/2015	MORTGAGE PAYDOWN		46,806	46,806	46,096	46,721		85		85		46,806			0	1,613	05/01/2032
31292K ZP 5	FHLMC PC GOLD CAS		12/01/2015	MORTGAGE PAYDOWN		2,988,500	2,988,500	3,108,974	3,003,514		(15,015)		(15,015)		2,988,500			0	69,537	03/01/2040
312930 5P 1	FEDERAL HOME LN BKS		12/01/2015	MORTGAGE PAYDOWN		526,465	526,465	526,362	526,386		80		80		526,465			0	10,208	03/01/2039
312939 PM 7	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		1,375,920	1,375,920	1,445,864	1,385,546		(9,625)		(9,625)		1,375,920			0	43,899	03/01/2040
312940 4Q 9	FHLMC PC GOLD COM		12/01/2015	MORTGAGE PAYDOWN		1,932,416	1,932,416	2,045,643	1,943,497		(11,081)		(11,081)		1,932,416			0	49,711	06/01/2040
312940 PZ 6	FHLMC PC GOLD COM		12/01/2015	MORTGAGE PAYDOWN		1,908,007	1,908,007	1,923,062	1,910,070		(2,063)		(2,063)		1,908,007			0	42,836	05/01/2040
312941 NL 7	FHLMC PC GOLD COM		12/01/2015	MORTGAGE PAYDOWN		846,327	846,327	882,626	851,221		(4,894)		(4,894)		846,327			0	19,580	07/01/2040
312944 PJ 4	FEDERAL NATL MG		12/01/2015	MORTGAGE PAYDOWN		806,074	806,074	852,297	807,779		(1,705)		(1,705)		806,074			0	16,487	12/01/2040
31294B 6P 5	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		803	803	801	803						803			0	31	01/01/2030
31294F PT 7	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		314	314	302	313		1		1		314			0	10	05/01/2030
31294F TS 5	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		12	12	11	12						12			0		05/01/2030
31294K TD 7	FHLMC GOLD PC		12/01/2015	MORTGAGE PAYDOWN		278,278	278,278	279,104	278,298		(20)		(20)		278,278			0	7,368	09/01/2018
312962 GT 4	FHLMC		12/01/2015	MORTGAGE PAYDOWN		297,590	297,590	307,633	298,938		(1,349)		(1,349)		297,590			0	7,059	10/01/2018
312963 AY 7	FHLMC		12/01/2015	MORTGAGE PAYDOWN		60,133	60,133	62,699	60,407		(273)		(273)		60,133			0	1,812	11/01/2018
31296M 3Z 0	FHLMC		12/01/2015	MORTGAGE PAYDOWN		192,243	192,243	191,912	192,140		103		103		192,243			0	4,346	09/01/2033
31296S M3 7	FHLMC		12/01/2015	MORTGAGE PAYDOWN		349,789	349,789	357,276	350,362		(573)		(573)		349,789			0	7,929	01/01/2034
31296S M5 2	FHLMC		12/01/2015	MORTGAGE PAYDOWN		175,127	175,127	181,800	175,652		(525)		(525)		175,127			0	5,671	01/01/2034
31297M AQ 1	FHLMC		12/01/2015	MORTGAGE PAYDOWN		128,714	128,714	129,739	128,770		(56)		(56)		128,714			0	1,703	03/01/2035
31297M XV 5	FHLMC		12/01/2015	MORTGAGE PAYDOWN		76,679	76,679	73,444	76,456		224		224		76,679			0	2,185	04/01/2030
31297P ME 8	FHLMC		12/01/2015	MORTGAGE PAYDOWN		1,584	1,584	1,648	1,586		(2)		(2)		1,584			0	57	10/01/2034
31297T WF 6	FHLMC		12/01/2015	MORTGAGE PAYDOWN		391,909	391,909	374,701	389,114		2,795		2,795		391,909			0	10,227	09/01/2035
31297U SF 8	FHLMC		12/01/2015	MORTGAGE PAYDOWN		17,799	17,799	17,048	17,785		14		14		17,799			0	486	10/01/2030
31297V Y8 5	FHLMC		12/01/2015	MORTGAGE PAYDOWN		118,793	118,793	114,255	118,519		274		274		118,793			0	3,282	11/01/2035
31298N FU 4	FHLMC		12/01/2015	MORTGAGE PAYDOWN		24,047	24,047	20,348	20,268		3,779		3,779		24,047			0	1,075	05/01/2031
31306X 2A 0	FEDERAL NATL MTG		12/01/2015	MORTGAGE PAYDOWN		2,744,091	2,744,091	2,862,470	2,756,727		(12,636)		(12,636)		2,744,091			0	36,862	10/01/2027
31307M 2H 8	FHLMC		12/01/2015	MORTGAGE PAYDOWN		450,838	450,838	459,995	450,838		(1,546)		(1,546)		450,838			0	3,126	05/01/2030
31307P Q5 1	FHLMC		12/18/2015	MORTGAGE PAYDOWN		51,444	51,444	53,178					0		51,444			0	129	11/01/2030
3132GG A2 1	FHLMC		12/01/2015	MORTGAGE PAYDOWN		1,098,076	1,098,076	1,139,426	1,101,684		(3,608)		(3,608)		1,098,076			0	21,983	08/01/2041
3132GS BF 5	FHLMC		12/01/2015	MORTGAGE PAYDOWN		2,935,298	2,935,298	3,033,905	2,941,186		(5,888)		(5,888)		2,935,298			0	65,113	03/01/2042
3132GV L6 7	FHLMC		12/01/2015	MORTGAGE PAYDOWN		1,656,383	1,656,383	1,719,015	1,659,784		(3,401)		(3,401)		1,656,383			0	27,529	08/01/2042
3132HP KK 9	FHLMC		12/01/2015	MORTGAGE PAYDOWN		374,134	374,134	384,539	374,660		(526)		(526)		374,134			0	6,638	11/01/2042
3132HP NB 6	FEDERAL NATL MTG		12/01/2015	MORTGAGE PAYDOWN		734,806	734,806	768,274	736,381		(1,574)		(1,574)		734,806			0	12,776	11/01/2042
3132HQ EG 3	FEDERAL NATL MTG		12/01/2015	MORTGAGE PAYDOWN		1,183,541	1,183,541	1,239,020	1,185,729		(2,188)		(2,188)		1,183,541			0	21,284	12/01/2042
3132J6 E6 7	FHLMC		12/01/2015	MORTGAGE PAYDOWN		234,543	234,543	240,883	234,619		(76)		(76)		234,543			0	3,848	02/01/2043
3132J7 K6 8	FHLMC		12/01/2015	MORTGAGE PAYDOWN		852,535	852,535	889,034	853,789		(1,254)		(1,254)		852,535			0	7,803	03/01/2043
3132J9 G7 7	FHLMC		12/01/2015	MORTGAGE PAYDOWN		909,400	909,400	948,050	911,466		(2,066)		(2,066)		909,400			0	12,966	05/01/2043
3132J9 TD 0	FHLMC		12/01/2015	MORTGAGE PAYDOWN		2,348,150	2,348,150	2,430,336	2,354,688		(6,537)		(6,537)		2,348,150			0	53,124	05/01/2043
3132QR QE 3	FHLMC		12/01/2015	MORTGAGE PAYDOWN		55,438	55,438	57,240			(715)		(715)		55,438			0	405	07/01/2045

E14.3

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31371H	X9 4	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		39,218	39,218	35,297	37,507		1,711		1,711		39,218			0	1,230	10/01/2029.
31371J	BD 5	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		34,255	34,255	33,556	34,224		30		30		34,255			0	1,694	02/01/2030.
31371L	T9 0	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		77,439	77,439	81,359	77,854		(414)		(414)		77,439			0	2,482	08/01/2019.
31371N	MC 6	FNMA PASS-THRU INT 15	11/01/2015	MORTGAGE PAYDOWN		210,760	210,760	216,490	211,415		(656)		(656)		210,760			0	9,399	10/01/2022.
31379R	VW 4	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		4,450	4,450	4,298	4,448		2		2		4,450			0	169	06/01/2028.
31383T	JH 2	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		70,405	70,405	67,358	70,153		252		252		70,405			0	1,698	09/01/2029.
31383W	T9 2	FEDERAL NATL MTG	07/27/2015	MORTGAGE PAYDOWN		41,515	41,515	39,309	39,756		1,759		1,759		41,515			0	1,776	09/01/2029.
31384V	RP 9	FEDERAL NATL MTG	03/01/2015	MORTGAGE PAYDOWN		1,000	1,000	998	998		3		3		1,000			0	9	03/01/2015.
31385C	ZL 6	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		92,200	92,200	91,710	91,982		219		219		92,200			0	2,738	05/01/2016.
31385N	7A 1	FEDERAL NATL MTG	04/01/2015	MORTGAGE PAYDOWN		65,894	65,894	64,494	64,775		1,119		1,119		65,894			0	2,291	10/01/2030.
31385W	X8 7	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		351,068	351,068	367,359	352,675		(1,608)		(1,608)		351,068			0	11,821	09/01/2032.
31387C	XK 2	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		1,618	1,618	1,640	1,618				0		1,618			0	58	04/01/2031.
31389F	S4 5	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		125,072	125,072	123,602	125,096		(24)		(24)		125,072			0	3,216	02/01/2032.
3138A7	4J 4	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		1,374,528	1,374,528	1,456,656	1,381,606		(7,078)		(7,078)		1,374,528			0	35,590	03/01/2041.
3138AB	Z3 6	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		1,236,581	1,236,581	1,285,078	1,242,163		(5,582)		(5,582)		1,236,581			0	32,875	04/01/2041.
3138AH	7B 6	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		991,251	991,251	1,057,850	999,877		(8,627)		(8,627)		991,251			0	9,418	07/01/2041.
3138AS	PL 0	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		1,289,278	1,289,278	1,351,626	1,292,380		(3,102)		(3,102)		1,289,278			0	28,975	09/01/2041.
3138E0	AE 9	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		685,840	685,840	699,228	686,497		(657)		(657)		685,840			0	13,793	01/01/2042.
3138E2	VY 8	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		361,344	361,344	390,025	362,173		(829)		(829)		361,344			0	7,494	12/01/2041.
3138E5	CL 0	FNMA PASS-THRU INT 15	11/01/2015	MORTGAGE PAYDOWN		1,213,810	1,213,810	1,277,914	1,219,833		(6,023)		(6,023)		1,213,810			0	21,476	01/01/2027.
3138ED	VV 9	FEDERAL NATL MTG	10/01/2015	MORTGAGE PAYDOWN		2,362,529	2,362,529	2,476,889	2,371,960		(9,431)		(9,431)		2,362,529			0	44,494	05/01/2042.
3138EN	LD 9	FHCHC	11/01/2015	MORTGAGE PAYDOWN		617,841	617,841	668,041	617,841		(26,030)		(26,030)		617,841			0	5,784	09/01/2044.
3138LS	KA 7	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		1,167,413	1,167,413	1,236,181	1,169,743		(2,330)		(2,330)		1,167,413			0	20,647	05/01/2042.
3138LT	Q6 8	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		2,328,202	2,328,202	2,469,349	2,343,056		(14,854)		(14,854)		2,328,202			0	35,247	06/01/2027.
3138M7	YZ 2	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		322,202	322,202	344,102	323,064		(862)		(862)		322,202			0	6,487	12/01/2042.
3138NX	SZ 6	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		1,405,899	1,405,899	1,480,588	1,407,390		(1,491)		(1,491)		1,405,899			0	38,833	02/01/2043.
3138WQ	Q5 4	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		510,911	510,911	505,642	510,778		133		133		510,911			0	7,859	05/01/2043.
3138WV	S7 7	FNMA PASS-THRU INT 15	11/01/2015	MORTGAGE PAYDOWN		726,307	726,307	749,458	727,656		(1,349)		(1,349)		726,307			0	11,031	06/01/2028.
3138XP	QX 4	FEDERAL NATL MTG	11/25/2015	MORTGAGE PAYDOWN		9,171	9,171	9,958			(2)		(2)		9,171			0	34	02/01/2044.
3138XP	VH 3	FNMA PASS-THRU INT 15 Y	11/01/2015	MORTGAGE PAYDOWN		417,589	417,589	441,698	419,156		(1,567)		(1,567)		417,589			0	7,072	05/01/2029.
3138Y4	SJ 9	FNMA PASSTHRU AX3220	11/01/2015	MORTGAGE PAYDOWN		1,155,851	1,155,851	1,216,172	1,162,462		(6,611)		(6,611)		1,155,851			0	25,453	10/25/2029.
3138Y6	F3 3	FNMA PASSTHRU AX4685	11/01/2015	MORTGAGE PAYDOWN		613,569	613,569	651,270	625,176		(11,608)		(11,608)		613,569			0	12,118	11/25/2044.
3138YE	JM 0	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		198,024	198,024	202,434			(844)		(844)		198,024			0	1,235	06/01/2030.
3138YJ	Z3 3	FNMA PASSTHRU AY5261	11/01/2015	MORTGAGE PAYDOWN		772,902	772,902	809,977			(2,164)		(2,164)		772,902			0	3,556	04/25/2045.
3138YJ	ZJ 8	FNMA PASSTHRU AY5244	11/01/2015	MORTGAGE PAYDOWN		93,120	93,120	97,685			(1,113)		(1,113)		93,120			0	1,131	03/25/2045.
3138YJ	ZX 7	FNMA PASSTHRU AY5257	11/01/2015	MORTGAGE PAYDOWN		54,537	54,537	57,153			(717)		(717)		54,537			0	562	04/25/2045.
3138YK	WE 9	FHCHC	11/01/2015	MORTGAGE PAYDOWN		194,917	194,917	201,800			(3,437)		(3,437)		194,917			0	1,233	05/01/2045.
3138YU	UG 4	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		49,790	49,790	52,909			(1,962)		(1,962)		49,790			0	331	07/01/2045.
3138YU	UU 3	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		7,790	7,790	8,319			(2)		(2)		7,790			0	26	10/01/2045.
3138YW	LC 9	FEDERAL NATL MTG	11/01/2015	MORTGAGE PAYDOWN		329,312	329,312	349,740			(12,781)		(12,781)		329,312			0	1,213	07/01/2045.
31390C	MD 5	FNMA PASS-THRU INT 15	11/01/2015	MORTGAGE PAYDOWN		67,463	67,463	70,921	67,808		(345)		(345)		67,463			0	2,417	05/01/2017.
31390F	4E 6	FNMA PASS-THRU LNG 30	11/01/2015	MORTGAGE PAYDOWN		67,813	67,813	70,112	67,822		(9)		(9)		67,813			0	3,710	05/01/2032.
31390F	4T 3	FNMA PASS-THRU INT 15	11/01/2015	MORTGAGE PAYDOWN		26,238	26,238	27,825	26,423		(184)		(184)		26,238			0	945	05/01/2017.

E14.4

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31390F 4W 6	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		48,322	48,322	51,244	48,603		(281)		(281)		48,322			0	1,465	05/01/2017
31390G A6 4	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		18,628	18,628	19,754	18,740		(112)		(112)		18,628			0	736	05/01/2017
31390G CE 5	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		80,408	80,408	83,135	80,486		(78)		(78)		80,408			0	1,926	05/01/2032
31390J 3P 4	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		6,907	6,907	7,367	6,922		(15)		(15)		6,907			0	273	07/01/2032
31391Q JP 0	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		37,346	37,346	38,420	37,353		(8)		(8)		37,346			0	1,173	11/01/2032
31400S CJ 6	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		238,194	238,194	239,422	238,271		(77)		(77)		238,194			0	5,647	04/01/2018
31401B P4 1	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		285,165	285,165	295,725	286,378		(1,213)		(1,213)		285,165			0	7,275	05/01/2018
31402E R7 5	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		190,791	190,791	193,072	190,987		(196)		(196)		190,791			0	5,899	08/01/2033
31402G R4 7	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		614,681	614,681	621,788	615,394		(713)		(713)		614,681			0	15,288	07/01/2033
31402K VX 9	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		155,369	155,369	160,103	155,945		(575)		(575)		155,369			0	4,826	07/01/2018
31402L QU 9	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		146,611	146,611	148,306	146,708		(97)		(97)		146,611			0	4,102	08/01/2033
31403F PK 4	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		46,886	46,886	49,565	47,012		(126)		(126)		46,886			0	1,843	10/01/2033
31403J W6 9	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		397,767	397,767	406,431	398,353		(586)		(586)		397,767			0	11,403	12/01/2033
31403N GB 7	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		22,857	22,857	23,428	22,851		6		6		22,857			0	691	11/01/2033
31404G 2B 6	FHLMC		11/01/2015	MORTGAGE PAYDOWN		238,098	238,098	244,645	238,956		(858)		(858)		238,098			0	7,664	02/01/2019
31404M L4 8	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		91,799	91,799	94,151	91,805		(6)		(6)		91,799			0	2,582	03/01/2034
31404P LS 8	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		262,238	262,238	255,272	261,417		821		821		262,238			0	6,605	04/01/2019
31404W TV 8	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		224,609	224,609	220,258	223,982		628		628		224,609			0	5,210	05/01/2019
31405R AM 8	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		686,880	686,880	699,330	687,779		(898)		(898)		686,880			0	23,324	10/01/2034
31405R AN 6	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		50,779	50,779	51,700	50,767		13		13		50,779			0	1,526	10/01/2034
31405R G3 4	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		182,268	182,268	184,574	182,695		(427)		(427)		182,268			0	7,849	09/01/2034
31406B F2 1	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		116,011	116,011	117,724	116,032		(22)		(22)		116,011			0	3,952	01/01/2035
31406C TB 4	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		374,112	374,112	380,308	374,076		36		36		374,112			0	13,557	12/01/2034
31406E ML 5	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		209,982	209,982	213,459	209,704		277		277		209,982			0	8,812	01/01/2035
31406E Z5 6	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		17,458	17,458	17,158	17,458		1		1		17,458			0	475	03/01/2035
31406K LR 9	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		132,027	132,027	134,193	132,043		(17)		(17)		132,027			0	2,068	01/01/2035
31406L JC 3	FED NATL MTG ASSN #813059		11/01/2015	MORTGAGE PAYDOWN		125,207	125,207	121,656	124,938		269		269		125,207			0	2,449	03/01/2035
31406M LG 9	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		194,683	194,683	195,961	194,689		(6)		(6)		194,683			0	5,665	01/01/2035
31407B HM 4	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		22,832	22,832	22,185	22,827		5		5		22,832			0	692	06/01/2035
31407E VE 0	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		476,538	476,538	486,292	477,607		(1,069)		(1,069)		476,538			0	15,005	07/01/2020
31407F DK 3	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		164,905	164,905	156,157	163,658		1,247		1,247		164,905			0	4,067	10/01/2020
31407L MV 6	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		944,070	944,070	936,104	943,126		944		944		944,070			0	28,561	06/01/2035
31407S A2 8	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		96,352	96,352	91,700	96,061		291		291		96,352			0	2,896	08/01/2035
31408H KX 2	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		601,236	601,236	579,629	597,187		4,049		4,049		601,236			0	17,506	02/01/2036
31409F E6 1	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		159,033	159,033	157,741	158,910		123		123		159,033			0	4,012	03/01/2036
31409T RE 0	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		245,621	245,621	237,927	245,352		270		270		245,621			0	7,375	04/01/2036
31409X 5A 3	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		206,089	206,089	208,552	206,274		(185)		(185)		206,089			0	3,332	05/01/2036
31410E 2N 7	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		38,373	38,373	38,067	38,368		5		5		38,373			0	1,152	07/01/2036
31410G PQ 0	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		207,476	207,476	221,902	209,609		(2,133)		(2,133)		207,476			0	6,222	11/01/2037
31410S 4X 2	FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		143,507	143,507	145,951	143,619		(112)		(112)		143,507			0	9,139	09/01/2036
31410U GK 2	FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		134,775	134,775	128,584	134,647		128		128		134,775			0	6,590	03/01/2037
31410W 3E 6	FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		73,004	73,004	74,989	73,228		(223)		(223)		73,004			0	3,411	09/01/2022

E14.5

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31411A	JG 1 FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		388,908	388,908	391,430	389,096		(187)		(187)		388,908			0	12,617	11/01/2036
31411H	P7 9 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		556,160	556,160	560,853	556,925		(765)		(765)		556,160			0	18,496	01/01/2037
31411N	XZ 5 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		293,983	293,983	285,668	293,295		688		688		293,983			0	6,254	03/01/2037
31411W	AU 1 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		138,213	138,213	139,303	138,312		(99)		(99)		138,213			0	4,447	04/01/2037
31411W	FH 5 FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		233,864	233,864	233,956	233,864				0		233,864			0	6,786	05/01/2022
31412L	D2 3 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		239,167	239,167	229,974	238,888		279		279		239,167			0	9,445	03/01/2037
31412S	4L 6 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		351,289	351,289	355,351	352,150		(861)		(861)		351,289			0	8,898	04/01/2038
31412S	5T 8 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		16,996	16,996	17,174	16,996		(2)		(2)		16,996			0	558	05/01/2038
31414U	5K 0 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		251,943	251,943	253,479	252,036		(93)		(93)		251,943			0	8,783	05/01/2038
31416R	QR 7 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		2,079,267	2,079,267	2,078,942	2,079,267				0		2,079,267			0	52,787	06/01/2039
31416X	LY 4 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		2,002,127	2,002,127	2,143,840	2,024,235		(22,108)		(22,108)		2,002,127			0	44,480	01/01/2026
31416X	NA 4 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		1,360,918	1,360,918	1,387,711	1,362,555		(1,637)		(1,637)		1,360,918			0	39,652	02/01/2041
31418A	SC 3 FNMA PASS-THRU SF30 LTV		11/01/2015	MORTGAGE PAYDOWN		1,236,510	1,236,510	1,266,457	1,237,712		(1,202)		(1,202)		1,236,510			0	30,702	04/01/2043
31418P	UE 3 FEDERAL NATL MTG		11/01/2015	MORTGAGE PAYDOWN		1,077,666	1,077,666	1,102,149	1,083,373		(5,707)		(5,707)		1,077,666			0	33,005	03/01/2040
31418U	4W 1 FNMA PASSTHRU AD7136		11/01/2015	MORTGAGE PAYDOWN		2,544,601	2,544,601	2,807,808	2,583,296		(38,696)		(38,696)		2,544,601			0	67,150	07/25/2040
31419A	DS 3 FNMA PASS-THRU LNG 30		11/01/2015	MORTGAGE PAYDOWN		553,448	553,448	601,875	557,344		(3,896)		(3,896)		553,448			0	18,122	09/01/2039
31419J	SH 2 FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,768,159	1,768,159	1,759,042	1,767,511		649		649		1,768,159			0	36,836	11/01/2040
31419M	AU 5 FNMA PASS-THRU INT 15		11/01/2015	MORTGAGE PAYDOWN		2,313,964	2,313,964	2,440,148	2,327,363		(13,398)		(13,398)		2,313,964			0	43,469	12/01/2025
34074G	DE 1 FLORIDA HURRICANE CATASTR		01/21/2015	JP MORGAN		6,733,621	6,315,000	6,706,214	6,419,891		(4,764)		(4,764)		6,415,127		318,494	318,494	179,802	07/01/2016
341426	SX 3 FLORIDA ST BRD ED CAP OUT		06/01/2015	VARIOUS		10,149,600	10,000,000	11,057,400	10,441,651		(66,310)		(66,310)		10,385,341		(235,741)	(235,741)	198,611	06/01/2017
347658	UG 9 FORT LAULDERDALE FL WTR & SWR REVENUE		02/04/2015	CITIGROUP		2,000,480	1,600,000	1,961,568	1,961,072		(3,768)		(3,768)		1,957,304		43,176	43,176	14,667	03/01/2024
414005	ST 6 HARRIS CNTY TEX		05/27/2015	BARCLAYS		10,215,917	8,445,000	10,549,747	10,514,293		(70,472)		(70,472)		10,443,821		(227,904)	(227,904)	306,131	10/01/2025
419800	FS 1 HAWAII ST DEPT OF BUDGET & FIN REV		01/29/2015	ISSUE CALLED at 100.000		4,300,000	4,300,000	3,913,000	3,974,647		2,535		2,535		3,977,182		322,818	322,818	1,174	07/01/2024
442348	SU 8 HOUSTON TEX ARPT SYS REV		10/08/2015	CITIGROUP		599,198	580,000	661,003	609,279		(15,213)		(15,213)		594,066		5,132	5,132	37,217	07/01/2016
442435	4M 2 HOUSTON TEX UTIL SYS		02/17/2015	MORGAN STANLEY		1,564,774	1,280,000	1,548,582	1,545,057		(3,926)		(3,926)		1,541,132		23,643	23,643	16,889	05/15/2023
452024	CZ 3 ILLINOIS MUN ELEC AGY PWR SUPP		12/11/2015	OPPENHEIMER		3,017,220	3,000,000	3,210,000	3,031,397		(27,727)		(27,727)		3,003,670		13,550	13,550	216,563	02/01/2016
452252	KB 4 ILLINOIS ST TOLL HIGHWAY AUTH		01/21/2015	MORGAN STANLEY		849,898	700,000	832,132	831,496		(1,218)		(1,218)		830,278		19,620	19,620	3,694	01/01/2022
452256	AZ 3 ILLINOIS ST UNEMPLOYMENT INSURANCE FUND		05/15/2015	ISSUE CALLED at 100.000		7,500,000	7,500,000	8,341,975	8,066,526		(44,382)		(44,382)		8,022,144		(522,144)	(522,144)	187,500	06/15/2019
45462R	AB 2 INDIANA ST BOND BANK SPL PROG GAS REV		10/15/2015	MATURITY		1,300,000	1,300,000	1,446,848	1,342,557		(42,557)		(42,557)		1,300,000			0	68,250	10/15/2015
45471A	NK 4 INDIANA FIN AUTH HOS		02/03/2015	BANK AMERICA MERRILL		748,218	600,000	721,578	719,314		(1,026)		(1,026)		718,288		29,930	29,930	5,417	12/01/2024
454798	RV 3 INDIANA HEALTH FAC F		01/02/2015	GOLDMAN SACHS		585,793	575,000	592,532	592,282		(18)		(18)		592,264		(6,471)	(6,471)	7,667	10/01/2026
455059	AD 7 INDIANA ST FIN AUTH ENVIR		08/26/2015	CITIGROUP		5,066,500	5,000,000	5,000,000	5,000,000				0		5,000,000		66,500	66,500	285,833	01/01/2016
45528S	QT 6 INDIANAPOLIS IND LOC PUB IMPT BD BK		07/23/2015	JP MORGAN		2,038,820	2,000,000	2,132,920	2,016,875		(9,630)		(9,630)		2,007,245		31,575	31,575	107,500	01/01/2016
46613C	C6 0 JEA FLA ELEC SYS REV		07/07/2015	WACHOVIA		1,582,320	1,500,000	1,751,010	1,576,972		(22,819)		(22,819)		1,554,153		28,167	28,167	58,125	10/01/2016
487694	ML 2 KELLER TX INDEP SCH DIST		04/29/2015	MORGAN STANLEY		3,852,101	3,175,000	3,887,597	3,879,494		(17,670)		(17,670)		3,861,823		(9,723)	(9,723)	93,486	08/15/2026
517840	6B 5 LAS VEGAS VALLEY NEV		05/08/2015	VARIOUS		3,413,080	3,000,000	3,454,350	3,454,350		(2,058)		(2,058)		3,452,292		(39,212)	(39,212)	26,944	06/01/2039
526430	KA 0 LEON CNTY FLA CAP IMPT REV		01/22/2015	STERNE		4,641,210	4,500,000	4,845,330	4,537,173		(3,534)		(3,534)		4,533,639		107,571	107,571	72,500	10/01/2015
542424	FC 3 LONG BEACH CALIF HBR REV		05/26/2015	BANK AMERICA MERRILL		5,790,345	5,500,000	6,348,320	5,725,371		(66,543)		(66,543)		5,658,829		131,516	131,516	177,833	05/15/2016
542690	3V 4 LONG ISLAND NY PWR AUTH		02/10/2015	BANK AMERICA MERRILL		769,378	685,000	753,514	753,458		(157)		(157)		753,300		16,078	16,078	5,423	09/01/2044
54627A	DE 4 LOUISIANA HSG FIN AGY SINGLE FAMILY MTG		12/01/2015	VARIOUS		50,000	50,000	50,000	50,000				0		50,000			0	1,536	06/01/2019
54811A	TM 5 LOWER COLORADO		02/12/2015	VARIOUS		4,118,172	4,065,000	4,394,604	4,104,183		(10,622)		(10,622)		4,093,561		24,611	24,611	46,395	05/15/2015
54811A	TN 3 LOWER COLORADO		04/14/2015	VARIOUS		5,762,895	5,485,000	6,152,479	5,704,604		(44,369)		(44,369)		5,660,235		102,660	102,660	111,922	05/15/2016
549208	EN 2 LUBBOCK TX HLTH FACS DEV CORP MUNICIPAL		07/01/2015	CORPORATE REORG		120,000	120,000	120,000	120,000				0		120,000			0	1,350	07/01/2030



**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
564386 GN 4	MANSFIELD TX INDEP SCH DIST		03/06/2015	BARCLAYS		1,729,290	1,435,000	1,752,881	1,750,220		(6,934)		(6,934)		1,743,286		(13,996)	(13,996)	41,057	02/15/2023.
57429R BM 4	MARYLAND ST TRANSN AUTH G		04/16/2015	CITIGROUP		3,131,580	3,000,000	3,226,650	3,041,201		(10,613)		(10,613)		3,030,588		100,992	100,992	100,625	03/01/2016.
575579 FE 2	MASSACHUSETTS BAY TRANSN		02/13/2015	BARCLAYS		3,000,834	2,450,000	3,088,519	2,890,523		(8,440)		(8,440)		2,882,083		118,750	118,750	81,463	07/01/2021.
57604P NY 6	MASSACHUSETTS ST WTR POLL		10/13/2015	CITIGROUP		1,039,840	1,000,000	1,047,352	1,047,352		(23,486)		(23,486)		1,023,866		15,974	15,974	63,438	08/01/2016.
590545 TT 6	MESA ARIZ UTIL SYS REV		07/24/2015	BARCLAYS		2,304,379	2,205,000	2,332,357	2,253,414		(18,351)		(18,351)		2,235,064		69,316	69,316	124,766	07/01/2016.
59163P HS 5	METRO ORE		05/19/2015	WACHOVIA		3,150,036	2,700,000	3,190,320	3,190,320		(34,540)		(34,540)		3,155,780		(5,744)	(5,744)	68,625	06/01/2020.
592041 PY 7	MET GOVT NASHVILLE & DAVI		04/13/2015	VARIOUS		6,193,060	6,000,000	6,855,050	6,111,804		(15,324)		(15,324)		6,096,480		96,580	96,580	102,778	10/01/2015.
59333P KK 3	MIAMI-DADE CNTY FLA AVIATION REV		04/16/2015	CITIGROUP		3,570,595	3,500,000	3,773,350	3,526,851		(10,836)		(10,836)		3,516,015		54,580	54,580	97,222	10/01/2015.
59465H DM 5	MICHIGAN ST HOSP FIN AUTH		02/17/2015	WACHOVIA		2,085,840	2,000,000	1,919,980	1,919,980		129		129		1,919,374		166,466	166,466	27,708	11/15/2046.
59465H KD 7	MICHIGAN ST HOSP FIN AUTH		12/13/2015	MERRILL LYNCH		5,446,407	5,180,000	5,312,556	5,217,144		(18,082)		(18,082)		5,199,062		247,345	247,345	323,750	12/01/2016.
60534Q RF 0	MISSISSIPPI DEV BANK SPL OLG		04/28/2015	WEEDEN & CO		1,997,046	1,895,000	1,907,033	1,900,278		(332)		(332)		1,899,946		97,100	97,100	42,638	11/01/2019.
606033 AH 1	MISSOURI ST DEV FIN BRD ANNUAL		09/15/2015	WACHOVIA		2,377,689	2,005,000	2,408,867	2,406,084		(34,212)		(34,212)		2,371,872		5,817	5,817	77,415	10/01/2022.
606092 GP 3	MISSOURI JT MUN ELEC		06/10/2015	JP MORGAN		3,468,340	2,990,000	3,521,682	3,517,582		(31,883)		(31,883)		3,485,698		(17,358)	(17,358)	76,826	01/01/2022.
611530 AG 1	MONROEVILLE PA FIN		02/20/2015	GOLDMAN SACHS		1,733,382	1,595,000	1,758,807	1,749,461		(7,320)		(7,320)		1,742,141		(8,759)	(8,759)	33,672	02/15/2018.
625517 DM 6	MULTNOMAH CNTY ORE		12/30/2014	PIPER JAFFRAY		506,850	500,000	509,180	507,826		0		0		507,826		(976)	(976)	333	06/15/2016.
64579F 6U 2	NEW JERSEY HEALTH CA		02/11/2015	STIEFL		1,456,819	1,300,000	1,404,702	1,404,522		(221)		(221)		1,404,301		52,518	52,518	13,361	07/01/2044.
647200 HX 5	NEW MEXICO MTG FIN AUTH		07/31/2015	VARIOUS		206,000	206,000	205,992	206,000		0		0		206,000		0	0	8,465	07/01/2026.
64970H DZ 4	NEW YORK CITY NY HSG DEV CORP		04/20/2015	STERNE AGEE		895,358	895,000	895,000	895,000		0		0		895,000		358	358	2,387	05/15/2017.
64986A 3E 9	NEW YORK ST ENVIRONM		01/21/2015	PERSHING DLJ		2,515,180	2,000,000	2,457,360	2,456,694		(2,380)		(2,380)		2,454,313		60,867	60,867	11,389	06/15/2026.
649905 4Y 9	NEW YORK ST DORM AUTH REV		05/13/2015	CITIGROUP		527,657	525,000	587,328	532,056		(5,371)		(5,371)		526,686		971	971	23,115	07/01/2015.
649905 PL 4	NEW YORK ST DORM AUTH REV		01/05/2015	CITIGROUP		1,155,572	1,100,000	1,202,157	1,155,286	353	(638)		(285)		1,155,001		571	571	19,403	09/01/2016.
649905 PM 2	NEW YORK ST DORM AUTH REV		01/05/2015	CITIGROUP		1,795,167	1,670,000	1,842,095	1,783,674		(802)		(802)		1,782,872		12,295	12,295	29,457	09/01/2017.
649907 3M 2	NY DORMITORY AU		02/17/2015	FIRST TENNESSEE		387,263	345,000	387,342	387,342		(88)		(88)		387,254		9	9	2,060	07/01/2044.
64990E SH 1	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/28/2015	CORPORATE REORG		10,696,120	9,985,000	10,710,352	10,696,119		(8,372)		(8,372)		10,687,747		8,373	8,373		02/15/2021.
650035 B5 6	NEW YORK ST URBAN DE		02/03/2015	BANK AMERICA MERRILL		2,588,095	2,140,000	2,541,806	2,534,811		(5,829)		(5,829)		2,528,982		59,112	59,112	41,908	03/15/2021.
65821D NX 5	NORTH CAROLINA ST MED CARE COMMISSION		12/01/2015	VARIOUS		30,000	30,000	30,000	30,000		0		0		30,000		0	0	251	12/01/2033.
658256 H4 7	NORTH CAROLINA ST		12/29/2014	BANK AMERICA MERRILL		2,127,013	1,880,000	2,137,240	2,134,521		(209)		(209)		2,134,312		(7,299)	(7,299)	15,928	05/01/2018.
663903 FJ 6	NORTHEAST OHIO REGL		01/22/2015	CANTOR		1,621,532	1,370,000	1,576,678	1,576,545		(266)		(266)		1,576,279		45,253	45,253	7,421	11/15/2044.
686543 PV 5	ORLANDO & ORANGE CNTY EXP		12/16/2015	GOLDMAN SACHS		6,245,400	6,000,000	7,783,680	6,351,052		(225,103)		(225,103)		6,125,949		119,451	119,451	728,750	07/01/2016.
708840 JK 0	PENNSYLVANIA INTERGOVERN		05/15/2015	WACHOVIA		3,151,410	3,000,000	3,395,580	3,100,436		(26,283)		(26,283)		3,074,153		77,257	77,257	64,583	06/15/2016.
70917N W8 3	PENNSYLVANIA ST HIGHER ED		08/17/2015	ISSUE CALLED at 100.000		400,000	400,000	426,012	413,661		(2,228)		(2,228)		411,433		(11,433)	(11,433)	20,000	08/15/2018.
717893 VE 8	PHILADELPHIA PA WTR & WASTEWTR REV		10/08/2015	JP MORGAN		4,125,880	4,000,000	4,350,800	4,089,448		(47,639)		(47,639)		4,041,809		84,071	84,071	165,556	06/15/2016.
73358T PT 2	PORT AUTH N Y & N J		05/26/2015	BARCLAYS		5,059,550	5,000,000	5,456,900	5,208,971		(31,042)		(31,042)		5,177,928		(118,378)	(118,378)	186,111	09/01/2017.
73358W TM 6	PORT AUTH N Y & N J		05/11/2015	WACHOVIA		2,367,540	2,000,000	2,375,040	2,361,770		(13,791)		(13,791)		2,347,979		19,561	19,561	73,056	09/01/2023.
73358W UP 7	PORT AUTH N Y & N J		07/09/2015	JP MORGAN		4,416,260	3,790,000	4,471,243	4,457,379		(49,193)		(49,193)		4,408,186		8,074	8,074	138,440	10/15/2021.
736742 VP 9	PORTLAND ORE SWR SYS REV		04/22/2015	CITIGROUP		993,616	800,000	977,984	972,081		(5,019)		(5,019)		967,062		26,554	26,554	28,111	10/01/2024.
763261 MS 0	RICHARDSON TX INDEP SCH DIST		12/30/2014	CIT GROUP		1,337,767	1,330,000	1,340,720	1,340,694		0		0		1,340,694		(2,927)	(2,927)	25,122	05/15/2026.
796253 3Z 3	SAN ANTONIO TX ELEC & GAS REVENUE		09/02/2015	BLAIR WILLIAM		3,689,040	3,000,000	3,689,700	3,689,700		(647)		(647)		3,689,053		(13)	(13)	10,417	02/01/2026.
812643 KJ 2	SEATTLE WA LIGHT		11/23/2015	BANK AMERICA MERRILL		2,008,771	1,720,000	2,049,088	2,040,646		(49,409)		(49,409)		1,991,238		17,533	17,533	91,256	09/01/2020.
85230M CL 6	ST MARY HOSP AUTH PA		03/03/2015	USBCORP		974,234	860,000	986,196	980,468		(5,235)		(5,235)		975,233		(999)	(999)	12,900	11/15/2018.
87638Q FW 4	TARRANT CNTY TEX CULTURAL		07/06/2015	WACHOVIA		1,298,892	1,225,000	1,410,906	1,292,170		(18,491)		(18,491)		1,273,678		25,214	25,214	39,813	11/15/2016.
876448 BJ 9	TARRANT REGL WTR DIST TEX		10/13/2015	VARIOUS		3,744,227	3,355,000	3,957,055	3,816,290		(83,000)		(83,000)		3,733,290		10,936	10,936	164,463	09/01/2017.
882756 R7 6	TEXAS ST PUB FIN AUTH REV		02/23/2015	RAYMOND JAMES		2,081,900	2,000,000	2,254,760	2,072,463		(7,288)		(7,288)		2,065,175		16,725	16,725	65,278	07/01/2016.

E14.7

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
88283L HY 5	TEXAS TRANSN COMMN S.....		03/24/2015	WACHOVIA.....		2,652,593	2,250,000	2,666,633	2,656,080		(17,795)		(17,795)		2,638,285		14,307	14,307	55,000	04/01/2020.
89602N B8 6	TRIBOROUGH NY BRIDGE & TUNNELAUTH REV.....		12/07/2015	JEFFERIES & CO.....		4,298,539	4,125,000	4,825,219	4,455,115		(164,528)		(164,528)		4,290,587		7,951	7,951	219,427	11/15/2016.
89658H TL 4	TRINITY RIVER AUTH T.....		01/14/2015	LOOP CAPITAL.....		430,711	360,000	432,490	430,856		(647)		(647)		430,209		503	503	3,350	08/01/2020.
91514A BY 0	UNIVERSITY TEX UNIV.....		01/22/2015	SCOTT & STRING.....		2,441,072	1,945,000	2,387,546	2,387,546				(3,270)		2,384,276		56,796	56,796	17,019	08/15/2023.
92812U UX 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....		12/09/2015	GOLDMAN SACHS.....		2,105,313	2,100,000	2,092,125	2,098,851		1,078		1,078		2,099,929		5,384	5,384	137,486	01/01/2016.
92817S MP 0	VIRGINIA ST PUB SCH AUTH.....		09/18/2015	CITIGROUP.....		1,904,060	1,830,000	2,100,566	1,913,664		(38,138)		(38,138)		1,875,526		28,535	28,535	104,717	08/01/2016.
93974C DT 4	WASHINGTON ST.....		01/02/2015	CITIGROUP.....		1,276,965	1,215,000	1,284,911	1,276,841		(949)		(949)		1,275,891		1,074	1,074	26,325	02/01/2016.
93974C YS 3	WASHINGTON ST.....		02/19/2015	MORGAN STANLEY.....		3,182,756	2,650,000	3,172,368	3,172,368		(10,995)		(10,995)		3,161,373		21,383	21,383	74,715	08/01/2021.
956724 AM 0	WEST VA WTR DEV AUTH.....		09/25/2015	LOOP CAPITAL.....		2,104,374	1,765,000	2,106,245	2,101,084		(18,512)		(18,512)		2,082,572		21,802	21,802	84,328	07/01/2026.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					371,309,255	348,524,127	384,521,347	363,802,542	353	(2,321,145)	0	(2,320,792)	0	368,107,882	0	3,201,370	3,201,370	10,459,201	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00101N AB 3	ADS WASTE HOLDINGS INC.....		08/28/2015	VARIOUS.....		414,563	400,000	425,500	402,000	19,572	(2,054)		17,518		419,518		(4,955)	(4,955)	30,032	10/01/2020.
001546 AL 4	AK STL CORP.....		10/07/2015	VARIOUS.....		472,625	750,000	745,094	705,000	40,938	628		41,566		746,566		(273,941)	(273,941)	39,936	05/15/2020.
001546 AS 9	AK STL CORP.....		10/07/2015	VARIOUS.....		183,000	350,000	347,638	323,750	23,974	211		24,185		347,935		(164,935)	(164,935)	28,054	10/01/2021.
00213M AB 0	313 GROUP INC.....		09/01/2015	VARIOUS.....		777,563	800,000	796,250	780,000	17,017	356		17,373		797,373		(19,810)	(19,810)	32,707	12/01/2019.
00213M AD 6	313 GROUP INC.....		08/11/2015	VARIOUS.....		349,563	400,000	400,000	342,000	58,000			58,000		400,000		(50,438)	(50,438)	22,313	12/01/2020.
007903 AZ 0	ADVANCED MICRO DEVICES CORPORATE.....		05/07/2015	VARIOUS.....		347,750	400,000	400,000	376,500	23,500			23,500		400,000		(52,250)	(52,250)	18,488	03/01/2019.
008635 AA 2	AGUILA 3 S.A.....		09/29/2015	VARIOUS.....		1,269,063	1,250,000	1,268,375	1,218,750	47,883	(3,532)		44,351		1,263,100		5,962	5,962	93,330	01/31/2018.
008674 AF 0	AHERN RENTALS INC.....		05/26/2015	ISSUE CALLED at 107.584.....		430,336	400,000	407,375	405,627	(586)		(586)		405,041		25,295	25,295	16,994	06/15/2018.	
00928Q AK 7	AIRCATTLE LTD.....		08/31/2015	VARIOUS.....		433,750	400,000	418,563	410,125	4,208	(1,782)		2,426		412,551		21,199	21,199	18,837	12/01/2019.
01377R AA 1	ALCATEL-LUCENT USA INC.....		06/10/2015	MORGAN STANLEY.....		217,000	200,000	200,000	200,000						200,000		17,000	17,000	16,961	01/01/2020.
01377R AB 9	ALCATEL-LUCENT USA INC.....		06/08/2015	MORGAN STANLEY.....		1,058,000	1,000,000	1,007,750	1,006,885	(364)		(364)		1,006,521		51,479	51,479	36,450	11/15/2020.	
013817 AU 5	ALCOA INC.....		10/06/2015	VARIOUS.....		989,125	950,000	1,061,431	1,055,207	(11,790)		(11,790)		1,043,417		(54,292)	(54,292)	62,585	08/15/2020.	
013817 AW 1	ALCOA INC.....		10/07/2015	VARIOUS.....		336,500	350,000	351,750	351,715	(105)		(105)		351,610		(15,110)	(15,110)	18,742	10/01/2024.	
01551U AA 2	ALGECO SCOTSMAN GLOB FIN.....		03/30/2015	VARIOUS.....		795,000	800,000	800,000	780,000	20,000			20,000		800,000		(5,000)	(5,000)	27,956	10/15/2018.
01551U AB 0	ALGECO SCOTSMAN GLOB FIN.....		02/19/2015	VARIOUS.....		318,500	400,000	392,000	350,000	50,000			50,000		400,000		(81,500)	(81,500)	15,050	10/15/2019.
02005N AD 2	ALLY FINL INC.....		06/29/2015	MITSUBISHI.....		587,125	550,000	568,375	562,107	(1,985)		(1,985)		560,122		27,003	27,003	20,148	12/01/2017.	
02005N AE 0	GMAC INC.....		02/25/2015	GOLDMAN.....		147,015	121,000	118,967	119,741	30		30		119,771		27,244	27,244	4,302	03/15/2020.	
02005N AJ 9	ALLY FINL INC.....		02/25/2015	GOLDMAN.....		144,600	120,000	126,000	124,173	(92)		(92)		124,082		20,518	20,518	4,000	09/15/2020.	
02079D AB 9	ALPHABET HOLDING CO INC (PIK).....		10/09/2015	VARIOUS.....		1,039,188	1,050,000	1,027,250	895,125	134,606	4,962		139,568		1,034,694		4,494	4,494	71,289	11/01/2017.
02154C AC 7	ALTICE FINANCING S.A.....		01/28/2015	VARIOUS.....		401,250	400,000	402,500	392,000	10,266	(21)		10,245		402,245		(995)	(995)	14,156	01/15/2022.
02360X AL 1	AMERENERGY GENERAT.....		06/26/2015	MORGAN STANLEY.....		98,000	100,000	92,250		512		512		92,762		5,238	5,238	4,978	04/15/2018.	
02406P AM 2	AMERICAN AXLE & MFG INC.....		04/27/2015	VARIOUS.....		317,250	300,000	320,250	317,167	876	(821)		55		317,222		28	28	11,693	03/15/2021.
02406P AN 0	AMERICAN AXLE & MFG INC.....		04/27/2015	VARIOUS.....		154,708	150,000	152,734	152,734	(200)		(200)		152,534		2,174	2,174	5,431	02/15/2019.	
025815 AA 9	AMERICAN EXPR CENTURIION.....		01/29/2015	WELLS FARGO.....		1,001,930	1,000,000	998,220	999,442	57		57		999,499		2,431	2,431	1,944	11/13/2015.	
026874 CX 3	AMERICAN INTL GROUP INC.....		06/29/2015	TENDER EX.....		987,390	1,000,000	999,750	999,799	18		18		999,817		(12,427)	(12,427)	81,406	08/15/2020.	
03232P AD 0	AMSURG CORP - CL A.....		06/25/2015	WELLS FARGO.....		354,375	350,000	350,000	350,000				0		350,000		4,375	4,375	18,594	07/15/2022.
035659 AA 9	ANNA MERGER SUB INC.....		08/25/2015	BANK AMERICA MERRILL.....		147,000	150,000	153,000		(44)		(44)		152,956		(5,956)	(5,956)	4,715	10/01/2022.	
037411 AS 4	APACHE CORP.....		09/01/2015	ISSUE CALLED at 106.765.....		266,912	250,000	249,760	249,938	20		20		249,958		16,954	16,954	15,859	01/15/2017.	
037735 CQ 8	APPALACHIAN PWR CO.....		05/23/2015	MATURED.....		3,000,000	3,000,000	3,113,930	3,010,254	(10,182)		(10,182)		3,000,072		(72)	(72)	51,000	05/24/2015.	
039380 AE 0	ARCH COAL INC.....		04/15/2015	JP MORGAN.....		107,500	500,000	100,000	100,000				0		100,000		7,500	7,500	12,153	06/15/2019.
039380 AJ 9	ARCH COAL INC.....		01/12/2015	VARIOUS.....		102,750	300,000	60,000	60,000				0		60,000		42,750	42,750	2,400	06/15/2019.
039380 AK 6	ARCH COAL INC.....		04/29/2015	DEUTSCHE BANK.....		42,375	100,000	20,000	20,000				0		20,000		22,375	22,375	6,289	01/15/2019.

E14.8

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
043436 AN 4	ASBURY AUTOMOTIVE GROUP		06/18/2015	BANK AMERICA MERRILL		364,875	350,000	350,000	350,000				0		350,000		14,875	14,875	11,608	12/15/2024
044209 AF 1	ASHLAND INC		11/23/2015	CITIGROUP		50,063	50,000	50,000	50,000				0		50,000		63	63	3,048	08/15/2022
044209 AK 0	ASHLAND INC		06/25/2015	SUMBRIDGE PAARTNERS, LLC		154,875	150,000	152,188	151,510		(213)		(213)		151,298		3,577	3,577	4,053	04/15/2018
04765B AF 9	ATKORE INTERNATIONAL INC		09/30/2015	VARIOUS		9,051	9,051	9,096	8,825	226			226		9,051		0	0	0	04/09/2021
050095 AM 0	ATWOOD OCEANICS INC		05/18/2015	VARIOUS		713,400	750,000	776,750	686,250	87,284	(615)		86,669		772,919		(59,519)	(59,519)	32,640	02/01/2020
05508W AA 3	B & G FOODS INC		03/11/2015	WELLS FARGO		500,625	500,000	491,500	488,881	3,328	217		3,545		492,426		8,199	8,199	6,745	06/01/2021
058498 AQ 9	BALL CORP		01/21/2015	BARCLAYS		366,625	350,000	373,875	368,900	1,256	(190)		1,066		369,966		(3,341)	(3,341)	3,969	05/15/2021
058498 AR 7	BALL CORP		05/12/2015	VARIOUS		566,176	550,000	571,188	568,593	1,681	(881)		800		569,393		(3,217)	(3,217)	18,191	03/15/2022
060505 EH 3	BANK AMER CORP		06/10/2015	BANK AMERICA MERRILL		250,250	250,000	250,500	247,109	3,391			3,391		250,500		(250)	(250)	12,075	12/31/2099
06052Y AD 1	BANK OF AMERICA AUTO TRUST		12/15/2015	VARIOUS		5,980,035	5,980,035	5,978,203	5,979,345	691			691		5,980,035		0	0	38,040	12/15/2016
07383F 7W 2	BEAR STEARNS CMBS 2005-PW		06/11/2015	VARIOUS		3,827,656	3,827,656	3,771,096	3,787,016		37,062		37,062		3,824,078		3,579	3,579	51,546	06/11/2041
07388V AE 8	BEAR STEARNS CMBS 2007-TO		12/14/2015	MORTGAGE PAYDOWN		325,174	325,174	373,366	326,382		(1,208)		(1,208)		325,174		0	0	9,781	01/12/2045
073902 KF 4	BEAR STEARNS COS INC		02/24/2015	JP MORGAN		1,030,500	1,000,000	923,640	990,380		1,767		1,767		992,147		38,353	38,353	17,225	10/30/2015
07556Q BF 1	BEAZER HOMES USA INC		02/27/2015	VARIOUS		195,000	200,000	197,082	197,424		43		43		197,468		(2,468)	(2,468)	6,635	09/15/2021
088611 AA 6	BI-LO LLC / BI-LO FI		09/09/2015	VARIOUS		459,875	450,000	394,250	395,049	451	7,413		7,864		402,912		56,963	56,963	44,695	02/15/2019
09179F AJ 1	BJS WHOLESALE CLLUB INC		07/16/2015	VARIOUS		585,800	580,000	577,100	568,690	9,081			9,403		578,093		7,707	7,707	39,987	09/29/2018
111021 AG 6	BRTISH TELECOM PLC		06/22/2015	MATURITY		500,000	500,000	499,930	499,989		322		11		500,000		0	0	5,000	06/22/2015
11283Y AA 8	BROOKFIELD RESIDENTIAL PP		10/16/2015	VARIOUS		302,750	300,000	302,500	302,472		(121)		(121)		302,350		400	400	18,613	07/01/2022
120462 AA 4	BUMBLE BEE HOLDINGS INC		12/23/2014	ISSUE CALLED at 104.500		30,305	29,000	32,335	31,230		10		10		31,240		(935)	(935)	58	12/15/2017
12046Q AA 1	BUMBLE BEE HOLDCO S C A		11/24/2015	VARIOUS		506,935	500,000	500,518	502,077		(216)		(216)		501,861		5,074	5,074	56,027	03/15/2018
1248EP AS 2	CCO HLDGS LLC/CAP CORP		05/18/2015	CORPORATE REORG		28,980	28,000	29,190	29,137		(98)		(98)		29,039		(59)	(59)	1,650	01/15/2019
1248EP AU 7	CCO HLDGS LLC / CCO HLDGS		05/08/2015	VARIOUS		1,468,063	1,400,000	1,362,335	1,372,850		1,268		1,268		1,374,118		93,944	93,944	48,732	04/30/2021
1248EP BD 4	CCO HLDGS LLC / CCO HLDGS		04/15/2015	VARIOUS		103,500	100,000	103,125	101,500	1,578	(82)		1,496		102,996		504	504	3,658	09/01/2023
12513G AX 7	CDW LLC/CDW FINANCE		04/01/2015	ISSUE CALLED at 106.202		472,592	449,000	449,000	449,000		0		0		449,000		23,592	23,592	14,225	04/01/2019
12513G AZ 2	CDW LLC / CDW FIN CORP		06/08/2015	MORGAN STANLEY		426,000	400,000	400,000	400,000		0		0		400,000		26,000	26,000	20,400	08/15/2022
12543D AU 4	CHS/COMMUNITY HEALTH SYS		11/25/2015	VARIOUS		405,438	400,000	405,625	405,339		(642)		(642)		404,697		741	741	27,020	08/01/2021
12543D AV 2	CHS/COMMUNITY HEALTH SYS		10/27/2015	VARIOUS		149,625	150,000	158,063	157,631		(745)		(745)		156,886		(7,261)	(7,261)	12,862	02/01/2022
125581 GL 6	CIT GROUP INC		06/17/2015	BARCLAYS		51,563	50,000	53,375	52,625	421	(432)		(11)		52,614		(1,052)	(1,052)	2,020	03/15/2018
125581 GM 4	CIT GROUP INC		05/06/2015	BNP PARIBAS		640,150	620,000	620,000	620,000		0		0		620,000		20,150	20,150	15,156	05/15/2017
12623E AD 3	CNH CAP LLC		10/07/2015	WELLS FARGO		100,000	100,000	100,438	100,161		(149)		(149)		100,012		(12)	(12)	3,638	11/01/2015
12626C AA 0	CPG MERGER SUB LLC		02/19/2015	WELLS FARGO		353,500	350,000	350,000	350,000		0		0		350,000		3,500	3,500	11,122	10/01/2021
126650 BH 2	CVS CAREMARK		08/18/2015	ROBERT BAIRD		324,490	302,000	288,630	297,926		1,020		1,020		298,945		25,545	25,545	12,541	06/01/2017
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERTIFICATES		12/02/2015	VARIOUS		309,385	239,966	110,418	110,970		0		0		110,970		198,415	198,415	7,919	08/25/2034
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3		11/25/2015	VARIOUS		528,139	647,860	433,871	437,426		36,737		36,737		443,182		84,957	84,957	15,208	07/25/2027
12668G AC 6	COUNTRYWIDE HOMES CMO		11/25/2015	MORTGAGE PAYDOWN		555,981	555,981	265,786	265,786		0		0		265,786		290,194	290,194	17,775	08/25/2036
127693 AE 9	CEASARS OPERATING ESCROW		04/09/2015	CIT GROUP		408,625	550,000	330,000	330,000		0		0		330,000		78,625	78,625	2,002	02/15/2020
127693 AH 2	CAESARS OPERATING ESROW		04/13/2015	VARIOUS		819,813	1,100,000	660,000	660,000		0		0		660,000		159,813	159,813	4,328	02/15/2020
128195 AH 7	CALATLANTIC GROUP INC		11/16/2015	CS FIRST		53,563	50,000	53,875		(38)		(38)		53,837		(275)	(275)	1,337	12/15/2021	
128690 AA 2	CALCIPAR S A		05/01/2015	ISSUE CALLED at 103.438		620,628	600,000	569,500	582,397		1,586		1,586		583,982		36,646	36,646	20,625	05/01/2018
13057Q AD 9	CALIFORNIA RESOURCES CORP		11/30/2015	EXCHANGE		60,541	92,000	59,340		125		125		59,465		1,077	1,077	1,265	09/15/2021	
13057Q AF 4	CALIFORNIA RES CORP		11/30/2015	EXCHANGE		39,352	58,000	37,990		48		48		38,038		1,314	1,314	1,412	11/15/2024	
131347 BY 1	CALPINE CORP		12/07/2015	VARIOUS		281,263	262,000	285,563	143,540		(427)		(427)		284,921		(3,658)	(3,658)	10,165	01/15/2023

E14.9

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
131347	CE 4 CALLPINE CORP		11/12/2015	RBC CAPITAL		142,250	150,000	148,875	148,907		100		100		149,007		(6,757)	(6,757)	10,623	01/15/2023.
143436	AK 9 CARMIKE CINEMAS INC		06/30/2015	BAIRD, ROBERT		317,130	300,000	301,785	301,203		(120)		(120)		301,083		16,047	16,047	13,890	05/15/2019.
14743R	AB 9 CASE CORP		10/07/2015	WELLS FARGO		251,875	250,000	257,500	251,116		(825)		(825)		250,292		1,583	1,583	22,354	01/15/2016.
14987E	AA 5 CCOH SAFARI LLC		04/27/2015	CORPORATE REORG		450,000	450,000	450,875	450,857		(29)		(29)		450,828		(828)	(828)	10,244	12/01/2022.
14987E	AB 3 CCOH SAFARI LLC		04/27/2015	CORPORATE REORG		1,500,000	1,500,000	1,503,813	1,503,746		(94)		(94)		1,503,652		(3,652)	(3,652)	35,698	12/01/2024.
156700	AW 6 CENTURYLINK INC		02/20/2015	JEFFERIES & CO		587,125	550,000	579,063	572,743	3,368	(661)		2,707		575,449		11,676	11,676	12,375	04/01/2020.
15672J	AA 1 CEQUEL COM ESCRW		09/30/2015	VARIOUS		668,688	650,000	665,000	661,757		(605)		(605)		661,152		7,535	7,535	30,458	09/15/2020.
15672W	AE 4 CEQUEL COMMUNICATIONS		02/03/2015	BARCLAYS		392,000	400,000	400,000	392,000	8,000			8,000		400,000		(8,000)	(8,000)	2,833	12/15/2021.
15672W	AF 1 CEQUEL COMMUNICATION		09/02/2015	VARIOUS		409,625	450,000	437,625	438,098		974		974		439,073		(29,448)	(29,448)	16,706	12/15/2021.
15941R	AN 0 CHAPARRAL ENERGY INC		05/01/2015	DEUTSCHE BANK		129,375	150,000	170,250	102,750	61,312	(683)		60,629		163,379		(34,004)	(34,004)	8,846	10/01/2020.
16165L	AC 4 CHASEFLEX TRUST CMO		11/25/2015	MORTGAGE PAYDOWN		227,067	227,067	227,046	227,058		8		8		227,067			0	5,187	06/25/2036.
163851	AA 6 CHEMOURS CO		11/18/2015	CANTOR		77,000	100,000	100,250	100,238		(12)		(12)		100,238		(23,238)	(23,238)	3,515	05/15/2023.
163851	AC 2 CHEMOURS CO		11/17/2015	VARIOUS		312,775	400,000	400,000	400,000						400,000		(87,225)	(87,225)	13,942	05/15/2025.
165167	CQ 8 CHESAPEAKE ENERGY CORP		12/23/2015	VARIOUS		1,167,867	1,250,000	1,374,813	1,318,750	53,735	(11,774)		41,961		1,360,710		(192,843)	(192,843)	75,921	12/15/2022.
17121E	AB 3 CHRYSLER GROUP LLC / CG C		05/14/2015	CORPORATE REORG		993,909	950,000	1,026,500	1,008,188	10,481	(5,139)		5,342		1,013,530		(19,621)	(19,621)	31,456	06/15/2019.
17121E	AD 9 CHRYSLER GROUP LLC / CG C		12/21/2015	ISSUE CALLED at 107.484		644,904	600,000	667,000	661,393	139	(7,771)		(7,632)		653,761		(8,857)	(8,857)	50,325	06/15/2021.
171484	AB 4 CHURCHILL DOWNS INC		03/20/2015	VARIOUS		554,500	550,000	557,625	550,000	6,895	(167)		6,728		556,728		(2,228)	(2,228)	7,689	12/15/2021.
172441	AZ 0 CINEMARK USA INC		10/15/2015	CITIGROUP		977,500	1,000,000	970,000	950,000	20,673	2,274		22,947		972,947		4,553	4,553	43,198	06/01/2023.
172967	EV 9 CITIGROUP INC		11/02/2015	TENDER EX		3,043,825	2,500,000	2,968,840	2,760,900		(45,237)		(45,237)		2,715,663		328,162	328,162	203,056	05/22/2019.
172967	FD 8 CITIGROUP INC		05/19/2015	MATURITY		236,000	236,000	234,695	235,889		111		111		236,000			0	5,605	05/19/2015.
172967	GS 4 CITIGROUP INC		08/12/2015	GOLDMAN SACHS		994,720	1,000,000	999,290	999,520		88		88		999,608		(4,888)	(4,888)	18,903	05/01/2018.
172967	HQ 7 CITIGROUP INC		04/15/2015	VARIOUS		1,245,156	1,225,000	1,240,375	1,206,625	33,750			33,750		1,240,375		4,781	4,781	28,013	01/01/9999.
17453B	AW 1 CITIZENS COMMUNICATI		06/18/2015	RBC CAP		310,500	300,000	328,500	327,379		(2,842)		(2,842)		324,537		(14,037)	(14,037)	16,506	03/15/2019.
184502	BL 5 CLEAR CHANNEL COMMUNICATION		04/30/2015	VARIOUS		197,938	200,000	201,920	200,000	1,647	(91)		1,556		201,556		(3,618)	(3,618)	6,863	12/15/2019.
184502	BN 1 CLEAR CHANNEL COMMUNICATION		02/03/2015	DEUTSCHE BANK		355,250	350,000	350,000	350,000				0		350,000		5,250	5,250	16,953	03/01/2021.
184502	BQ 4 CLEAR CHANNEL COMMUNICATION		12/11/2015	VARIOUS		148,975	505,000	493,170	411,575	87,202	(3,458)	444,819	(361,075)		50,500		98,475	98,475	93,425	02/01/2021.
184502	BT 8 CLEAR CHANNEL COMMUNICATION		01/06/2015	USB SECURITIES		42,750	50,000	39,688	39,908		59		59		39,967		2,783	2,783	2,417	01/15/2018.
18450J	AP 0 CLEAR CHANNEL COMMUNICATION		12/15/2015	GOLDMAN SACHS		435,066	600,093	530,834	562,037	13,673	21,721		35,394		597,431		(162,364)	(162,364)	40,822	01/29/2016.
185401	AD 8 CLEAVER-BROOKS INC		02/26/2015	PERSHING DLJ		51,063	50,000	54,125	53,000	254	(96)		158		53,158		(2,095)	(2,095)	948	12/15/2019.
201723	AK 9 COMMERCIAL METALS CO		08/12/2015	VARIOUS		428,938	450,000	433,875	433,838	1,076	471		1,547		435,385		(6,447)	(6,447)	9,283	05/15/2023.
203372	AL 1 COMMSCOPE INC		11/18/2015	VARIOUS		292,000	300,000	300,000	298,500	1,500			1,500		300,000		(8,000)	(8,000)	14,014	06/15/2021.
203372	AM 9 COMMSCOPE INC		01/28/2015	VARIOUS		192,750	200,000	200,000	198,000	2,000			2,000		200,000		(7,250)	(7,250)	1,436	06/15/2024.
20337X	AA 7 COMMSCOPE HLDG CO INC		03/17/2015	VARIOUS		408,750	400,000	408,063	405,097	2,045	(132)		1,913		407,010		1,740	1,740	6,883	06/01/2020.
20605P	AC 5 CONCHO RESOURCES INC		08/11/2015	JP MORGAN		50,625	50,000	50,000	50,000				0		50,000		625	625	3,512	01/15/2022.
20605P	AE 1 CONCHO RESOURCES INC		07/10/2015	VARIOUS		551,063	550,000	565,000	552,000	11,083	(590)		10,493		562,493		(11,430)	(11,430)	22,000	04/01/2023.
210383	AA 3 CONSTELLUM NV		12/14/2015	VARIOUS		536,250	750,000	742,188	645,000	97,284	605		97,889		742,889		(206,639)	(206,639)	45,569	05/15/2024.
21038T	AA 6 CONSTELLATION ENTERPRISES		10/21/2015	VARIOUS		329,375	450,000	468,063	357,750	97,415	(2,658)		94,757		452,507		(123,132)	(123,132)	48,890	02/01/2016.
210795	QA 1 CONTINENTAL AIRLN PT		10/13/2015	MORTGAGE PAYDOWN		4,561		4,846			(16)		(16)		4,561			0	214	10/11/2021.
210795	QD 5 CONTINENTAL AIRLN PT		10/05/2015	BAIRD, ROBERT W		51,625	50,000	53,375	52,882		(576)		(576)		52,306		(681)	(681)	2,875	04/29/2018.
221643	AH 2 COTT BEVERAGES INC		11/03/2015	VARIOUS		890,500	900,000	900,313	832,500	67,797	(6)		67,791		900,291		(9,791)	(9,791)	62,514	07/01/2022.
22663A	AA 7 CRIMSON MERGER SUB		12/17/2015	VARIOUS		525,000	750,000	760,390	675,000	84,749	(1,044)		83,705		758,704		(233,704)	(233,704)	54,757	05/15/2022.
23327B	AM 5 DJO FIN LLC/ DJO FIN CORP		05/18/2015	CORPORATE REORG		472,221	450,000	448,875	449,257		76		76		449,333		22,888	22,888	26,045	04/15/2018.
23327B	AP 8 DJO FIN LLC/DJO FIN CORP		09/10/2015	CS FIRST		305,000	300,000	290,125	293,670		(311)		(311)		293,359		11,641	11,641	33,849	04/15/2020.

E14.10

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
23331A	BJ 7		06/15/2015	JP MORGAN		250,625	250,000	251,500	248,750	2,648	(146)		2,502		251,253		(628)	(628)	7,474		03/01/2019
25278X	AB 5		02/25/2015	VARIOUS		315,500	300,000	300,000	292,875	7,125			7,125		300,000		15,500	15,500	9,256		10/01/2021
25470X	AB 1		06/05/2015	CS FIRST		56,250	50,000	57,375	55,117		(432)		(432)		54,685		1,565	1,565	3,052		09/01/2019
25470X	AP 0		06/09/2015	VARIOUS		307,688	300,000	300,000	300,000				0		300,000		7,688	7,688	8,854		04/01/2018
25470X	AW 5		06/12/2015	MORGAN STANLEY		493,938	500,000	500,000	500,000				0		500,000		(6,063)	(6,063)	16,874		11/15/2024
25746U	BE 8		03/23/2015	JP MORGAN		1,143,970	1,000,000	999,060	999,604		25		25		999,629		144,341	144,341	17,956		06/15/2018
25746U	BJ 7		09/01/2015	MATURITY		1,000,000	1,000,000	998,540	999,796		204		204		1,000,000			0	22,500		09/01/2015
261608	AD 5		07/30/2015	ISSUE CALLED at 107.482		537,412	500,000	497,938	498,527		111		111		498,638		38,773	38,773	24,285		05/01/2021
26779U	AG 2		09/30/2015	VARIOUS		1,500	1,500	1,500	1,500				0		1,500			0	9		01/28/2022
26779Y	AC 3		03/02/2015	VARIOUS		538,825	500,000	519,625	513,748		(397)		(397)		513,351		25,474	25,474	28,521		07/15/2019
269871	AB 5		05/22/2015	VARIOUS		1,053,250	1,050,000	1,054,660	997,500	55,868	(189)		55,679		1,053,179		71	71	37,970		02/15/2021
29085T	AA 1		10/29/2015	VARIOUS		450,000	800,000	813,626	612,000	199,835	(1,922)		197,913		809,913		(359,913)	(359,913)	87,503		03/15/2019
29273E	AC 2		10/28/2015	BANKAMERICA		349,125	350,000	350,000	350,000				0		350,000		(875)	(875)	6,592		07/15/2023
29358Q	AB 5		03/06/2015	ISSUE CALLED at 102.742		1,027,420	1,000,000	992,390	998,045		318		318		998,362		29,058	29,058	16,069		03/15/2016
29358Q	AC 3		10/29/2015	WELLS FARGO		408,110	500,000	489,255	489,315		758		758		490,073		(81,963)	(81,963)	24,625		10/11/2024
29363T	AB 2		04/07/2015	CS FIRST		819,375	750,000	804,033	782,972	9,825	(2,013)		7,812		790,783		28,592	28,592	28,219		12/01/2019
29379V	AR 4		06/01/2015	MATURITY		1,000,000	1,000,000	999,900	999,812		188		188		1,000,000			0	18,500		06/01/2015
29414D	AA 8		02/04/2015	VARIOUS		254,625	250,000	250,000	249,375		625		625		250,000		4,625	4,625	7,837		07/01/2022
29444U	AL 0		06/12/2015	SUNTRUST		357,875	350,000	356,000	350,000	4,738	(373)		4,365		354,366		3,509	3,509	12,133		04/01/2020
298478	SA 7		04/13/2015	VARIOUS		325,406	322,202	320,591	319,785		944		63		320,793		4,614	4,614	7,791		05/14/2021
30251G	AC 1		05/28/2015	ISSUE CALLED at 103.438		114,931	111,111	104,833	101,667		3,341		4,084		105,751		9,180	9,180	6,302		02/01/2018
30251G	AH 0		07/01/2015	STIEFL		168,250	200,000	186,938	185,000	2,157	1,122		3,279		188,279		(20,029)	(20,029)	11,275		11/01/2019
30251G	AK 3		05/28/2015	ISSUE CALLED at 103.000		154,500	150,000	144,375	143,346	1,255	945		2,200		145,546		8,954	8,954	5,925		04/01/2017
31430Q	BB 2		05/15/2015	TENDER EX		648,438	625,000	625,000	625,000				0		625,000		23,438	23,438	19,922		06/01/2019
31430Q	BE 6		10/23/2015	VARIOUS		154,250	150,000	150,000	149,250		750		750		150,000		4,250	4,250	9,570		03/01/2023
319963	AY 0		04/07/2015	JP MORGAN		321,750	300,000	211,030	232,493		2,053		2,053		234,546		87,204	87,204	18,219		01/15/2021
319963	AZ 7		12/07/2015	CORPORATE REORG		380,776	362,000	353,825	355,585		639		639		356,224		24,552	24,552	44,169		01/15/2022
319963	BB 9		07/07/2015	CITIGROUP		751,563	650,000	497,168	529,280		6,191		6,191		535,472		216,091	216,091	80,923		01/15/2021
319963	BG 8		11/03/2015	ISSUE CALLED at 100.000		687,546	622,000	650,670	649,042	1,070	(3,118)		(2,048)		646,994		40,552	40,552	67,448		01/15/2021
319963	BJ 2		11/30/2015	ISSUE CALLED at 111.543		108,197	97,000	97,000	97,000				0		97,000		11,197	11,197	13,312		06/15/2021
32008D	AB 2		12/04/2015	JP MORGAN		450,000	450,000	450,000	450,000				0		450,000			0	1,006		01/15/2024
340711	AR 1		07/15/2015	MATURITY		1,000,000	1,000,000	999,820	999,978		23		23		1,000,000			0	40,000		07/15/2015
345397	WJ 8		01/22/2015	BANK AMERICA MERRILL		1,004,040	1,000,000	999,040	999,560		23		23		999,583		4,457	4,457	3,683		05/09/2016
35687M	AZ 0		08/05/2015	FREESCALE SEMICONDUCTOR I		578,875	550,000	551,108	550,993		(69)		(69)		550,924		27,951	27,951	24,292		01/15/2022
35802X	AD 5		06/12/2015	JP MORGAN		108,875	100,000	111,500	107,500	1,162	(810)		352		107,851		1,024	1,024	4,953		07/31/2019
35906A	AF 5		01/29/2015	VARIOUS		665,000	600,000	587,688	594,195		178		178		594,373		70,627	70,627	13,979		04/15/2017
35906A	AH 1		06/29/2015	VARIOUS		1,177,563	1,100,000	1,258,500	1,222,500	1,279	(8,812)		(7,533)		1,214,968		(37,405)	(37,405)	60,881		04/15/2020
35906A	AL 2		06/18/2015	VARIOUS		887,775	791,000	915,488	901,921	2,731	(4,984)		(2,253)		899,667		(11,892)	(11,892)	62,923		07/01/2021
361841	AB 5		06/29/2015	CITIGROUP		307,500	300,000	300,000	300,000				0		300,000		7,500	7,500	8,786		11/01/2018
361841	AD 1		12/16/2015	VARIOUS		317,788	320,000	322,098	321,794		(205)		(205)		321,589		(3,802)	(3,802)	14,738		11/01/2020
361841	AF 6		10/01/2015	MORGAN STANLEY		615,875	600,000	621,750	620,525		(841)		(841)		619,684		(3,809)	(3,809)	19,761		11/01/2023
36467W	AA 7		03/31/2015	VARIOUS		516,250	500,000	500,375	500,356		(16)		(16)		500,340		15,910	15,910	14,361		10/01/2019

E14.11

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
364725 BA 8	GANNETT CO INC		04/01/2015	VARIOUS		519,375	500,000	492,955	495,509			579	579		496,088		23,287	23,287	17,012	07/15/2016
36740P AA 1	GATES GLOBAL LLC		08/26/2015	VARIOUS		654,000	750,000	754,736	723,750	30,778	(300)		30,478		754,228		(100,228)	(100,228)	51,083	07/15/2022
36962G 4D 3	GENERAL ELEC CAP CORP MTN		10/26/2015	VARIOUS		712,643	713,000	712,201	712,574		68		68		712,642		1	1	49,474	08/07/2019
36962G 4F 8	GENERAL ELEC CAP CORP MTN		01/22/2015	KEYBANC		1,281,750	1,250,000	1,249,422	1,249,422		57		57		1,249,479		32,272	32,272	19,141	09/21/2015
36962G 4J 0	GENERAL ELEC CAP CORP MTN		10/26/2015	VARIOUS		1,088,443	1,070,000	1,107,118	1,091,683		(3,186)		(3,186)		1,088,498		(55)	(55)	71,444	01/08/2020
36962G 4Y 7	GENERAL ELEC CAP CORP MTN		10/26/2015	VARIOUS		711,441	713,000	710,291	711,223		214		214		711,437		4	4	47,214	01/07/2021
36962G 5W 0	GENERAL ELECTRIC CAPITAL CORP DISC NOTE		10/26/2015	VARIOUS		999,611	1,000,000	998,690	999,393		214		214		999,607		4	4	22,936	04/27/2017
36962G 6S 8	GENERAL ELECTRIC CAP CORP		10/26/2015	VARIOUS		1,424,989	1,427,000	1,424,317	1,424,784		202		202		1,424,986		3	3	53,618	01/09/2023
370334 BF 0	GENERAL MLS INC		03/17/2015	MATURITY		1,000,000	1,000,000	997,740	999,920		80		80		1,000,000			0	26,000	03/17/2015
37185L AE 2	GENESIS ENERGY LP/GENESI		02/20/2015	VARIOUS		286,125	300,000	300,000	282,000	18,000			18,000		300,000		(13,875)	(13,875)	8,385	02/15/2021
37247D AM 8	GENWORTH FINL INC		02/27/2015	GOLDMAN SACHS		265,625	250,000	250,000	250,000						250,000		15,625	15,625	4,224	06/15/2020
37247D AN 6	GENWORTH FINL INC		02/26/2015	GOLDMAN SACHS		521,250	500,000	498,295	498,782		27		27		498,810		22,440	22,440	19,800	02/15/2021
37427U AF 7	GETTY IMAGES INC		09/30/2015	VARIOUS		9,378	9,378	8,440	8,577	45	70		115		8,692		686	686	259	10/18/2019
38141G EU 4	GOLDMAN SACHS GROUP INC		02/23/2015	GOLDMAN SACHS		1,609,500	1,500,000	1,436,700	1,483,299		1,187		1,187		1,484,486		125,014	125,014	51,797	01/15/2017
38869P AL 8	GRAPHIC PACKAGING IN		04/28/2015	VARIOUS		119,763	115,000	115,000	115,000				0		115,000		4,763	4,763	2,700	11/15/2022
398176 AA 5	GRIFFEY INTR INC/FIN		09/11/2015	VARIOUS		262,875	850,000	841,900	654,500	187,501	691		188,192		842,692		(579,817)	(579,817)	54,707	10/15/2020
402740 AA 2	GULFSTREAM NAT GAS SYS LL		11/01/2015	MATURITY		405,000	405,000	393,356	403,575		1,425		1,425		405,000			0	22,518	11/01/2015
404119 BQ 1	HCA INC CALLABLE NOTES		01/22/2015	J P MORGAN		109,000	100,000	100,000	100,000				0		100,000		9,000	9,000	1,458	04/15/2025
404121 AE 5	HCA INC		09/01/2015	JP MORGAN		490,500	450,000	492,750	490,272		(3,254)		(3,254)		487,018		3,482	3,482	25,630	03/15/2022
40415R AH 8	HD SUPPLY INC		10/13/2015	CORPORATE REORG		663,644	600,000	623,500	618,044		(2,199)		(2,199)		615,845		47,799	47,799	65,633	04/15/2020
40415R AP 0	HD SUPPLY INC		04/08/2015	MORGAN STANLEY		1,162,605	1,082,000	1,132,079	1,122,168	1,210	(1,721)		(511)		1,121,657		40,948	40,948	50,399	07/15/2020
40415R AQ 8	HD SUPPLY INC		08/06/2015	VARIOUS		618,750	600,000	600,000	600,000				0		600,000		18,750	18,750	21,569	12/15/2021
40537Q AB 6	HALCON RESOURCES CORP		09/11/2015	VARIOUS		681,312	700,000	739,250	528,500	205,443	(2,149)		203,294		731,794		(50,482)	(50,482)	71,400	07/15/2020
40537Q AD 2	HALCON RESOURCES CORP		09/11/2015	VARIOUS		677,274	800,000	800,741	606,000	193,435	357		193,792		799,792		(122,517)	(122,517)	34,144	05/15/2021
40537Q AF 7	HALCON RES CORP		09/11/2015	EXCHANGE		128,172	150,000	126,250	113,250	13,272	1,522		14,794		128,044		127	127	13,875	02/15/2022
40650V AA 8	HALYARD HEALTH INC		07/08/2015	MORGAN STANLEY		157,500	150,000	150,000	150,000				0		150,000		7,500	7,500	6,927	10/15/2022
415855 AA 3	HARRON COMM/HARRON FIN		06/12/2015	CS FIRST		434,000	400,000	419,938	415,243	367	(1,153)		(786)		414,457		19,543	19,543	25,956	04/01/2020
42206J AJ 1	HD SUPPLY INC		08/13/2015	GOLDMAN SACHS		488,750	488,750	488,919	483,457	5,381	(19)		5,362		488,819		(69)	(69)	17,184	10/12/2017
428236 BE 2	HEWLETT PACKARD CO		10/13/2015	TENDER EX		972,480	1,000,000	999,110	999,829		147		147		999,977		(27,497)	(27,497)	49,250	12/01/2015
428303 AJ 0	HEXION SPECIALTY CHEMICAL		12/16/2015	CS FIRST		988,063	1,350,000	1,349,178	1,215,000	132,803	1,268		134,071		1,349,070		(361,008)	(361,008)	152,071	02/01/2018
428303 AM 3	HEXION US FIN/NOVA SCOTIA		11/13/2015	VARIOUS		170,500	300,000	262,813	216,000	53,661	2,942		56,603		272,603		(102,103)	(102,103)	24,213	11/15/2020
437076 AP 7	HOME DEPOT INC		01/29/2015	WELLS FARGO		3,156,030	3,000,000	3,293,580	3,064,779		(4,827)		(4,827)		3,059,953		96,077	96,077	68,400	03/01/2016
43813X AD 6	HONDA AUTO RECEIVABLES OWNER TRUST		11/16/2015	VARIOUS		5,000,000	5,000,000	4,999,717	4,999,930		70		70		5,000,000			0	32,084	10/15/2018
44328M AL 8	HSBC BK PLC		10/29/2015	SUSQUAHANNA		4,054,600	4,000,000	4,265,520	4,108,349		(64,850)		(64,850)		4,043,499		11,101	11,101	116,767	05/24/2016
446149 AD 8	HUNTINGTON AUTO TRUST		07/15/2015	VARIOUS		7,732,998	7,732,998	7,732,889	7,732,957		32		32		7,732,989		9	9	38,259	11/15/2016
446413 AG 1	HUNTINGTON INGALLS I		03/25/2015	CS FIRST		314,250	300,000	300,000	300,000				0		300,000		14,250	14,250	4,917	12/15/2021
44701Q AX 0	HUNTSMAN INTL LLC		05/11/2015	VARIOUS		267,530	250,000	260,000	256,889		(268)		(268)		256,621		10,908	10,908	13,339	03/15/2021
44701Q BB 7	HUNTSMAN INTL LLC		07/29/2015	VARIOUS		432,750	450,000	450,000	443,250	6,750			6,750		450,000		(17,250)	(17,250)	16,322	11/15/2022
44919P AC 6	IAC INTERACTIVECORP		07/07/2015	BANK AMERICA MERRILL		441,000	450,000	422,218	424,631		1,340		1,340		425,971		15,029	15,029	12,073	12/15/2022
45174H AC 1	IHEARTCOMMUNICATIONS INC		09/24/2015	CS FIRST		299,250	350,000	350,000					0		350,000		(50,750)	(50,750)	22,003	03/15/2023
458204 AN 4	INTELSAT BERMUDA LTD		08/20/2015	BANK AMERICA MERRILL		45,750	50,000	51,750	51,281		(225)		(225)		51,056		(5,306)	(5,306)	2,475	06/01/2018
45824T AG 0	INTELSAT JACKSON HLDGS LT		11/25/2015	DEUTSCHE BANK		631,875	750,000	755,250	754,052		(495)		(495)		753,557		(121,682)	(121,682)	65,625	04/01/2021
45824T AM 7	INTELSAT JACKSON HLDG		11/23/2015	DEUTSCHE BANK		617,500	950,000	984,688	970,592	10,948	(2,908)		8,040		978,632		(361,132)	(361,132)	59,791	12/15/2022

E14.12

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H AX 8	JP MORGAN CHASE & CO.....		05/01/2015	MATURITY.....		2,000,000	2,000,000	1,889,140	1,994,121		5,880		5,880		2,000,000			0	52,500	05/01/2015.
466355 AE 4	JACK COOPER HLDGS CORP.....		04/17/2015	JEFFERIES & CO.....		250,000	300,000	328,500	315,000	11,376	(1,226)		10,150		325,149		(75,149)	(75,149)	11,244	06/01/2020.
47232M AB 8	JEFFERIES FIN LLC/JFIN.....		01/29/2015	JEFFERIES & CO.....		315,000	350,000	350,000	322,875	27,125			27,125		350,000		(35,000)	(35,000)	7,152	04/15/2022.
47232M AC 6	JEFFERIES FINANCE LL.....		07/07/2015	JEFFERIES & CO.....		198,500	200,000	200,000	186,000	14,000			14,000		200,000		(1,500)	(1,500)	11,083	04/15/2021.
48207W AA 7	JURASSIC HOLDINGS III.....		08/04/2015	STIEFL.....		321,250	500,000	502,208	467,500	34,483	(161)		34,322		501,822		(180,572)	(180,572)	33,611	02/15/2021.
487836 BD 9	KELLOGG CO.....		04/28/2015	USBCORP.....		1,027,670	948,000	939,819	942,738		263		263		943,000		84,670	84,670	14,325	12/15/2020.
49326E EC 3	KEYCORP MEDIUM TERM NTS B.....		08/13/2015	VARIOUS.....		1,500,000	1,500,000	1,555,830	1,509,266		(9,266)		(9,266)		1,500,000			0	56,250	08/13/2015.
50015Q AB 6	KODIAK OIL & GAS CORP.....		12/24/2015	ISSUE CALLED at 104.063.....		624,378	600,000	619,238	610,566	3,219	(2,390)		829		611,395		12,983	12,983	51,865	12/01/2019.
50015Q AF 7	KODIAK OIL & GAS CORP.....		02/26/2015	ISSUE CALLED at 101.000.....		656,500	650,000	658,938	655,188	1,915	(182)		1,733		656,921		(421)	(421)	22,940	02/01/2022.
50015Q AH 3	KODIAK OIL & GAS CORP.....		02/26/2015	ISSUE CALLED at 101.000.....		505,000	500,000	507,875	503,500	4,200	(153)		4,047		507,547		(2,547)	(2,547)	16,424	02/17/2022.
50188F AB 1	LG&E & KU ENERGY LLC.....		11/15/2015	MATURITY.....		2,000,000	2,000,000	1,991,140	1,998,387		1,613		1,613		2,000,000			0	42,500	11/15/2015.
516806 AA 4	LAREDO PETROLEUM INC.....		04/06/2015	ISSUE CALLED at 104.750.....		680,875	650,000	653,080	650,000	2,024	(112)		1,912		651,912		28,963	28,963	39,623	02/15/2019.
516806 AD 8	LOREDO PETROLEUM INC.....		10/14/2015	JP MORGAN.....		46,000	50,000	50,000	44,000	6,000			6,000		50,000		(4,000)	(4,000)	3,547	01/15/2022.
526057 BU 7	LENNAR CORP.....		08/03/2015	VARIOUS.....		361,625	350,000	350,000	347,375	2,625			2,625		350,000		11,625	11,625	10,938	11/15/2019.
527298 AR 4	LEVEL 3 FING INC.....		04/01/2015	ISSUE CALLED at 104.688.....		157,032	150,000	164,188	159,731	1,371	(578)		793		160,523		(3,491)	(3,491)	7,031	04/01/2019.
527298 AU 7	LEVEL 3 FINANCING INC.....		05/28/2015	VARIOUS.....		523,577	500,000	491,840	494,739		411		411		495,149		28,428	28,428	36,900	07/01/2019.
52729N BV 1	LEVEL 3 COMMUNICATIONS.....		05/28/2015	ISSUE CALLED at 104.481.....		365,683	350,000	350,000	349,980		1		1		349,981		15,702	15,702	15,272	06/01/2019.
53219L AM 1	LIFEPOINT HOSPITALS INC.....		10/23/2015	VARIOUS.....		1,326,188	1,300,000	1,320,688	1,318,713	305	(1,709)		(1,404)		1,317,308		8,879	8,879	60,653	12/01/2021.
534187 AZ 2	LINCOLN NATIONAL CORP.....		06/15/2015	MATURITY.....		500,000	500,000	499,335	499,934		66		66		500,000			0	10,750	06/15/2015.
536022 AJ 5	LINN ENERGY LLC.....		12/07/2015	VARIOUS.....		75,000	300,000	289,709	252,000	39,901	(734)	218,215	(177,000)		75,000			0	18,750	11/01/2019.
55181W AA 2	LYNX I CORP.....		03/31/2015	ISSUE CALLED at 100.000.....		110,000	110,000	112,300	112,142		131		(73)		112,069		(2,069)	(2,069)	328	04/15/2021.
55181X AA 0	LYNX II CORP.....		06/23/2015	CS FIRST.....		472,500	450,000	469,688	469,344		(898)		(898)		468,446		4,054	4,054	20,002	04/15/2023.
552704 AB 4	MEG ENERGY CORP.....		05/21/2015	VARIOUS.....		192,938	200,000	204,438	179,722	23,924	(136)		23,788		203,510		(10,573)	(10,573)	10,253	01/30/2023.
552953 BX 8	MGM RESORTS INTERNATIONAL.....		11/16/2015	VARIOUS.....		875,875	800,000	910,438	890,937	8,495	(8,213)		282		891,220		(15,345)	(15,345)	64,519	03/15/2022.
552953 BY 6	MGM RESORTS INTL.....		01/16/2015	VARIOUS.....		317,250	300,000	332,250	316,500	9,979	(217)		9,762		326,262		(9,012)	(9,012)	6,169	10/01/2020.
552953 CA 7	MGM RESORTS INTL.....		12/17/2015	VARIOUS.....		207,750	200,000	217,000	211,000	5,663	(1,110)		4,553		215,552		(7,802)	(7,802)	7,794	12/15/2021.
552953 CC 3	MGM GRAND INC.....		11/16/2015	VARIOUS.....		692,802	700,000	700,000	700,000				0		700,000		(7,199)	(7,199)	33,100	03/15/2023.
55303Q AC 4	MGM RESORTS INTERNATIONAL.....		02/03/2015	BANK AMERICA MERRILL.....		111,500	100,000	104,875	101,871		(92)		(92)		101,779		9,721	9,721	2,639	11/01/2016.
55342U AC 8	MPT OPERATING PARTNERSHIP.....		12/17/2015	VARIOUS.....		370,000	350,000	370,438	364,467	1,437	(1,183)		254		364,720		5,280	5,280	18,648	05/01/2021.
55354G AA 8	MSCI INC.....		03/25/2015	JP MORGAN.....		206,375	200,000	200,000	200,000				0		200,000		6,375	6,375	3,719	11/15/2024.
559417 AA 8	MAGNETATION LLC/ MAG FIN.....		02/19/2015	CITIGROUP.....		213,500	350,000	330,750	241,500	90,089	656		90,745		332,245		(118,745)	(118,745)	10,588	05/15/2018.
55973B AB 8	MAGNUM HUNTER RESOURCES.....		08/12/2015	VARIOUS.....		1,288,588	1,505,000	1,589,649	1,200,237	373,534	(4,190)		369,344		1,569,582		(280,994)	(280,994)	80,909	05/15/2020.
563571 AH 1	MANITOWOC INC.....		07/30/2015	WELLS FARGO.....		210,250	200,000	199,188	199,454		44		44		199,498		10,752	10,752	12,892	11/01/2020.
563571 AJ 7	MANITOWOC COMPNAY INC.....		07/30/2015	WELLS FARGO.....		537,500	500,000	507,750	506,207	616	(422)		194		506,400		31,100	31,100	23,582	10/15/2022.
56808R AC 0	MARINA DISTRICT.....		09/25/2015	VARIOUS.....		105,395	105,395	104,341	104,579		97		97		104,676		719	719	4,326	08/15/2018.
56808R AD 8	MARINA DISTRICT FINANCE.....		08/17/2015	CORPORATE REORG.....		409,876	400,000	416,114	408,718	4,314	(2,022)		2,292		411,010		(1,134)	(1,134)	39,610	08/15/2018.
570254 AA 0	MARIPOSA BORROWER INC/MER.....		10/14/2015	VARIOUS.....		611,863	600,000	627,988	626,491	304	(2,449)		(2,145)		624,345		(12,483)	(12,483)	48,295	10/15/2021.
570254 AB 8	NEIMAN MARCUS GROUP.....		11/06/2015	VARIOUS.....		1,080,755	1,050,000	1,100,482	369,635	4,977	27,731		32,708		1,127,084		(46,329)	(46,329)	63,905	10/15/2021.
575384 AF 9	MASONITE INTL CORP.....		04/08/2015	ISSUE CALLED at 106.333.....		159,500	150,000	159,750	159,348	160	(336)		(176)		159,172		327	327	5,947	04/15/2021.
580638 AB 0	MCGRAW-HILL GLOBAL ED.....		08/06/2015	BANK AMERICA MERRILL.....		330,750	300,000	298,843	299,099		61		61		299,160		31,590	31,590	25,188	04/01/2021.
586049 AB 4	MEMORIAL PRODTN PARTNERS.....		02/05/2015	VARIOUS.....		889,250	1,000,000	999,047	805,000	193,863	56		193,919		998,919		(109,669)	(109,669)	18,480	05/01/2021.
586049 AD 0	MEMORIAL PRODTN PARTNERS.....		01/15/2015	BARCLAYS.....		162,000	200,000	196,970	151,000	46,108	17		46,125		197,125		(35,125)	(35,125)	7,028	08/01/2022.
587118 AE 0	MENS WEARHOUSE INC.....		12/15/2015	CS FIRST.....		139,500	200,000	200,000	200,000				0		200,000		(60,500)	(60,500)	21,000	07/01/2022.

E14.13

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59001A AN 2	MERITAGE HOMES CORP		11/17/2015	CS FIRST		267,500	250,000	238,438	242,682		1,009		1,009		243,691		23,809	23,809	19,553	04/15/2020.
59001A AQ 5	MERITAGE HOMES CORP		12/16/2015	VARIOUS		318,903	300,000	300,000	300,000				0		300,000		18,903	18,903	18,112	04/01/2022.
59023B AE 4	MERRILL LYNCH 2006-C1 A4		12/14/2015	MORTGAGE PAYDOWN		3,363,172	3,363,172	3,435,557	3,366,671		(3,499)		(3,499)		3,363,172		0	0	192,294	05/12/2039.
595112 BD 4	MICRON TECHNOLOGY IN		07/14/2015	VARIOUS		97,000	100,000	100,625	100,625		(23)		(23)		100,602		(3,602)	(3,602)	2,392	08/01/2023.
59870X AA 8	MCRON FINACE SUB LLC/MC		05/15/2015	CORPORATE REORG		552,661	520,000	543,025	537,806		(1,349)		(1,349)		536,457		16,204	16,204	21,775	05/15/2019.
60740F AK 1	MOBILE MINI INC.		02/18/2015	BARCLAYS		394,688	375,000	375,000	375,000				0		375,000		19,688	19,688	6,727	12/01/2020.
60877U BE 6	MOMENTIVE PERFORMANCE		03/04/2015	CITIGROUP		751,188	850,000	800,850	720,375	81,588	1,129		82,717		803,992		(51,904)	(51,904)	17,568	10/24/2021.
617451 CL 1	MORGAN STANLEY CAP 2005-H		12/07/2015	VARIOUS		5,321,116	5,321,116	5,342,869	5,337,474		(15,125)		(15,125)		5,322,348		(1,232)	(1,232)	152,197	11/14/2042.
61754J AF 5	MORGAN STANLEY CAP 2007-T		12/11/2015	VARIOUS		163,590	163,590	182,034	164,011		(422)		(422)		163,590		0	0	6,975	06/11/2042.
62886E AR 9	NCR ESCROW CORP		09/03/2015	VARIOUS		508,813	500,000	500,000	500,000				0		500,000		8,813	8,813	21,248	12/15/2021.
629377 BY 7	NRG ENERGY INC		07/17/2015	VARIOUS		653,875	650,000	660,500	660,115	206	(318)		(112)		660,003		(6,128)	(6,128)	23,247	05/01/2024.
63860U AK 6	NATIONSTAR MORT/CAP CORP		03/02/2015	VARIOUS		240,750	250,000	255,794	228,125	26,650	(107)		26,543		254,667		(13,917)	(13,917)	10,987	07/01/2021.
63938C AA 6	NAVIENT CORP		04/22/2015	VARIOUS		244,813	250,000	248,413	245,000	3,446	61		3,507		248,507		(3,695)	(3,695)	5,319	10/26/2020.
639888 AA 4	JO-ANN STORES INC		01/16/2015	STERNE AGEE		185,000	200,000	203,500	187,500	15,160	(32)		15,128		202,628		(17,628)	(17,628)	5,733	03/15/2019.
644535 AD 8	NEW GOLD INC		05/06/2015	CITIGROUP		104,250	100,000	103,750	100,500	2,568	(179)		2,389		102,890		1,360	1,360	4,006	04/15/2020.
644535 AF 3	NEW GOLD INC		12/17/2015	VARIOUS		207,750	250,000	256,563	245,000	11,169	(457)		10,712		255,712		(47,962)	(47,962)	14,045	11/15/2022.
64970H EB 6	NEW YORK CITY NY HSG DEV CORP		04/20/2015	NATIONAL FINANCIAL SERVICES CO		945,558	945,000	945,000	945,000				0		945,000		558	558	3,780	05/15/2018.
65336Y AJ 2	NEXSTAR BROADCASTING INC		02/03/2015	VARIOUS		784,313	750,000	754,188	753,747		(27)		(27)		753,720		30,593	30,593	10,513	11/15/2020.
654579 AD 3	NIPPON LIFE INSURANCE		01/22/2015	BANK AMERICA MERRILL		632,400	600,000	600,000	600,000				0		600,000		32,400	32,400	8,585	10/16/2044.
655044 AK 1	NOBLE ENERGY INC		09/08/2015	VARIOUS		1,008,375	1,000,000	995,125	917,500	78,457	373		78,830		996,330		12,045	12,045	47,883	05/01/2021.
655044 AM 7	NOBLE ENERGY INC		09/15/2015	VARIOUS		155,125	150,000	150,000	134,250	15,750			15,750		150,000		5,125	5,125	5,957	06/01/2024.
65557C AM 5	NORDEA BANK AB		01/28/2015	JP MORGAN		300,375	300,000	299,250	299,250				0		299,250		1,125	1,125	5,913	01/01/9999.
682129 AE 1	OMNOVA SOLUTIONS INC		04/10/2015	VARIOUS		513,100	500,000	494,043	493,290	2,574	315		2,889		496,179		16,921	16,921	13,974	11/01/2018.
695459 AF 4	PAETEC HOLDING CORP		05/27/2015	ISSUE CALLED at 104.938		157,407	150,000	165,375	158,250	1,925	(934)		991		159,241		(1,834)	(1,834)	7,242	12/01/2018.
704549 AE 4	PEABODY ENERGY CORP		03/06/2015	TENDER/EXCHANGE		268,178	250,000	276,563	256,250	2,923	(999)		1,924		258,174		10,004	10,004	14,414	11/01/2016.
704549 AG 9	PEABODY ENERGY CORP		07/23/2015	VARIOUS		46,625	400,000	306,800	211,500	98,117	717		98,834		310,334		(263,709)	(263,709)	11,578	12/15/2041.
704549 AK 0	PEABODY ENERGY CORP		11/05/2015	VARIOUS		62,000	250,000	250,000	226,250	23,750			23,750		250,000		(188,000)	(188,000)	14,767	11/15/2018.
704549 AQ 7	PEABODY ENERGY CORP		07/20/2015	VARIOUS		168,125	350,000	341,481	226,250	302			302		341,783		(173,658)	(173,658)	12,306	03/15/2022.
71375H AD 2	PERFORMANCE FOOD GROUP CO		10/07/2015	VARIOUS		285,820	285,820	287,029	279,746	7,252	(15)		7,237		286,983		(1,163)	(1,163)	16,058	11/14/2019.
737446 AB 0	POST HLDGS INC		04/01/2015	VARIOUS		1,298,938	1,250,000	1,284,188	1,257,995	23,414	(537)		22,877		1,280,872		18,066	18,066	54,831	02/15/2022.
737446 AE 4	POST HLDGS INC		11/02/2015	VARIOUS		301,875	300,000	318,625	294,000	23,116	(1,318)		21,798		315,798		(13,923)	(13,923)	14,794	12/01/2021.
737446 AG 9	POST HLDGS INC		10/22/2015	VARIOUS		392,250	400,000	400,000	375,000	25,000			25,000		400,000		(7,750)	(7,750)	9,908	12/15/2022.
74005P AR 5	PRAXAIR INC		03/30/2015	VARIOUS		1,000,000	1,000,000	998,590	999,942		58		58		1,000,000		0	0	23,125	03/30/2015.
74256L AC 3	PRINCIPAL LFE GLB FND II		12/11/2015	MATURITY		500,000	500,000	499,675	500,000				0		500,000		0	0	5,000	12/11/2015.
742651 DB 5	PRIVATE EXPT FDG CORP		02/25/2015	JP MORGAN		3,095,580	3,000,000	2,999,340	2,999,925		13		13		2,999,938		95,642	95,642	41,663	11/15/2015.
74759B AA 1	QUALITYTECH LP / QTS FIN		01/30/2015	VARIOUS		506,250	500,000	496,055	496,234		37		37		496,272		9,979	9,979	15,585	08/01/2022.
74840D AA 8	QUIKSILVER INC / QS WHSL		02/03/2015	CITIGROUP		136,875	150,000	149,225	132,750	16,676	13		16,689		149,439		(12,564)	(12,564)	6,070	08/01/2018.
74966N AA 4	RJS PWR HLDGS LLC		02/25/2015	VARIOUS		588,250	600,000	600,000	595,500	4,500			4,500		600,000		(11,750)	(11,750)	19,169	07/15/2019.
74978D AA 2	DONNELLY RR & SONS CO MT		06/23/2015	VARIOUS		341,250	300,000	298,500	298,762		77		77		298,839		42,411	42,411	18,441	03/15/2021.
749951 AA 7	RADIO SYSTEMS CORP		06/23/2015	VARIOUS		535,000	500,000	505,563	504,226		(271)		(271)		503,954		31,046	31,046	25,776	11/01/2019.
750323 AB 3	RADIATION THERAPY SERVICE		02/26/2015	CS FIRST		630,875	650,000	552,151	567,497	24,283	3,269		27,552		595,049		35,826	35,826	21,163	04/15/2017.
75886A AF 5	REGENCY ENERGY PARTNERS		07/09/2015	STIEFL		422,500	400,000	400,000	400,000				0		400,000		22,500	22,500	25,928	07/15/2021.

E14.14



**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75886A AG 3	REGENCY ENERGY PARTNERS		07/01/2015	BARCLAYS US FUN		50,875	50,000	50,000	48,500	1,500			1,500		50,000		875	875	2,001	04/15/2023
75886A AK 4	REGENCY ENERGY PARTNERS		07/01/2015	JP MORGAN		272,133	250,000	250,000	250,000				0		250,000		22,133	22,133	12,219	09/01/2020
75886A AL 2	REGENCY ENERGY PARTNERS		07/09/2015	MORGAN STANLEY		265,625	250,000	246,058	246,419		218		218		246,637		18,988	18,988	12,770	03/01/2022
75886A AQ 1	REGENCY ENERGY PARTNERS		07/09/2015	VARIOUS		455,135	450,000	446,211	427,500	18,917	225		19,142		446,642		8,492	8,492	21,618	10/01/2022
76116A AB 4	RESOLUJTE ENERGY CORP		08/20/2015	BANK AMERICA MERRILL		302,563	800,000	817,220	404,000	410,130	(1,367)		408,763		812,763		(510,200)	(510,200)	54,282	05/01/2020
761735 AD 1	THE REYNOLDS GROUP INC		11/30/2015	MORGAN STANLEY		414,000	400,000	421,000	416,154		(2,073)		(2,073)		414,081		(81)	(81)	35,750	02/15/2021
761735 AG 4	REYNOLDS GROUP ISSUER LLC		10/07/2015	JP MORGAN		361,563	350,000	372,875	367,823	2,716	(3,024)		(308)		367,515		(5,953)	(5,953)	31,653	08/15/2019
761735 AH 2	REYNOLDS GROUP ISSUER LLC		03/23/2015	DEUTSCHE BANK		107,000	100,000	112,000	106,000	4,300	(448)		3,852		109,851		(2,851)	(2,851)	6,062	08/15/2019
761735 AP 4	REYNOLDS GRP ISS/REYNOLD		12/02/2015	VARIOUS		513,625	500,000	500,000	500,000				0		500,000		13,625	13,625	32,855	10/15/2020
767754 CB 8	RITE AID CORP		08/17/2015	ISSUE CALLED at 104.000		260,000	250,000	273,605	266,497	958	(1,651)		(693)		265,804		(5,804)	(5,804)	20,000	08/15/2020
767754 CG 7	RITE AID CORP		10/29/2015	CS FIRST		590,563	550,000	550,000	550,000				0		550,000		40,563	40,563	32,794	06/15/2021
780097 AY 7	ROYAL BK SCOTLAND GROUP		04/21/2015	VARIOUS		333,492	300,000	286,746	288,146		333		333		288,479		45,013	45,013	6,803	06/10/2023
780099 CE 5	ROYAL BK OF SCOTLAND PLC		04/20/2015	CITIGROUP		112,630	100,000	96,543	96,937		93		93		97,030		15,600	15,600	2,178	12/15/2022
783764 AR 4	RYLAND GROUP		06/05/2015	VARIOUS		403,875	400,000	401,500	389,000	12,234	(50)		12,184		401,183		2,692	2,692	14,259	10/01/2022
78401F AG 2	SBA TELECOMMUNICATIONS		06/29/2015	CITIGROUP		310,500	300,000	300,000	300,000				0		300,000		10,500	10,500	16,627	07/15/2020
78428E AB 5	SITEL LLC / SITEL FI		02/18/2015	VARIOUS		248,188	300,000	287,732	234,000	59,557	225		59,782		293,782		(45,594)	(45,594)	13,305	04/01/2018
78428E AC 3	SITEL LLC/SITEL FIN CROP		08/14/2015	VARIOUS		413,875	400,000	389,250	391,775	2,773	1,134		3,907		395,682		18,193	18,193	45,131	08/01/2017
78442F AZ 1	SLM CORP		03/05/2015	MORGAN STANLEY		41,625	50,000	41,625	38,389	3,449	41		3,490		41,879		(129)	(129)	1,711	08/01/2033
78442F EJ 3	SLM CORP		04/08/2015	VARIOUS		727,750	650,000	719,875	706,987		(2,386)		(2,386)		704,601		23,149	23,149	27,200	03/25/2020
78442F ET 1	SLM CORP		05/11/2015	VARIOUS		436,063	450,000	446,037	445,271	991	98		1,089		446,359		(10,297)	(10,297)	16,121	03/25/2024
7846EL AB 3	SPCM SA		09/02/2015	CS FIRST		202,000	200,000	201,250	201,095		(87)		(87)		201,008		992	992	11,767	01/15/2022
785592 AK 2	SABINE PASS LIQ		08/25/2015	VARIOUS		423,938	450,000	450,000	450,000				0		450,000		(26,063)	(26,063)	12,273	03/01/2025
78571C AA 6	SABRE INC		04/26/2015	ISSUE CALLED at 106.718		576,275	540,000	546,650	544,768		(304)		(304)		544,465		31,811	31,811	20,910	05/15/2019
80874Y AR 1	SGMS ESCROW CORP		02/25/2015	BANK AMERICA MERRILL		256,500	250,000	250,000	250,000				0		250,000		6,500	6,500	4,579	01/01/2022
81211K AV 2	SEALED AIR CORP NEW		08/20/2015	MORGAN STANLEY		150,000	150,000	150,000	148,875	1,125			1,125		150,000		0	0	5,505	12/01/2022
81211K AW 0	SEALED AIR CORP NEW		07/15/2015	MORGAN STANLEY		300,750	300,000	300,000	300,000				0		300,000		750	750	10,036	12/01/2024
81725W AH 6	SENSATA TECHNOLOGIES BV		01/08/2015	DEUTSCHE BANK		210,000	200,000	200,000	200,000				0		200,000		10,000	10,000	2,781	11/01/2024
81753F AA 3	SERTA SIMMONS HLDGS LLC		09/02/2015	VARIOUS		477,000	450,000	454,520	453,516		(341)		(341)		453,175		23,825	23,825	34,181	10/01/2020
81783Q AA 3	SEVEN GENERATIONS ENERGY		01/14/2015	VARIOUS		433,375	450,000	457,750	430,875	25,782	(34)		25,748		456,623		(23,248)	(23,248)	6,428	05/15/2020
828326 AA 6	SIL II BO/SIL II US HOLD		11/05/2015	STIEFL		124,500	150,000	140,250	140,250	9,750			9,750		150,000		(25,500)	(25,500)	10,495	12/15/2020
828807 BZ 9	SIMON PPTY GROUP LP		12/21/2015	ISSUE CALLED at 111.238		1,112,379	1,000,000	998,860	999,521		127		127		999,647		112,731	112,731	64,823	05/30/2018
83404D AA 7	SOFTBANK CORP		06/29/2015	CITIGROUP		451,125	450,000	451,500	447,359	3,817	(101)		3,716		451,075		50	50	14,456	04/15/2020
851783 AB 6	SIWF MERGER SUB/SPRINGS I		05/01/2015	VARIOUS		493,813	500,000	500,000	500,000				0		500,000		(6,188)	(6,188)	12,083	06/01/2021
852060 AD 4	SPRINT CAP CORP		10/28/2015	JP MORGAN		102,500	125,000	111,719	113,343		401		401		113,744		(11,244)	(11,244)	8,283	11/15/2028
85207U AE 5	SPRINT CORP		08/27/2015	JP MORGAN		730,313	750,000	785,188	750,875	31,319	(2,671)		28,648		779,523		(49,211)	(49,211)	52,260	09/15/2021
858119 BC 3	STEEL DYNAMICS INC		08/31/2015	CANTOR		49,250	50,000	50,000	50,000				0		50,000		(750)	(750)	2,520	10/01/2021
86614R AB 3	SUMMIT MATERIALS LLC		12/07/2015	ISSUE CALLED at 113.266		442,693	400,000	439,875	437,347	144	(3,013)		(2,869)		434,478		8,215	8,215	39,324	01/31/2020
872456 AA 6	TELECOM ITALIA CAP S.A.		07/13/2015	TENDER/EXCHANGE		285,470	250,000	289,375	285,524		(4,094)		(4,094)		281,430		4,040	4,040	10,563	06/18/2019
87264A AG 0	T MOBILE USA INC		08/23/2015	VARIOUS		527,500	500,000	526,438	518,750	4,996	(1,279)		3,717		522,467		5,033	5,033	30,664	04/28/2022
87612B AQ 5	TARGA RES PARTNERS		01/12/2015	VARIOUS		240,125	250,000	250,000	241,875	8,125			8,125		250,000		(9,875)	(9,875)	2,189	11/15/2019
87927V AU 2	TELECOM ITALIA CAP		07/14/2015	TENDER/EXCHANGE		167,582	150,000	172,625	166,427	3,106	(3,022)		84		166,510		1,072	1,072	6,591	06/04/2018
88160Q AH 6	TESORO LOGISTICS LP		12/17/2015	VARIOUS		215,938	225,000	225,000	225,000				0		225,000		(9,063)	(9,063)	16,063	10/15/2022
887228 AA 2	TIME INC		10/22/2015	VARIOUS		1,335,875	1,400,000	1,396,173	1,361,500	34,707	342		35,049		1,396,549		(60,674)	(60,674)	73,816	04/15/2022

E14.15

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
887317 AC 9	TIME WARNER INC.....		06/02/2015	TENDER EX.....		1,073,500	1,000,000	967,680	992,004		1,732		1,732		993,736		79,764	79,764	32,476	11/15/2016.
88947E AK 6	TOLL BROS FIN CORP.....		01/26/2015	VARIOUS.....		108,688	100,000	110,438	107,211	1,375	(54)		1,321		108,532		156	156	2,554	02/15/2022.
89236P AD 5	TOYOTA AUTO RECEIVABLE OWNER TRUST.....		12/15/2015	VARIOUS.....		4,000,000	4,000,000	3,999,620	3,999,809		160		160		3,999,969		31	31	29,466	08/15/2017.
893647 AT 4	TRANSDIGM INC.....		06/23/2015	MORGAN STANLEY.....		432,000	400,000	400,000	400,000				0		400,000		32,000	32,000	28,417	07/15/2021.
896356 AD 4	TRINIDAD DRILLING LTD.....		08/19/2015	WELLS FARGO.....		772,000	800,000	831,115	740,000	79,808	(2,839)		76,969		816,970		(44,970)	(44,970)	69,825	01/15/2019.
89784W AB 0	TRUE RELIGION APPAREL.....		02/01/2015	GOLDMAN SACHS.....		1,125	1,125	1,052	1,027	.42	.1		.43		1,070		.55	.55	.17	07/30/2019.
90320X AA 9	UPCB FIN VI LTD.....		05/05/2015	VARIOUS.....		200,000	200,000	207,500	206,470		(256)		(256)		206,214		(6,214)	(6,214)	7,895	01/15/2022.
90347C AA 4	US COAT ACQ/FLASH DUTCH2.....		08/20/2015	JEFFERIES & CO.....		1,123,500	1,050,000	1,076,875	1,072,975		(1,928)		(1,928)		1,071,047		52,453	52,453	82,600	05/01/2021.
90664Z AV 2	UNION GAS LTD.....		03/09/2015	T D SECURITIES.....		3,063,081	2,783,000	2,775,653	2,776,294		133		133		2,776,426		286,655	286,655	70,365	07/10/2023.
908760 BA 8	SUN PRODUCTS CORPORATION.....		03/13/2015	VARIOUS.....		192,898	199,378	192,020	184,425	8,366	241		8,607		193,032		(133)	(133)	7,420	03/23/2020.
90932P AB 4	UNITED AIR 2014-1 B PTT.....		04/15/2015	MORGAN STANLEY.....		261,000	250,000	250,000	246,913	3,088			3,088		250,000		11,000	11,000	6,234	04/11/2022.
914906 AH 5	UNIVISION COMMUNICATIONS.....		04/16/2015	TENDER EX.....		107,685	100,000	100,000	100,000				0		100,000		7,685	7,685	3,719	11/01/2020.
914906 AK 8	UNIVISION COMMUNICATIONS.....		09/22/2015	VARIOUS.....		730,125	700,000	674,500	681,507		1,512		1,512		683,018		47,107	47,107	51,236	05/15/2021.
914906 AM 4	UNIVISION COMMUNICATIONS.....		02/12/2015	TENDER EX.....		419,640	400,000	388,750	392,702		188		188		392,890		26,750	26,750	7,181	05/15/2019.
91829K AA 1	VPI ESCROW CORP.....		11/16/2015	VARIOUS.....		714,604	800,000	826,125	820,911		(2,658)		(2,658)		818,253		(103,649)	(103,649)	54,542	10/15/2020.
91911K AD 4	VALEANT PHARMACEUTICALS I.....		11/03/2015	VARIOUS.....		492,750	550,000	553,625	553,213	151	(120)		31		553,244		(60,494)	(60,494)	24,633	12/01/2021.
92240M BB 3	VECTOR GROUP LTD.....		01/26/2015	VARIOUS.....		635,500	600,000	611,179	609,141		(73)		(73)		609,068		26,432	26,432	20,860	02/15/2021.
92553P AY 8	VIACOM INC.....		04/16/2015	RBC CAPITAL.....		2,035,560	2,000,000	1,999,720	1,999,720		15		15		1,999,735		35,825	35,825	20,014	12/15/2019.
92658T AM 0	VIDEOTRON LTEE.....		07/16/2015	ISSUE CALLED at 101.521.....		25,380	25,000	27,719	25,938	692	(244)		448		26,386		(1,006)	(1,006)	1,337	04/15/2018.
92676X AA 5	VIKING CRUISES LTD.....		05/06/2015	WELLS FARGO.....		836,250	750,000	815,750	807,369	2,282	(2,115)		167		807,536		28,714	28,714	36,479	10/15/2022.
92834U AB 8	VISANT CORPORATION.....		02/25/2015	VARIOUS.....		143,100	159,000	144,558	139,125	10,984	443		11,427		150,552		(7,452)	(7,452)	6,544	10/01/2017.
92912E AC 7	YPII ESCROW CORP.....		11/13/2015	VARIOUS.....		236,125	250,000	268,438	266,250	784	(3,799)		(3,015)		263,235		(27,110)	(27,110)	20,916	08/15/2018.
92933B AF 1	WMG ACQUISITION CORP.....		01/08/2015	JP MORGAN.....		48,625	50,000	50,125	48,750	1,372			1,372		50,122		(1,497)	(1,497)	688	04/15/2022.
92933B AH 7	WMG ACQUISITION CORP.....		08/17/2015	CS FIRST.....		289,250	300,000	300,000	265,500	34,500			34,500		300,000		(10,750)	(10,750)	16,856	04/15/2022.
94707V AC 4	WEATHERFORD INTL LTD.....		01/12/2015	JP MORGAN.....		875,180	1,000,000	1,042,630	1,041,749		(193)		(193)		1,041,557		(166,377)	(166,377)	11,250	04/15/2022.
948627 AU 8	WEIGHT WATCHERS INTERNATIONAL INC.....		03/11/2015	VARIOUS.....		339,051	647,401	515,649	496,880	32,867	3,923		36,790		533,671		(194,620)	(194,620)	12,064	04/02/2020.
94973B AA 9	WELLS ENTERPRISES INC.....		09/16/2015	VARIOUS.....		323,389	315,000	325,914	323,605		(743)		(743)		322,861		528	528	19,675	02/01/2020.
949746 RN 3	WELLS FARGO & CO NEW.....		06/08/2015	MORGAN STANLEY.....		155,438	150,000	150,000					0		150,000		5,438	5,438	6,295	01/01/9999.
94975Z BU 9	WELLS FARGO FINL CDA CORP.....		07/15/2015	CIBC.....		3,284,082	3,126,000	3,124,625	3,124,788		101		101		3,124,889		159,193	159,193	92,297	01/29/2021.
962178 AL 3	WEYERHAEUSER REAL ESTATE.....		06/22/2015	BAIRD, ROBERT W.....		48,688	50,000	49,447	49,500	2	49		51		49,551		(864)	(864)	1,155	06/15/2019.
966387 AG 7	WHITING PETE CORP NEW.....		03/09/2015	VARIOUS.....		404,125	400,000	400,000	377,000	23,000			23,000		400,000		4,125	4,125	9,833	03/15/2019.
97314X AK 0	WIND ACQUISITION FIN SA.....		02/10/2015	VARIOUS.....		637,125	650,000	652,000	609,375	42,469	(18)		42,451		651,825		(14,700)	(14,700)	13,787	04/23/2021.
97314X AM 6	WIND ACQUISITION FIN SA.....		01/23/2015	MORGAN STANLEY.....		293,250	300,000	300,000	285,000	15,000			15,000		300,000		(6,750)	(6,750)	7,838	07/15/2020.
97381W AP 9	WINDSTREAM CORP.....		05/27/2015	ISSUE CALLED at 104.063.....		104,063	100,000	103,750	95,480	(242)	(242)		(242)		95,239		1,891	1,891	6,003	09/01/2018.
97381W AX 2	WINDSTREAM CORP.....		08/12/2015	MORGAN STANLEY.....		263,250	325,000	341,875	325,000	16,041	(1,093)		14,948		339,948		(76,698)	(76,698)	17,333	06/01/2022.
97381W AZ 7	WINDSTREAM CORP.....		08/06/2015	MORGAN STANLEY.....		240,000	300,000	300,000	286,350	13,650			13,650		300,000		(60,000)	(60,000)	19,656	08/01/2023.
980242 AA 9	WOODSIDE HOMES CO LLC.....		10/12/2015	VARIOUS.....		255,813	275,000	275,000	268,125	6,875			6,875		275,000		(19,188)	(19,188)	10,659	12/15/2021.
98313R AA 4	WYNN MACAU LTD.....		01/15/2015	VARIOUS.....		385,000	400,000	403,000	383,000	19,755	(19)		19,736		402,736		(17,736)	(17,736)	5,600	10/15/2021.
BL1134 53 7	RUE21 INC.....		09/30/2015	VARIOUS.....		5,522	5,523	5,164			13		13		5,176		346	346	.53	10/10/2020.
BL1245 33 3	J CREW GROUP INC.....		10/30/2015	VARIOUS.....		10,895	8,000	7,661			14		14		7,674		3,221	3,221	.44	03/05/2021.
BL1253 44 4	BRG SPORTS.....		07/16/2015	GOLDMAN SACHS.....		600,541	597,498	585,548	586,690		809		809		587,499		13,042	13,042	24,471	04/14/2021.
BL1266 07 3	RENAISSANCERE HOLDINGS LTD.....		11/01/2015	VARIOUS.....		14,557	14,557	14,666	13,829	828	(9)		819		14,647		(90)	(90)	827	04/11/2022.
BL1385 21 2	BURGER KING.....		05/11/2015	VARIOUS.....		505,551	500,000	495,000	495,163		249		249		495,413		10,138	10,138	484	09/25/2021.

E14.16

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BL1424 14 4	MAGNUM HUNTER RESOURCES CORP .....		09/30/2015	VARIOUS.....		5,750	5,751	5,578	5,585		12		12		5,597		153	153	230	10/22/2019.
BL1621 75 6	PETSMART INC .....		10/30/2015	MORTGAGE PAYDOWN.....		1,500	1,500	1,493			1		1		1,493		7	7	46	02/18/2022.
BL1650 29 2	ONEX .....		09/30/2015	VARIOUS.....		10,500	10,500	10,448					4		10,451		49	49	309	02/03/2022.
BL1654 13 8	TARGA RESOURCES .....		07/01/2015	GOLDMAN SACHS.....		329,629	329,651	323,882			134		134		324,034		5,617	5,617	2,151	02/12/2022.
BL1658 04 8	SS&C TECH HOLDINGS INC .....		11/30/2015	VARIOUS.....		16,143	16,143	16,062			3		3		16,065		78	78	1,090	07/08/2022.
BL1682 80 8	MURRAY ENERGY CORP .....		09/30/2015	BANK LOAN.....		1,563	1,563	1,516			4		4		1,520		43	43	50	04/16/2020.
BL1728 61 9	BASS PRO GROUP LLC .....		09/30/2015	VARIOUS.....		2,150	2,150	2,145					0		2,145		5	5	25	06/05/2020.
BL1737 72 7	ACADEMY LTD .....		09/30/2015	VARIOUS.....		45,836	45,836	45,606			7		7		45,613		221	221	4,141	06/16/2022.
BL1753 27 8	SS&C TECH HOLDINGS INC .....		11/30/2015	VARIOUS.....		26,906	26,906	26,772			2		2		26,774		132	132	254	07/08/2020.
009089 AB 9	AIR CANADA 2013-1.....	A	11/18/2015	ISSUE CALLED at 100.000.....		19,206	19,206	19,125	19,129		5		5		19,135		69	69	774	11/15/2022.
02135Z AL 0	ALTALINK L P.....	C	03/11/2015	VARIOUS.....		2,980,917	2,670,000	2,670,000	2,670,000						2,670,000		310,917	310,917	33,559	11/06/2023.
02137Z AE 4	ALTAGAS INCOME TRUST .....	C	07/07/2015	BMO CAPITAL .....		2,662,100	2,500,000	2,499,700	2,499,888		25		25		2,499,913		162,187	162,187	108,108	03/27/2017.
02580Z AL 0	AMERICAN EXPRESS CANADA .....	C	06/03/2015	NBCS SECURITY.....		6,570,292	6,420,000	6,728,853	6,557,935		(41,355)		(41,355)		6,516,580		53,712	53,712	118,726	06/03/2016.
02687Q DG 0	AMERICAN INTL GROUP .....	A	06/30/2015	VARIOUS.....		1,581,840	1,500,000	890,735	1,211,263		44,356		44,356		1,255,619		326,221	326,221	163,725	01/16/2018.
05590H AG 2	BMW CDA INC.....	C	01/23/2015	NESBITT/BURNS.....		3,209,151	3,150,000	3,195,108	3,194,302		(1,088)		(1,088)		3,193,214		15,937	15,937	11,757	11/27/2017.
064149 7L 5	BANK NOVA SCOTIA.....	C	02/02/2015	VARIOUS.....		3,393,421	3,290,000	3,288,750			57		57		3,288,806		104,615	104,615	4,706	01/13/2020.
064149 8J 9	BANK NOVA SCOTIA.....	C	06/10/2015	VARIOUS.....		4,699,925	4,713,000	4,712,523			(23)		(23)		4,712,500		(12,575)	(12,575)	11,253	05/01/2018.
064149 ZN 0	BANK NOVA SCOTIA HALIFAX.....	C	01/14/2015	SCOTIA.....		1,948,009	1,859,000	1,858,684	1,858,849		1		1		1,858,850		89,159	89,159	61,304	01/22/2021.
07329V AK 6	BCIMC REALTY CORP.....	C	07/16/2015	CIBC.....		2,997,556	2,781,000	2,742,789	2,746,600		2,240		2,240		2,748,841		248,716	248,716	103,497	06/29/2022.
07329V AQ 3	BCIMC REALTY CORP .....	C	07/16/2015	CIBC.....		410,885	409,000	408,840			3		3		408,844		2,042	2,042	1,130	06/03/2021.
07813Z BC 7	BELL CANADA.....	C	01/27/2015	FIDELITY CAP.....		3,183,872	3,044,000	2,846,992	2,864,485		1,473		1,473		2,865,958		317,914	317,914	36,320	03/22/2023.
110574 AD 2	BRITISH COLUMBIA FERRY SV.....	C	04/08/2015	T D SECURITES.....		1,931,868	1,540,000	1,624,623	1,622,548		(603)		(603)		1,621,944		309,924	309,924	43,746	03/20/2037.
131253 AC 0	CALLOWAY REAL ESTATE INVT.....	C	01/30/2015	FIDELITY CAP.....		2,581,440	2,400,000	2,585,568	2,517,776		(6,059)		(6,059)		2,511,717		69,723	69,723	40,606	10/12/2016.
13591Z 8P 8	CANADIAN IMPERIAL BK COMM.....	C	01/13/2015	CIBC.....		4,584,825	4,500,000	4,498,155	4,499,592		16		16		4,499,608		85,217	85,217	77,338	01/14/2016.
136765 AL 8	CANADIAN WESTN BK.....	C	03/05/2015	VARIOUS.....		2,553,136	2,500,000	2,500,000	2,500,000						2,500,000		53,136	53,136	42,424	01/18/2017.
14006Z AD 9	CAPITAL DESJARDINS INC MT.....	C	03/12/2015	CIBC.....		3,450,180	3,000,000	3,000,000	3,000,000						3,000,000		450,180	450,180	55,849	05/05/2020.
17039A AB 2	CHOICE PROPERTIES REIT.....	C	11/05/2015	T D SECURITES.....		3,947,239	3,613,000	3,698,989	3,691,852		(6,652)		(6,652)		3,685,200		262,038	262,038	239,268	07/05/2023.
23384N AH 0	DAIMLER CANADA FINANCE.....	C	04/16/2015	RBC DEXIA.....		1,516,679	1,504,000	1,514,483	1,510,027		(1,405)		(1,405)		1,508,623		8,056	8,056	17,045	04/18/2016.
29250Z AM 0	ENBRIDGE PIPELINES INC MT.....	C	01/28/2015	RBC DEXIA.....		3,501,888	2,760,000	3,112,176	3,104,143		(648)		(648)		3,103,494		398,394	398,394	47,961	04/06/2040.
316701 AA 9	FIFTH AVENUE LP .....	C	08/05/2015	VARIOUS.....		87,863	87,863	94,814	93,496		(266)		(266)		93,230		(5,367)	(5,367)	3,116	08/05/2021.
31943B AX 8	FIRST CAP RLTY INC.....	C	12/29/2014	ISSUE CALLED at 100.000.....		3,150,000	3,150,000	3,338,717	3,202,774		1,048		1,048		3,203,823		(53,823)	(53,823)	70,182	06/01/2015.
31943B BR 0	FIRST CAP REALTY INC .....	C	01/20/2015	NESBITT/BURNS.....		4,927,076	4,675,000	4,627,268	4,635,431		258		258		4,635,689		291,387	291,387	24,790	12/05/2022.
31943B BV 1	FIRST CAP RLTY INC.....	C	03/09/2015	VARIOUS.....		3,552,929	3,175,000	3,189,542	3,189,105		(207)		(207)		3,188,898		364,031	364,031	79,151	08/30/2024.
34527A BB 5	FORD CR CDA LTD.....	C	09/09/2015	SCOTIA.....		2,083,420	2,000,000	2,143,000	2,096,360		(31,691)		(31,691)		2,064,669		18,771	18,771	107,384	02/08/2017.
37252B AC 6	GENWORTH MI CDA INC.....	C	03/09/2015	RBC DEXIA.....		1,664,598	1,618,000	1,618,000	1,618,000				0		1,618,000		46,598	46,598	30,463	04/01/2024.
39138C AG 1	GREAT WEST OFECP OMC .....	C	08/27/2015	RBC DEXIA.....		3,139,885	2,775,000	3,091,822	3,016,537		(26,694)		(26,694)		2,989,844		150,041	150,041	135,755	08/13/2020.
39191Z AV 1	GREATER TORONTO AIRPORTS .....	C	10/08/2015	VARIOUS.....		4,710,735	3,992,000	4,825,530	4,610,743		(91,052)		(91,052)		4,519,690		191,044	191,044	208,163	11/20/2019.
403925 AE 0	H&R REAL ESTATE INVT TR.....	C	02/02/2015	RBC DEXIA.....		4,050,407	3,739,000	4,042,906	3,932,226		(8,469)		(8,469)		3,923,756		126,291	126,291	111,547	02/03/2017.
40427H SM 6	HSBC BK CDA.....	C	10/09/2015	SCOTIA.....		1,120,702	1,100,000	1,127,060	1,117,987		(6,745)		(6,745)		1,111,242		9,460	9,460	39,605	01/13/2017.
448055 AM 5	HUSKY ENERGY INC.....	C	03/18/2015	VARIOUS.....		3,477,441	3,450,000	3,439,340					0		3,439,340		38,102	38,102	2,354	03/12/2025.
44810Z BK 5	HYDRO ONE MED TERM NTS CD.....	C	03/10/2015	VARIOUS.....		7,268,008	6,095,000	6,225,433	6,223,221		(429)		(429)		6,222,792		1,045,216	1,045,216	118,425	10/09/2043.
45834Z AA 7	INTER PIPELINE LTD .....	C	02/04/2015	T D SECURITES.....		2,625,312	2,300,000	2,300,000	2,300,000				0		2,300,000		325,312	325,312	58,372	02/02/2021.
550372 AB 2	LUNDIN MINING CORP .....	A	01/06/2015	JP MORGAN.....		200,500	200,000	200,000	200,000						200,000		500	500	3,150	11/01/2022.

E14.17

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
552704 AC 2	MEG ENERGY CORP.....	A	05/14/2015	VARIOUS.....		622,500	650,000	655,813	588,250	67,219	(50)		67,169		655,419		(32,919)	(32,919)	21,671	03/31/2024
633067 WR 0	NATIONAL BK CDA MONTREAL.....	C	01/09/2015	NBCS SEC.....		1,969,604	1,960,000	1,976,497	1,970,418		(356)		(356)		1,970,062		(458)	(458)	20,420	01/11/2016
63306Z DL 2	NATIONAL BK CDA MED TERM.....	C	04/21/2015	NBCS SECURITY.....		1,939,912	1,895,000	1,895,000	1,895,000				0		1,895,000		44,912	44,912	33,456	04/26/2016
667869 AA 9	NORTHWESTCONNECT GROUP.....	C	11/02/2015	VARIOUS.....		73,881	74,322	74,366	74,322		(4)		(4)		74,317		(436)	(436)	3,313	04/30/2041
68214W AH 1	OMERS REALTY CORP.....	C	02/11/2015	NATIONAL FINANCIAL SERVICES CO.....		3,009,275	2,789,000	2,687,564	2,686,467		1,199		1,199		2,697,667		311,609	311,609	18,988	06/05/2023
683244 AG 2	ONTARIO SCH BRDS FING COR.....	C	04/09/2015	CASGRAIN CO.....		2,297,232	2,061,000	2,266,461	2,140,655		(7,678)		(7,678)		2,132,977		164,255	164,255	59,704	10/11/2017
683244 AT 4	ONTARIO SCH BRDS FING COR.....	C	03/10/2015	VARIOUS.....		2,429,860	2,030,876	2,030,876	2,030,876				0		2,030,876		398,984	398,984	77,530	06/25/2032
766910 AR 4	RIOCAN REAL ESTATE INVT T.....	C	01/14/2015	NBCS SECURITY.....		7,958,068	7,749,000	8,082,362	7,903,336		(5,859)		(5,859)		7,897,477		60,591	60,591	170,971	01/21/2016
780085 5B 8	ROYAL BANK CDA.....	C	07/14/2015	VARIOUS.....		5,607,220	5,500,000	5,602,025	5,598,998		(24,136)		(24,136)		5,574,862		32,358	32,358	80,639	12/08/2016
780086 JX 3	ROYAL BANK CDA.....	C	02/25/2015	VARIOUS.....		4,704,568	4,550,000	4,549,136	4,549,168		85		85		4,549,253		155,314	155,314	24,314	12/09/2019
78476T AA 5	HEALTH CARE CORP OF ST JO.....	C	03/02/2015	RBC DEXIA.....		3,468,668	2,325,000	3,194,387	3,139,271		(2,982)		(2,982)		3,136,289		332,378	332,378	35,162	06/15/2040
82028K AR 2	SHAW COMMUNICATIONS.....	C	03/24/2015	T D SECURITIES.....		571,463	486,000	560,134	560,134		(2,073)		(2,073)		558,061		13,402	13,402	8,056	12/07/2020
866796 AB 1	SUN LIFE FINL INC.....	C	05/28/2015	VARIOUS.....		2,013,127	1,950,000	2,088,821	2,083,117		(1,573)		(1,573)		2,081,544		(68,417)	(68,417)	48,527	06/01/2036
87971M AM 5	TELUS CORP.....	C	01/16/2015	FIDELITY CAP.....		2,276,400	2,000,000	1,994,880	1,996,841		27		27		1,996,868		279,532	279,532	50,362	07/23/2020
87971M AQ 6	TELUS CORP.....	C	01/16/2015	FIDELITY CAP.....		2,082,310	2,017,000	1,898,824	1,909,279		613		613		1,909,892		172,418	172,418	23,696	03/15/2023
87971M AR 4	TELUS CORP.....	C	01/23/2015	VALEUS MOB.....		2,586,724	2,500,000	2,308,450	2,330,142		1,115		1,115		2,331,257		255,467	255,467	27,305	04/01/2024
891145 2R 4	TORONTO DOMINION BK.....	C	03/11/2015	FIDELITY CAP.....		1,865,330	1,793,000	1,793,000	1,793,000				0		1,793,000		72,330	72,330	10,815	12/22/2021
89116Z AC 0	TORONTO DOM CTR WEST LTD.....	C	12/10/2015	SCOTIA.....		3,188,722	3,100,000	2,897,415	2,898,270		102		102		2,898,372		290,350	290,350	74,480	12/14/2105
89119Z AE 3	TORONTO HYDRO CORP.....	C	03/03/2015	CIBC WORLD MKTS.....		2,662,328	2,502,000	2,353,681	2,367,022		2,527		2,527		2,369,549		292,780	292,780	29,323	04/10/2023
892329 AK 9	TOYOTA CR CDA INC.....	C	06/24/2015	CIBC.....		3,562,720	3,500,000	3,543,820	3,529,718		(6,672)		(6,672)		3,523,047		39,673	39,673	71,537	02/27/2017
91831A AB 7	VRX ESCROW CORP.....	A	12/15/2015	VARIOUS.....		348,750	400,000	400,000	400,000				0		400,000		(51,250)	(51,250)	16,001	05/15/2023
91831A AC 5	VRX ESCROW CORP.....	A	10/30/2015	VARIOUS.....		384,438	450,000	450,000	450,000				0		450,000		(65,563)	(65,563)	16,418	04/15/2025
918423 AC 8	VW CR CDA INC.....	C	01/30/2015	VARIOUS.....		2,456,880	2,400,000	2,486,304	2,440,371		(3,401)		(3,401)		2,436,971		19,909	19,909	43,911	02/01/2016
918423 AF 1	VW CR CDA INC.....	C	06/18/2015	T D SECURITIES.....		4,243,760	4,200,000	4,188,684	4,193,209		4,592		4,592		4,197,801		45,959	45,959	63,390	10/11/2016
91911K AE 2	VALEANT PHARMACEUTIC.....	A	10/30/2015	JP MORGAN.....		252,875	300,000	300,000	300,000				0		300,000		(47,125)	(47,125)	12,543	03/01/2023
92912E AA 1	VPII ESCROW CORP.....	A	10/30/2015	VARIOUS.....		463,125	500,000	538,750	538,750		(840)		(840)		537,910		(74,785)	(74,785)	11,292	07/15/2021
94975Z BM 7	WELLS FARGO FIN CANADA.....	C	01/13/2015	NBCS SECURITY.....		7,442,373	7,176,000	7,218,856	7,207,241		(260)		(260)		7,206,981		235,392	235,392	101,290	07/25/2019
94975Z BN 5	WELLS FARGO CANADA CORP.....	C	04/22/2015	VARIOUS.....		2,795,760	2,589,000	2,589,000	2,589,000				0		2,589,000		206,760	206,760	67,102	01/24/2023
BL1668 87 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	A	11/24/2015	VARIOUS.....		50,255	50,143	49,893	49,893				5		49,897		358	358	93	03/13/2022
075330 85 2	ROYAL BANK OF SCOTLAND PLC.....	F	04/22/2015	BANC OF AMERICA.....		168,990	150,000	160,500	158,431		(276)		(276)		158,155		10,835	10,835	8,590	03/16/2022
225436 AA 2	CREDIT SUISSE NEW YORK BR.....	F	01/20/2015	JP MORGAN.....		752,063	800,000	800,000	768,000		32,000		32,000		800,000		(47,938)	(47,938)	4,818	12/29/2049
539439 AG 4	LBG CAPITAL NO 2 PLC.....	F	02/10/2015	JP MORGAN.....		1,026,125	1,000,000	1,026,404	1,017,500		6,723		(368)		1,023,855		2,270	2,270	8,583	11/01/2020
3899999	Total - Bonds - Industrial and Miscellaneous.....					398,233,213	390,881,927	394,572,829	369,218,841	4,841,362	(355,432)		663,034		391,923,177	0	6,303,100	6,303,100	12,278,728	XXX
8399997	Total - Bonds - Part 4.....					1,313,894,854	1,246,801,762	1,311,192,355	1,205,160,035	4,841,715	(3,802,341)		663,034		1,286,707,706	0	27,180,210	27,180,210	31,708,324	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					1,185,287,016	1,066,249,735	1,190,418,393	1,185,287,016		(2,289,193)		397,469		1,187,738,672		(2,444,715)	(2,444,715)	11,946,604	XXX
8399999	Total - Bonds.....					2,499,181,870	2,313,051,497	2,501,610,748	1,205,160,035	4,841,715	(6,091,534)		1,060,503		2,474,446,378	0	24,735,495	24,735,495	43,654,928	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																				
00287Y 10 9	ABBVIE INC.....		03/13/2015	BONY.....		130,000,000	7,488,294	XXX	2,776,029	8,507,200	(5,731,171)		(5,731,171)		2,776,029		4,712,265	4,712,265	63,700	XXX
00404A 10 9	ACADIA HEALTHCARE COMPANY.....		06/25/2015	BONY.....		55,700,000	4,214,042	XXX	2,561,822	3,409,397	(847,575)		(847,575)		2,561,822		1,652,220	1,652,220	XXX	XXX
00508Y 10 2	ACUITY BRANDS INC.....		06/25/2015	BONY.....		22,900,000	4,151,136	XXX	1,390,772	3,207,603	(1,816,831)		(1,816,831)		1,390,772		2,760,364	2,760,364	5,954	XXX
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		01/29/2015	SANFORD BERNST.....		13,030,000	338,662	XXX	380,960	395,721	(14,762)		(14,762)		380,960		(42,297)	(42,297)	XXX	XXX
008252 10 8	AFFILIATED MANAGERS GROUP.....		06/24/2015	BONY.....		10,800,000	2,449,882	XXX	323,541	2,292,192	(1,968,651)		(1,968,651)		323,541		2,126,341	2,126,341	XXX	XXX

E14.18

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
009728 10 6	AKORN INC.....		06/24/2015	BONY.....	73,800,000	3,408,486	XXX	936,177	2,671,560	(1,735,383)			(1,735,383)		936,177		2,472,309	2,472,309		XXX
01626P 40 3	ALIMENTATION COUCHE TARD.....		05/29/2015	TD WATER.....	1,000,000	47,986	XXX	50,305					0		50,305		(2,319)	(2,319)	45	XXX
01748X 10 2	ALLEGIAN TRAVEL CO.....		06/25/2015	VARIOUS.....	25,700,000	4,589,463	XXX	3,414,250	3,863,481	(449,231)			(449,231)		3,414,250		1,175,213	1,175,213	74,225	XXX
02043Q 10 7	ALNYLAM PHARMACEUTICALS I.....		06/24/2015	VARIOUS.....	23,700,000	3,018,521	XXX	1,706,076	2,298,900	(592,824)			(592,824)		1,706,076		1,312,445	1,312,445		XXX
02079K 10 7	ALPHABET INC.....		04/23/2015	BONY.....	10,000,000	5,491,821	XXX	5,439,083	5,264,000	175,083			175,083		5,439,083		52,738	52,738		XXX
021441 10 0	ALTERA CORP.....		12/23/2015	BONY.....	182,210,000	8,927,688	XXX	3,787,503	6,730,837	(2,943,335)			(2,943,335)		3,787,503		5,140,185	5,140,185	104,191	XXX
023135 10 6	AMAZON COM INC.....		10/28/2015	BONY.....	14,000,000	6,665,424	XXX	3,655,664	4,344,900	(689,236)			(689,236)		3,655,664		3,009,759	3,009,759		XXX
025932 10 4	AMERICAN FINL GROUP INC.....		10/30/2015	SANFORD BERNST.....	3,960,000	289,394	XXX	227,049	240,451	(13,402)			(13,402)		227,049		62,345	62,345	6,930	XXX
03073E 10 5	AMERISOURCEBERGEN CORP.....		06/24/2015	VARIOUS.....	30,700,000	3,431,915	XXX	1,518,787	2,767,912	(1,249,125)			(1,249,125)		1,518,787		1,913,128	1,913,128	15,747	XXX
032654 10 5	ANALOG DEVICES.....		05/19/2015	BONY.....	80,000,000	5,091,346	XXX	4,123,172	4,441,600	(318,428)			(318,428)		4,123,172		968,174	968,174	32,000	XXX
035290 10 5	ANIXTER INTERNATIONAL INC.....		02/09/2015	SANFORD BERNST.....	5,955,000	449,950	XXX	251,088	526,779	(275,691)			(275,691)		251,088		198,861	198,861		XXX
042735 10 0	ARROW ELECTRS INC.....		09/02/2015	SANFORD BERNST.....	16,240,000	908,868	XXX	539,839	940,134	(400,295)			(400,295)		539,839		369,029	369,029		XXX
045327 10 3	ASPEN TECHNOLOGY, INC.....		01/22/2015	INSTINET CROSS.....	53,500,000	1,725,808	XXX	1,194,728	1,873,570	(678,842)			(678,842)		1,194,728		531,080	531,080		XXX
045487 10 5	ASSOCIATED BANC CORP.....		07/09/2015	SANFORD BERNST.....	2,150,000	42,386	XXX	41,695					0		41,695		691	691	168	XXX
04621X 10 8	ASSURANT INC.....		02/13/2015	SANFORD BERNST.....	7,460,000	461,731	XXX	504,479	510,488	(6,009)			(6,009)		504,479		(42,747)	(42,747)		XXX
04685W 10 3	ATHENAHEALTH INC.....		06/25/2015	BONY.....	23,300,000	2,657,645	XXX	1,414,458	3,394,810	(1,980,352)			(1,980,352)		1,414,458		1,243,187	1,243,187		XXX
049560 10 5	ATMOS ENERGY CORP.....		02/13/2015	SANFORD BERNST.....	14,210,000	759,397	XXX	792,065	792,065						792,065		313,890	313,890		XXX
053611 10 9	AVERY DENNISON CORP.....		11/10/2015	SANFORD BERNST.....	4,330,000	248,877	XXX	186,775	224,640	(37,866)			(37,866)		186,775		62,102	62,102	1,940	XXX
053807 10 3	AVNET INC.....		11/17/2015	SANFORD BERNST.....	1,240,000	55,703	XXX	48,020	53,345	(5,325)			(5,325)		48,020		7,683	7,683	608	XXX
057224 10 7	BAKER HUGHES, INC.....		11/30/2015	BONY.....	60,000,000	3,274,806	XXX	4,007,872	3,364,200	643,672			643,672		4,007,872		(733,066)	(733,066)	31,394	XXX
06846N 10 4	BILL BARRETT CORP.....		08/07/2015	SANFORD BERNST.....	38,520,000	189,571	XXX	820,063	438,743	381,320			381,320		820,063		(630,492)	(630,492)		XXX
071813 10 9	BAXTER INTL INC.....		08/10/2015	VARIOUS.....	210,000,000	13,542,764	XXX	10,142,048	15,390,900	(5,248,852)			(5,248,852)		10,142,048		3,400,716	3,400,716	306,800	XXX
08180D 10 6	BENEFITFOCUS INC.....		02/11/2015	INSTINET CROSS.....	49,000,000	1,002,694	XXX	1,318,827	1,609,160	(290,333)			(290,333)		1,318,827		(316,133)	(316,133)		XXX
089302 10 3	BIG LOTS INC.....		10/23/2015	VARIOUS.....	5,260,000	247,349	XXX	237,780	210,505	27,275			27,275		237,780		9,569	9,569	3,710	XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL I.....		08/03/2015	VARIOUS.....	20,000,000	2,814,831	XXX	1,073,485	1,808,000	(734,515)			(734,515)		1,073,485		1,741,346	1,741,346		XXX
09253U 10 8	BLACKSTONE GROUP L P.....		10/01/2015	VARIOUS.....	242,100,000	10,396,206	XXX	6,090,070	8,410,801	(2,597,782)			(2,597,782)		6,090,070		4,306,136	4,306,136	233,338	XXX
094235 10 8	BLOOMIN BRANDS INC.....		01/21/2015	SANFORD BERNST.....	3,970,000	98,285	XXX	84,299	98,297	(13,998)			(13,998)		84,299		13,986	13,986		XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		12/02/2015	VARIOUS.....	3,900,000	113,180	XXX	89,366	103,467	(14,101)			(14,101)		89,366		23,814	23,814	1,912	XXX
109194 10 0	BRIGHT HORIZONS FAM SOL I.....		06/26/2015	VARIOUS.....	60,800,000	3,580,906	XXX	2,575,309	2,858,208	(282,899)			(282,899)		2,575,309		1,005,596	1,005,596		XXX
111621 30 6	BROCADE COMMUNICATIONS SYS.....		10/14/2015	SANFORD BERNST.....	57,220,000	601,428	XXX	588,865	677,485	(88,620)			(88,620)		588,865		12,563	12,563	8,575	XXX
117043 10 9	BRUNSWICK CORP.....		06/24/2015	BONY.....	43,900,000	2,304,598	XXX	1,914,413	2,250,314	(335,901)			(335,901)		1,914,413		390,185	390,185	10,975	XXX
12504L 10 9	CBRE GROUP INC.....		06/24/2015	BONY.....	100,100,000	3,748,616	XXX	1,721,665	3,428,425	(1,706,760)			(1,706,760)		1,721,665		2,026,951	2,026,951		XXX
12514G 10 8	CDW CORP.....		12/21/2015	SANFORD BERNST.....	760,000	32,148	XXX	17,027	26,729	(9,702)			(9,702)		17,027		15,121	15,121	236	XXX
125509 10 9	CIGNA CORP.....		06/22/2015	BONY.....	20,000,000	3,291,939	XXX	1,041,710	2,058,200	(1,016,490)			(1,016,490)		1,041,710		2,250,229	2,250,229	800	XXX
12621E 10 3	CNO FINL GROUP INC.....		07/30/2015	SANFORD BERNST.....	8,470,000	153,421	XXX	159,179	145,853	13,326			13,326		159,179		(5,758)	(5,758)	1,567	XXX
127387 10 8	CADENCE DESIGN SYSTEMS INC.....		12/15/2015	BONY.....	606,000,000	12,668,546	XXX	5,204,223	11,495,820	(6,291,597)			(6,291,597)		5,204,223		7,464,323	7,464,323		XXX
129500 10 4	CALERES INC.....		07/09/2015	VARIOUS.....	3,770,000	120,296	XXX	105,436	121,206	(15,770)			(15,770)		105,436		14,860	14,860	792	XXX
13342B 10 5	CAMERON INTERNATIONAL CORP.....		04/27/2015	BONY.....	80,000,000	4,206,399	XXX	4,469,415	3,996,000	473,415			473,415		4,469,415		(263,016)	(263,016)		XXX
149123 10 1	CATERPILLAR INC DEL.....		12/23/2015	VARIOUS.....	138,000,000	10,059,447	XXX	11,653,333	12,631,140	(977,807)			(977,807)		11,653,333		(1,593,887)	(1,593,887)	382,620	XXX
15117B 10 3	CELLDEX THERAPEUTICS INC.....		06/25/2015	BONY.....	51,300,000	1,322,278	XXX	964,482	936,225	28,257			28,257		964,482		357,796	357,796		XXX
15670R 10 7	CEPHEID.....		06/24/2015	BONY.....	22,700,000	1,352,207	XXX	1,154,193	1,228,978	(74,785)			(74,785)		1,154,193		198,014	198,014		XXX
166764 10 0	CHEVRONTXACO CORP.....		10/16/2015	BONY.....	110,000,000	10,112,505	XXX	8,727,500	12,339,800	(3,612,301)			(3,612,301)		8,727,500		1,385,006	1,385,006	299,600	XXX
168905 10 7	CHILDREN'S PLACE.....		07/08/2015	SANFORD BERNST.....	1,580,000	103,256	XXX	91,901	90,060	1,841			1,841		91,901		11,355	11,355	683	XXX

E14.19

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
191216 10 0	COCA COLA CO.....		02/10/2015	BONY.....	40,000,000	1,701,630	XXX	976,789	1,688,800	(712,011)			(712,011)		976,789		724,841	724,841		XXX
20564W 10 5	COMSCORE INC.....		06/25/2015	BONY.....	35,300,000	1,927,705	XXX	1,478,470	1,638,979	(160,509)			(160,509)		1,478,470		449,235	449,235		XXX
205944 10 1	CON-WAY INC.....		10/06/2015	SANFORD.....	9,240,000	438,054	XXX	254,478	454,423	(199,945)			(199,945)		254,478		183,576	183,576	3,657	XXX
22160K 10 5	COSTCO WHSL CORP NEW.....		11/24/2015	VARIOUS.....	30,000,000	4,741,836	XXX	3,485,428	4,252,500	(767,073)			(767,073)		3,485,428		1,256,409	1,256,409	131,100	XXX
22160N 10 9	COSTAR GROUP INC.....		06/25/2015	BONY.....	8,900,000	1,814,596	XXX	1,501,717	1,634,307	(132,590)			(132,590)		1,501,717		312,879	312,879		XXX
22822V 10 1	CROWN CASTLE INTL CORP.....		12/07/2015	VARIOUS.....	106,853,000	9,209,708	XXX	7,626,713	8,409,331	(782,618)			(782,618)		7,626,713		1,582,995	1,582,995	199,839	XXX
235825 20 5	DANA HOLDINGS CORP.....		02/06/2015	SANFORD BERNST.....	9,970,000	228,272	XXX	182,217	216,748	(34,531)			(34,531)		182,217		46,055	46,055		XXX
242370 20 3	DEAN FOODS CO.....		09/11/2015	SANFORD BERNST.....	31,510,000	536,707	XXX	657,890	610,664	47,227			47,227		657,890		(121,183)	(121,183)	5,095	XXX
243537 10 7	DECKERS OUTDOOR.....		05/14/2015	VARIOUS.....	23,100,000	1,665,700	XXX	2,250,212	2,103,024	147,188			147,188		2,250,212		(584,513)	(584,513)		XXX
24661P 40 1	DEL CATH SYSTEMS INC.....		12/22/2015	BONY.....	3,125,000	1,500	XXX	129,000	3,781	125,219			125,219		129,000		(127,500)	(127,500)		XXX
252784 30 1	DIAMONDROCK HOSPITALITY C.....		06/17/2015	SANFORD BERNST.....	60,440,000	794,353	XXX	666,533	898,743	(232,209)			(232,209)		666,533		127,820	127,820	13,750	XXX
254067 10 1	DILLARD DEPT.....		11/10/2015	SANFORD BERNST.....	5,970,000	521,316	XXX	611,128	747,325	(136,197)			(136,197)		611,128		(89,811)	(89,811)	1,493	XXX
25470F 10 4	DISCOVERY COMMUNIC.....		06/18/2015	BONY.....	85,000,000	2,868,179	XXX	3,042,975	2,928,250	114,725			114,725		3,042,975		(174,796)	(174,796)		XXX
263534 10 9	DU PONT (E.I.) DE NEMOURS.....		12/04/2015	VARIOUS.....	40,000,000	3,395,671	XXX	2,662,090	3,543,582	(881,492)			(881,492)		2,662,090		733,581	733,581	68,800	XXX
268648 10 2	EMC CORP/MASS.....		10/12/2015	VARIOUS.....	150,000,000	4,156,065	XXX	1,718,573	4,461,000	(2,742,427)			(2,742,427)		1,718,573		2,437,492	2,437,492	60,585	XXX
269246 40 1	E*TRADE FINANCIAL CORP.....		05/06/2015	SANFORD BERNST.....	6,000,000	170,871	XXX	66,412	145,530	(79,118)			(79,118)		66,412		104,459	104,459		XXX
278642 10 3	EBAY INC.....		07/22/2015	RETURN OF CAPITAL.....		8,192,815	XXX	8,192,815	8,192,815	0			0		8,192,815		0	0		XXX
278865 10 0	ECOLAB INC.....		10/08/2015	BNY BROKERAGE.....	30,000,000	3,606,822	XXX	158,100	3,135,600	(2,977,500)			(2,977,500)		158,100		3,448,722	3,448,722	39,600	XXX
285512 10 9	ELECTRONIC ARTS INC.....		10/08/2015	VARIOUS.....	21,960,000	1,364,677	XXX	381,565	1,032,449	(650,884)			(650,884)		381,565		983,112	983,112		XXX
29084Q 10 0	EMCOR GROUP INC.....		10/05/2015	SANFORD.....	900,000	39,565	XXX	42,328		0			0		42,328		(2,763)	(2,763)	128	XXX
291011 10 4	EMERSON ELEC CO.....		12/23/2015	VARIOUS.....	150,000,000	8,070,958	XXX	7,474,767	9,259,500	(1,784,733)			(1,784,733)		7,474,767		596,191	596,191	216,600	XXX
29362U 10 4	ENTEGRIS INC.....		12/29/2014	SANFORD BERNST.....	9,810,000	130,587	XXX	81,578	129,590	(48,012)			(48,012)		81,578		49,010	49,010		XXX
29977G 10 2	EVERBANK FINL CORP.....		06/25/2015	BONY.....	118,800,000	2,326,954	XXX	2,326,431	2,264,328	62,103			62,103		2,326,431		524	524	9,504	XXX
30066A 10 5	EXAMWORKS GROUP INC.....		06/25/2015	BONY.....	47,700,000	1,948,613	XXX	1,504,091	1,983,843	(479,752)			(479,752)		1,504,091		444,522	444,522		XXX
303726 10 3	FAIRCHILD SEMICONDU.....		12/08/2015	SANFORD BERNST.....	10,460,000	193,346	XXX	183,192	176,565	6,627			6,627		183,192		10,154	10,154		XXX
31428X 10 6	FEDEX CORP.....		06/10/2015	VARIOUS.....	15,000,000	2,743,940	XXX	962,250	2,604,900	(1,642,650)			(1,642,650)		962,250		1,781,690	1,781,690	9,000	XXX
343412 10 2	FLUOR CORP.....		12/16/2015	VARIOUS.....	125,000,000	7,194,133	XXX	9,476,918	7,578,750	1,898,168	344,637		1,553,531		9,132,280		(1,938,147)	(1,938,147)	58,170	XXX
345370 86 0	FORD MTR CO DEL.....		10/20/2015	VARIOUS.....	400,000,000	6,327,822	XXX	4,304,000	6,200,000	(1,896,000)			(1,896,000)		4,304,000		2,023,822	2,023,822	75,000	XXX
36467W 10 9	GAMESTOP CORP.....		10/23/2015	SANFORD BERNST.....	7,290,000	333,047	XXX	314,125	185,224	63,102			63,102		314,125		18,921	18,921	6,772	XXX
366651 10 7	GARTNER GROUP INC. - CL A.....		06/25/2015	BONY.....	31,400,000	2,756,182	XXX	1,927,415	2,644,194	(716,779)			(716,779)		1,927,415		828,767	828,767		XXX
369300 10 8	GENERAL CABLE CORP DEL NE.....		11/06/2015	SANFORD BERNST.....	25,085,000	394,336	XXX	345,170	373,767	(28,597)			(28,597)		345,170		49,167	49,167	13,546	XXX
369604 10 3	GENERAL ELEC CO.....		11/12/2015	BONY.....	101,300,000	3,063,873	XXX	1,641,060	2,559,851	(918,791)			(918,791)		1,641,060		1,422,813	1,422,813	93,196	XXX
37045V 10 0	GENERAL MOTORS.....		10/20/2015	VARIOUS.....	73,063,000	2,465,333	XXX	2,501,781	2,550,629	(48,848)			(48,848)		2,501,781		(36,448)	(36,448)	93,931	XXX
37045V 11 8	GENERAL MOTORS.....		02/12/2015	BANK AMERICA MERRILL.....	2,282,000	63,381	XXX	7,295	57,233	(49,938)			(49,938)		7,295		56,086	56,086		XXX
37045V 12 6	GENERAL MOTORS.....		02/12/2015	BANK AMERICA MERRILL.....	2,282,000	45,109	XXX	7,295	38,794	(31,499)			(31,499)		7,295		37,815	37,815		XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.....		06/05/2015	VARIOUS.....	15,000,000	3,142,453	XXX	2,344,650	2,907,450	(562,800)			(562,800)		2,344,650		797,803	797,803	27,750	XXX
387328 10 7	GRANITE CONSTR INC.....		12/02/2015	SANFORD BERNST.....	1,440,000	58,947	XXX	52,607	54,749	(2,142)			(2,142)		52,607		6,340	6,340	698	XXX
40171V 10 0	GUIDEWIRE SOFTWARE INC.....		06/24/2015	BONY.....	74,000,000	3,911,627	XXX	2,885,648	3,746,620	(860,972)			(860,972)		2,885,648		1,025,980	1,025,980		XXX
402635 30 4	GULFPORT ENERGY CORP.....		06/25/2015	BONY.....	24,800,000	1,048,887	XXX	898,146	1,035,152	(137,006)			(137,006)		898,146		150,741	150,741		XXX
410867 10 5	THE HANOVER INS GRP.....		10/07/2015	VARIOUS.....	3,040,000	241,703	XXX	206,960	216,813	(9,852)			(9,852)		206,960		34,743	34,743	4,617	XXX
412822 10 8	HARLEY DAVIDSON INC.....		01/28/2015	MORGAN KEEGAN.....	25,900,000	1,606,904	XXX	1,416,083	1,707,069	(290,987)			(290,987)		1,416,083		190,822	190,822	7,123	XXX
413875 10 5	HARRIS CORP.....		04/20/2015	SANFORD BERNST.....	10,550,000	835,763	XXX	552,585	757,701	(205,116)			(205,116)		552,585		283,178	283,178	4,959	XXX

E14.20

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
42210P 10 2	HEADWATERS INC.....		06/29/2015	VARIOUS.....	90,900,000	1,740,457	XXX	1,109,673	1,362,591	(252,918)			(252,918)		1,109,673		630,784	630,784		XXX
42824C 10 9	HEWLETT PACKARD .....		12/05/2015	VARIOUS.....	240,944,995	3,752,780	XXX	345,034	9,679,124	(8,989,054)			(8,989,054)		690,070		3,062,710	3,062,710	161,915	XXX
437076 10 2	HOME DEPOT INC.....		12/08/2015	VARIOUS.....	170,000,000	21,252,885	XXX	13,565,598	17,844,900	(4,279,302)			(4,279,302)		13,565,598		7,687,287	7,687,287	209,450	XXX
438516 10 6	HONEYWELL INTL INC.....		12/16/2015	VARIOUS.....	135,000,000	13,842,350	XXX	12,946,453	13,489,200	(542,748)			(542,748)		12,946,453		895,898	895,898	248,263	XXX
44157R 10 9	HOUGHTON MIFFLIN CO.....		06/03/2015	CANTOR.....	23,850,000	629,106	XXX		493,934	(493,934)			(493,934)				629,106	629,106		XXX
446150 10 4	HUNTINGTON BANCSHARES INC.....		07/30/2015	SANFORD BERNST.....	8,420,000	98,304	XXX	52,521	88,578	(36,057)			(36,057)		52,521		45,782	45,782	1,516	XXX
457187 10 2	INGREDION INCORPRTD.....		12/02/2015	SANFORD BERNST.....	2,440,000	231,054	XXX	205,727	207,010	(1,282)			(1,282)		205,727		25,327	25,327	2,700	XXX
45765U 10 3	INSIGHT ENTERPRISES INC.....		10/09/2015	VARIOUS.....	27,800,000	785,340	XXX	464,686	719,742	(255,056)			(255,056)		464,686		320,654	320,654		XXX
458140 10 0	INTEL CORP.....		12/16/2015	BONY.....	80,000,000	2,783,925	XXX	21,458	2,903,200	(2,881,742)			(2,881,742)		21,458		2,762,466	2,762,466	76,800	XXX
45845P 10 8	INTERCEPT PHARMACEUTICALS.....		06/24/2015	BONY.....	2,200,000	580,086	XXX	343,200	343,200	0			0		343,200		236,886	236,886		XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		05/04/2015	VARIOUS.....	95,000,000	15,881,853	XXX	7,696,277	15,241,800	(7,545,523)			(7,545,523)		7,696,277		8,185,575	8,185,575	104,500	XXX
464330 10 9	ISIS PHARMACEUTICALS INC.....		06/24/2015	BONY.....	18,400,000	1,166,143	XXX	977,071	1,136,016	(158,945)			(158,945)		977,071		189,072	189,072		XXX
466313 10 3	JABIL CIRCUIT INC.....		01/26/2015	SANFORD BERNST.....	25,520,000	527,489	XXX	463,442	557,102	(93,659)			(93,659)		463,442		64,047	64,047		XXX
478160 10 4	JOHNSON & JOHNSON.....		01/13/2015	BONY.....	100,000,000	10,518,817	XXX	6,859,000	10,457,000	(3,598,000)			(3,598,000)		6,859,000		3,659,817	3,659,817		XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		02/19/2015	BONY.....	82,500,000	3,012,943	XXX	1,682,496	2,786,025	(1,103,529)			(1,103,529)		1,682,496		1,330,447	1,330,447		XXX
500754 10 6	KRAFT HEINZ CO/THE.....		02/13/2015	BONY.....	40,000,000	2,558,229	XXX	2,255,408	2,506,400	(250,992)			(250,992)		2,255,408		302,821	302,821	22,000	XXX
501889 20 8	LKQ CORP.....		06/24/2015	BONY.....	89,800,000	2,684,315	XXX	2,654,994	2,525,176	129,818			129,818		2,654,994		29,321	29,321		XXX
512807 10 8	LAM RESEARCH CORP.....		07/30/2015	SANFORD BERNST.....	4,660,000	365,037	XXX	188,718	369,724	(181,006)			(181,006)		188,718		176,318	176,318	2,386	XXX
521865 20 4	LEAR CORP.....		07/29/2015	SANFORD BERNST.....	2,050,000	216,451	XXX	95,045	201,064	(106,019)			(106,019)		95,045		121,406	121,406	850	XXX
536797 10 3	LITHIA MTRS INC.....		06/25/2015	BONY.....	32,700,000	3,762,877	XXX	2,309,423	2,834,763	(525,340)			(525,340)		2,309,423		1,453,454	1,453,454	11,772	XXX
55616P 10 4	MACYS INC.....		07/15/2015	VARIOUS.....	245,000,000	16,927,665	XXX	10,618,865	16,108,750	(5,489,886)			(5,489,886)		10,618,865		6,308,800	6,308,800	194,525	XXX
566324 10 9	MARCUS & MILLICHAP INC.....		06/29/2015	VARIOUS.....	106,600,000	4,837,378	XXX	2,684,411	3,544,450	(860,039)			(860,039)		2,684,411		2,152,967	2,152,967		XXX
57164Y 10 7	MARRIOTT VACTNS WRLW.....		06/24/2015	VARIOUS.....	35,700,000	3,162,466	XXX	2,236,039	2,661,078	(425,039)			(425,039)		2,236,039		926,427	926,427	17,850	XXX
573284 10 6	MARTIN MARIETTA MATERIALS.....		01/09/2015	STRATFORD ASSOC.....	23,100,000	2,543,143	XXX	2,902,063	2,548,392	353,671			353,671		2,902,063		(358,920)	(358,920)	9,240	XXX
575385 12 5	MASONITE CORP.....		06/09/2015	MORGAN STANLEY.....	811,000	13,956	XXX	87,940	11,319	76,620			76,620		87,940		(73,984)	(73,984)		XXX
580135 10 1	MCDONALD'S CORP.....		10/22/2015	VARIOUS.....	99,800,000	10,299,486	XXX	2,779,303	9,351,260	(6,571,957)			(6,571,957)		2,779,303		7,520,183	7,520,183	220,830	XXX
58463J 30 4	MEDICAL PPTYS TRUST INC.....		05/11/2015	SANFORD BERNST.....	54,550,000	771,807	XXX	765,493	751,699	13,794			13,794		765,493		6,314	6,314	23,457	XXX
58471A 10 5	MEDIDATA SOLUTIONS INC.....		06/24/2015	BONY.....	62,100,000	3,536,927	XXX	1,460,429	2,965,275	(1,504,846)			(1,504,846)		1,460,429		2,076,498	2,076,498		XXX
59001A 10 2	MERITAGE HOMES CORP.....		03/31/2015	SANFORD BERNST.....	2,360,000	114,507	XXX	95,492	84,936	10,556			10,556		95,492		19,015	19,015		XXX
60855R 10 0	MOLINA HEALTHCARE INC.....		08/19/2015	SANFORD BERNST.....	2,020,000	159,861	XXX	67,480	108,131	(40,651)			(40,651)		67,480		92,382	92,382		XXX
637071 10 1	NATIONAL-OILWELL INC.....		11/04/2015	BONY.....	65,000,000	3,356,437	XXX	4,139,960	4,259,450	(119,490)			(119,490)		4,139,960		(783,523)	(783,523)	43,700	XXX
64118Q 10 7	NETSUITE INC.....		06/25/2015	BONY.....	32,800,000	3,111,630	XXX	994,325	3,580,776	(2,586,451)			(2,586,451)		994,325		2,117,305	2,117,305		XXX
64125C 10 9	NEUROCRINE BIOSCIENCES.....		06/24/2015	BONY.....	43,200,000	2,089,282	XXX	930,632	965,088	(34,456)			(34,456)		930,632		1,158,650	1,158,650		XXX
654106 10 3	NIKE INC -CL B.....		06/18/2015	VARIOUS.....	55,000,000	5,727,268	XXX	4,471,710	5,288,250	(816,540)			(816,540)		4,471,710		1,255,558	1,255,558	35,000	XXX
655844 10 8	NORFOLK SOUTHERN CORP.....		11/18/2015	VARIOUS.....	130,000,000	12,084,261	XXX	9,570,839	14,249,300	(4,678,461)			(4,678,461)		9,570,839		2,513,422	2,513,422	271,400	XXX
67011P 10 0	NOW INC/DE.....		04/08/2015	BONY.....	57,747,000	1,338,245	XXX	867,877	1,485,830	(617,953)			(617,953)		867,877		470,368	470,368		XXX
674215 10 8	OASIS PETE INC NEW.....		02/26/2015	INSTINET CROSS.....	35,600,000	531,206	XXX	1,079,661	588,824	490,837			490,837		1,079,661		(548,455)	(548,455)		XXX
676220 10 6	OFFICE DEPOT INC.....		06/19/2015	SANFORD BERNST.....	62,040,000	571,782	XXX	305,920	531,993	(226,073)			(226,073)		305,920		265,861	265,861		XXX
678026 10 5	OIL STS INTL INC.....		10/06/2015	HOWARD.....	110,000,000	3,246,265	XXX	4,422,659	5,379,000	(956,341)			(956,341)		4,422,659		(1,176,394)	(1,176,394)		XXX
679580 10 0	OLD DOMINION FREIGHT LINE.....		06/24/2015	VARIOUS.....	63,057,000	4,375,991	XXX	1,395,732	4,895,745	(3,500,013)			(3,500,013)		1,395,732		2,980,259	2,980,259		XXX
681919 10 6	OMNICOM GROUP INC.....		02/05/2015	BONY.....	50,000,000	3,758,512	XXX	1,321,265	3,873,500	(2,552,235)			(2,552,235)		1,321,265		2,437,247	2,437,247	25,000	XXX
68389X 10 5	ORACLE SYSTEMS.....		03/16/2015	BONY.....	30,000,000	1,292,766	XXX	8,056	1,349,100	(1,341,044)			(1,341,044)		8,056		1,284,711	1,284,711	3,600	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP.....		03/12/2015	BONY.....	25,000,000	2,391,131	XXX	1,958,447	2,280,750	(322,304)			(322,304)		1,958,447		432,684	432,684	12,000	XXX

E14.21

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
697435 10 5	PALO ALTO NETWORKS.....		06/24/2015	BONY.....	25,000.000	4,498,502	XXX	2,275,900	3,064,250	(788,350)			(788,350)		2,275,900		2,222,602	2,222,602		XXX
70159Q 10 4	PARKWAY PPTYS INC.....		04/22/2015	SANFORD BERNST.....	34,850.000	590,584	XXX	632,517	640,892	(8,374)			(8,374)		632,517		(41,933)	(41,933)	13,069	XXX
713448 10 8	PEPSICO INC MTN.....		02/11/2015	BONY.....	17,600.000	1,758,885	XXX	1,059,250	1,664,256	(605,006)			(605,006)		1,059,250		699,635	699,635	11,528	XXX
718172 10 9	PHILIP MORRIS INTL.....		04/16/2015	MORGAN STANLEY.....	30,000.000	2,527,543	XXX	2,443,500	2,217,365	226,135			226,135		2,669,635		(133,322)	(133,322)	60,000	XXX
720279 10 8	PIER 1 IMPORTS INC.....		12/21/2015	VARIOUS.....	38,680.000	189,108	XXX	513,094	595,672	(82,578)		251,617	(334,195)		261,477		(72,369)	(72,369)	10,444	XXX
733174 70 0	POPULAR INC.....		06/05/2015	SANFORD BERNST.....	25,341.000	834,634	XXX	426,365	862,861	(436,496)			(436,496)		426,365		408,269	408,269		XXX
737010 10 8	PORTOLA PHARMACEUTICALS I.....		06/25/2015	BONY.....	28,700.000	1,351,749	XXX	778,430	812,784	(34,354)			(34,354)		778,430		573,319	573,319		XXX
745867 10 1	PULTE HOMES INC.....		03/31/2015	VARIOUS.....	106,210.000	2,453,200	XXX	2,155,118	2,279,267	(124,149)			(124,149)		2,155,118		298,082	298,082	8,994	XXX
747525 10 3	QUALCOMM INC.....		02/10/2015	BONY.....	20,000.000	1,388,753	XXX	891,251	1,486,600	(595,349)			(595,349)		891,251		497,502	497,502		XXX
749685 10 3	RPM INC - OHIO.....		06/24/2015	BONY.....	40,100.000	2,028,000	XXX	1,903,367	2,033,471	(130,104)			(130,104)		1,903,367		124,633	124,633	20,852	XXX
760759 10 0	REPUBLIC SERVICES INC.....		12/21/2015	BONY.....	130,825.000	5,724,860	XXX	2,317,629	5,265,706	(2,948,077)			(2,948,077)		2,317,629		3,407,231	3,407,231	149,141	XXX
761283 10 0	RESTORATION HARDWARE HLDG.....		11/05/2015	BONY.....	11,800.000	1,235,510	XXX	1,078,946					0		1,078,946		156,564	156,564		XXX
770323 10 3	ROBERT HALF INTL INC.....		06/24/2015	BONY.....	48,900.000	2,762,667	XXX	2,460,411	2,854,782	(394,371)			(394,371)		2,460,411		302,256	302,256	19,560	XXX
777779 30 7	ROSETTA RESOURCES INC.....		07/22/2015	VARIOUS.....	23,150.000	655,282	XXX	889,872	516,477	373,395			373,395		889,872		(234,590)	(234,590)		XXX
78442P 10 6	SLM CORP.....		06/02/2015	SANFORD BERNST.....	15,530.000	160,243	XXX	144,882	158,251	(13,368)			(13,368)		144,882		15,360	15,360		XXX
790849 10 3	ST JUDE MED INC.....		02/05/2015	VARIOUS.....	355,000.000	23,999,495	XXX	22,918,217	23,085,650	(167,434)			(167,434)		22,918,217		1,081,279	1,081,279	95,850	XXX
795435 10 6	SALIX PHARMACEUTICALS LTD.....		02/24/2015	BEAR STEARNS.....	9,300.000	1,451,596	XXX	1,068,942	1,451,596				0		1,068,942		382,654	382,654		XXX
79970Y 10 5	SANCHEZ ENERGY CORP.....		06/24/2015	BONY.....	55,600.000	591,868	XXX	516,524	516,524				0		516,524		75,344	75,344		XXX
806857 10 8	SCHLUMBERGER LTD.....		04/29/2015	BONY.....	40,000.000	3,714,706	XXX	4,206,308	3,416,400	789,908			789,908		4,206,308		(491,602)	(491,602)	36,561	XXX
812578 10 2	SEATTLE GENETICS INC.....		06/24/2015	BONY.....	18,800.000	915,419	XXX	577,673	604,044	(26,371)			(26,371)		577,673		337,746	337,746		XXX
81762P 10 2	SERVICENOW INC.....		06/25/2015	BONY.....	57,000.000	4,484,183	XXX	3,547,292	3,867,450	(320,158)			(320,158)		3,547,292		936,892	936,892		XXX
83088M 10 2	SKYWORKS SOLUTIONS INC.....		06/23/2015	BONY.....	39,800.000	4,352,340	XXX	2,032,969	2,893,858	(860,889)			(860,889)		2,032,969		2,319,372	2,319,372	10,348	XXX
84760C 10 7	SPECTRANETICS CORP.....		06/24/2015	VARIOUS.....	69,700.000	1,818,304	XXX	2,029,822	2,410,226	(380,404)			(380,404)		2,029,822		(211,518)	(211,518)		XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		07/29/2015	VARIOUS.....	119,850.000	6,460,004	XXX	3,417,130	5,158,344	(1,741,214)			(1,741,214)		3,417,130		3,042,875	3,042,875		XXX
848577 10 2	SPIRIT AIRLS INC.....		06/25/2015	BONY.....	46,200.000	2,978,743	XXX	2,186,493	3,491,796	(1,305,303)			(1,305,303)		2,186,493		792,250	792,250		XXX
848637 10 4	SPLUNK INC.....		06/24/2015	BONY.....	42,200.000	3,030,858	XXX	2,194,994	2,487,690	(292,696)			(292,696)		2,194,994		835,864	835,864		XXX
85254J 10 2	STAG INDL INC.....		12/10/2015	SANFORD BERNST.....	24,570.000	495,476	XXX	512,765	601,965	(89,200)			(89,200)		512,765		(17,289)	(17,289)	28,921	XXX
852891 10 0	STANCORP FINANCIAL GROUP.....		07/27/2015	SANFORD BERNST.....	5,760.000	558,055	XXX	406,423	389,120	4,486			4,486		406,423		151,632	151,632		XXX
854502 10 1	STANLEY BLACK & DECKER.....		12/16/2015	BONY.....	140,000.000	15,195,252	XXX	11,553,601	13,451,200	(1,897,599)			(1,897,599)		11,553,601		3,641,651	3,641,651	211,600	XXX
855244 10 9	STARBUCKS CORP.....		03/19/2015	VARIOUS.....	40,000.000	3,885,422	XXX	3,001,413	3,282,000	(280,588)			(280,588)		3,001,413		884,010	884,010	12,800	XXX
85590A 40 1	STARWOOD HOTELS&RESORTS.....		02/06/2015	VARIOUS.....	32,000.000	2,368,383	XXX	2,017,743	2,594,240	(576,497)			(576,497)		2,017,743		350,640	350,640	36,700	XXX
869099 10 1	SUSQUEHANNA BANCSHARES INC.....		07/30/2015	SANFORD BERNST.....	64,020.000	894,959	XXX	595,151	859,789	(264,637)			(264,637)		595,151		299,808	299,808	9,347	XXX
87305R 10 9	TTM TECHNOLOGIES INC.....		07/30/2015	SANFORD BERNST.....	7,850.000	72,020	XXX	53,066	59,111	(6,045)			(6,045)		53,066		18,954	18,954		XXX
880349 10 5	TENNECO INC.....		07/14/2015	SANFORD BERNST.....	3,650.000	207,936	XXX	198,520	206,627	(8,107)			(8,107)		198,520		9,416	9,416		XXX
880770 10 2	TERADYNE INC.....		04/22/2015	SANFORD BERNST.....	36,510.000	677,873	XXX	692,287	722,533	(30,246)			(30,246)		692,287		(14,414)	(14,414)	4,381	XXX
880779 10 3	TEREX CORP.....		08/28/2015	VARIOUS.....	16,920.000	376,279	XXX	399,400	471,730	(72,330)			(72,330)		399,400		(23,121)	(23,121)	3,124	XXX
885160 10 1	THOR INDS INC.....		07/06/2015	SANFORD BERNST.....	12,150.000	691,175	XXX	469,174	678,821	(209,646)			(209,646)		469,174		222,001	222,001	8,602	XXX
88732J 20 7	TIME WARNER CABLE INC.....		04/24/2015	BONY.....	20,000.000	3,125,220	XXX	2,744,226	3,041,200	(296,974)			(296,974)		2,744,226		380,994	380,994	30,000	XXX
896288 10 7	TRINET GROUP INC.....		06/24/2015	BONY.....	50,377.000	1,306,040	XXX	1,489,277	1,575,793	(86,515)			(86,515)		1,489,277		(183,237)	(183,237)		XXX
896945 20 1	TRIPADVISOR INC.....		06/01/2015	VARIOUS.....	26,500.000	1,970,579	XXX	1,805,425	1,978,490	(173,065)			(173,065)		1,805,425		165,154	165,154		XXX
901109 10 8	TUTOR PERINI CORP.....		10/02/2015	SANFORD BERNST.....	33,550.000	571,349	XXX	643,250	807,548	(164,299)			(164,299)		643,250		(71,901)	(71,901)		XXX
902681 10 5	UGI CORP NEW.....		12/11/2015	SANFORD BERNST.....	21,890.000	708,286	XXX	402,252	831,382	(429,130)			(429,130)		402,252		306,034	306,034	19,482	XXX
90385D 10 7	ULTIMATE SOFTWARE GROUP INC.....		06/25/2015	BONY.....	15,100.000	2,512,133	XXX	1,298,461	2,216,907	(918,446)			(918,446)		1,298,461		1,213,672	1,213,672		XXX

E14.22



**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
911363	10 9 UNITED RENTALS INC.....		06/24/2015	VARIOUS.....	25,500,000	2,335,210	XXX	1,346,803	2,601,255	(1,254,452)			(1,254,452)		1,346,803		988,408	988,408		XXX
91913Y	10 0 VALERO ENERGY CORP.....		08/10/2015	VARIOUS.....	247,600,000	15,826,550	XXX	11,485,159	12,256,200	(771,041)			(771,041)		11,485,159		4,341,391	4,341,391	175,120	XXX
928298	10 8 VISHAY INTERTECHNOLOGY.....		12/23/2015	SANFORD BERNST.....	470,000	5,591	XXX	5,983	6,651	(667)			(667)		5,983		(393)	(393)	114	XXX
929740	10 8 WABTEC CORP.....		08/10/2015	BONY.....	51,000,000	5,023,385	XXX	2,015,296	4,431,390	(2,416,094)			(2,416,094)		2,015,296		3,008,090	3,008,090	6,120	XXX
930427	10 9 WAGETECH INC.....		06/25/2015	VARIOUS.....	78,070,000	3,325,372	XXX	1,631,975	5,040,980	(3,409,005)			(3,409,005)		1,631,975		1,693,396	1,693,396		XXX
94946T	10 6 WELLCARE HEALTH PLAN.....		09/09/2015	SANFORD BERNST.....	1,630,000	150,312	XXX	118,358	133,758	(15,399)			(15,399)		118,358		31,954	31,954		XXX
95709T	10 0 WESTAR ENERGY INC.....		04/17/2015	SANFORD BERNST.....	2,260,000	85,289	XXX	72,647	93,202	(20,555)			(20,555)		72,647		12,642	12,642	1,605	XXX
98310W	10 8 WYNDHAM WORLDWIDE.....		02/12/2015	BONY.....	115,000,000	10,128,311	XXX	6,973,281	9,862,400	(2,889,119)			(2,889,119)		6,973,281		3,155,030	3,155,030		XXX
985817	10 5 YELP INC.....		06/24/2015	BONY.....	33,700,000	1,543,101	XXX	729,763	1,844,401	(1,114,638)			(1,114,638)		729,763		813,338	813,338		XXX
98954M	10 1 ZILLOW INC.....		06/24/2015	BONY.....	19,200,000	1,764,002	XXX	1,632,316	2,033,088	(400,772)			(400,772)		1,632,316		131,686	131,686		XXX
989701	10 7 ZIONS BANCORPORATION.....		07/08/2015	SANFORD BERNST.....	1,820,000	54,274	XXX	49,061					0		49,061		5,213	5,213	109	XXX
98978V	10 3 ZOETIS INC.....		03/12/2015	VARIOUS.....	184,800,000	8,279,815	XXX	5,731,461	7,951,944	(2,220,483)			(2,220,483)		5,731,461		2,548,353	2,548,353	6,209	XXX
G02602	10 3 AMDOCS LTD.....		05/01/2015	SANFORD BERNST.....	5,380,000	294,602	XXX	168,226	251,004	(82,777)			(82,777)		168,226		126,376	126,376	1,749	XXX
G29183	10 3 EATON CORP.....		06/26/2015	BNY BROKERAGE.....	21,200,000	1,450,318	XXX	984,997	1,440,752	(455,755)			(455,755)		984,997		465,321	465,321	23,320	XXX
G3922B	10 7 GENPACT LTD.....		10/12/2015	VARIOUS.....	19,370,000	448,861	XXX	348,782	366,674	(17,892)			(17,892)		348,782		100,080	100,080		XXX
G4388N	10 6 HELEN OF TROY LTD.....		03/10/2015	SANFORD BERNST.....	3,390,000	257,835	XXX	227,283	220,553	6,730			6,730		227,283		30,552	30,552		XXX
G6852T	10 5 PARTNERRE HOLDINGS.....		02/20/2015	SANFORD BERNST.....	8,490,000	1,014,141	XXX	853,857	968,964	(115,106)			(115,106)		853,857		160,284	160,284		XXX
H84989	10 4 TYCO ELECTRONICS LTD SWIT.....		12/23/2015	BONY.....	60,000,000	4,104,350	XXX	3,334,740	3,795,000	(460,260)			(460,260)		3,334,740		769,610	769,610	37,200	XXX
H8817H	10 0 TRANSOCEAN INC NEW.....		05/06/2015	BONY.....	140,000,000	2,731,174	XXX	2,941,400	2,566,200	375,200			375,200		2,941,400		(210,236)	(210,236)	105,000	XXX
001940	10 5 ATS AUTOMATION TOOLING SYS.....	C	12/09/2015	VARIOUS.....	90,500,000	1,168,677	XXX	1,302,738	1,402,750	(100,012)			(100,012)		1,302,738		(134,062)	(134,062)		XXX
008916	10 8 AGRUM INC.....	C	05/29/2015	TD WATER.....	1,000,000	130,165	XXX	120,198					0		120,198		9,967	9,967	989	XXX
05277B	20 9 AUTOCANADA INC.....	C	03/24/2015	VARIOUS.....	19,900,000	722,711	XXX	565,322	885,550	(320,228)			(320,228)		565,322		157,390	157,390	4,975	XXX
05651W	20 9 BADGER DAYLIGHTING LTD.....	C	08/20/2015	VARIOUS.....	37,000,000	883,930	XXX	1,143,708	978,650	165,058			165,058		1,143,708		(259,779)	(259,779)	8,178	XXX
064149	10 7 BANK NOVA SCOTIA HALIFAX.....	C	12/11/2015	VARIOUS.....	33,232,000	2,095,773	XXX	432,248	2,203,614	(1,486,058)			(1,486,058)		717,556		1,378,218	1,378,218	53,177	XXX
09202D	20 7 BLACK DIAMOND GROUP LTD.....	C	01/23/2015	VARIOUS.....	38,900,000	401,810	XXX	1,191,101	495,586	695,515			695,515		1,191,101		(789,291)	(789,291)	3,112	XXX
103309	10 0 BOYD GROUP INCOME FD.....	C	12/15/2015	VARIOUS.....	9,950,000	616,443	XXX	389,207	473,620	(84,413)			(84,413)		389,207		227,236	227,236	3,638	XXX
112585	10 4 BROOKFIELD ASSET MANAGE - CL A.....	C	05/29/2015	TD WATER.....	3,200,000	140,857	XXX	141,908					0		141,908		(1,051)	(1,051)		XXX
125491	10 0 CI FINANCIAL CORP.....	C	05/29/2015	TD WATER.....	2,900,000	101,028	XXX	103,237	93,641	9,596			9,596		103,237		(2,209)	(2,209)	1,500	XXX
136375	10 2 CANADIAN NATL RY CO.....	C	05/29/2015	TD WATER.....	1,300,000	94,801	XXX	100,208	103,792	(3,584)			(3,584)		100,208		(5,407)	(5,407)	406	XXX
136385	10 1 CANADIAN NAT RES LTD.....	C	10/09/2015	VARIOUS.....	197,900,000	4,912,200	XXX	6,893,754	7,110,977	(217,222)			(217,222)		6,893,754		(1,981,555)	(1,981,555)	110,867	XXX
15135U	10 9 CENOVUS ENERGY INC.....	C	05/29/2015	VARIOUS.....	11,300,000	239,544	XXX	303,546	270,861	32,685			32,685		303,546		(64,001)	(64,001)	6,016	XXX
172454	10 0 CINEPLEX INC.....	C	10/26/2015	VARIOUS.....	4,425,000	217,784	XXX	200,858	130,007	(1,629)			(1,629)		200,858		16,926	16,926	2,515	XXX
22576C	10 1 CRESCENY POINT ENERGY TRUST.....	C	02/02/2015	VARIOUS.....	42,000,000	1,183,352	XXX	1,526,962	1,130,220	396,742			396,742		1,526,962		(343,609)	(343,609)	15,447	XXX
249906	10 8 DESCARTES SYS GROUP INC.....	C	11/16/2015	VARIOUS.....	18,289,000	384,891	XXX	299,511	315,485	(15,974)			(15,974)		299,511		85,380	85,380		XXX
25675T	10 7 DOLLARAMA INC.....	C	11/20/2015	VARIOUS.....	30,552,000	2,176,226	XXX	739,987	1,814,789	(1,074,802)			(1,074,802)		739,987		1,436,239	1,436,239	5,374	XXX
286181	20 1 ELEMENT FINANCIAL CORP.....	C	07/22/2015	VARIOUS.....	14,100,000	278,033	XXX	192,757	199,374	(6,617)			(6,617)		192,757		85,276	85,276		XXX
335934	10 5 FIRST QUANTUM MINERALS LT.....	C	05/08/2015	VARIOUS.....	35,200,000	644,952	XXX	809,162	581,152	228,010			228,010		809,162		(164,210)	(164,210)	1,714	XXX
351858	10 5 FRANCO NEVADA CORP.....	A	05/29/2015	VARIOUS.....	2,300,000	148,378	XXX	143,822	131,583	12,239			12,239		143,822		4,556	4,556	1,115	XXX
375916	10 3 GILDAN ACTIVEWEAR INC.....	C	05/29/2015	TD WATER.....	1,800,000	70,545	XXX	59,144	59,130	14			14		59,144		11,401	11,401	146	XXX
380956	40 9 GOLDCORP INC NEW.....	C	04/30/2015	VARIOUS.....	49,100,000	1,117,907	XXX	1,444,365	1,054,177	390,188			390,188		1,444,365		(326,458)	(326,458)	11,646	XXX
39945C	10 9 CGI GROUP INC.....	C	08/06/2015	BMO CAPITAL.....	3,100,000	155,000	XXX	127,993	137,299	(9,306)			(9,306)		127,993		27,007	27,007		XXX
45823T	10 6 INTACT FINL CORP SUB RCPT.....	C	12/08/2015	VARIOUS.....	11,206,000	1,026,544	XXX	848,627	939,623	(90,996)			(90,996)		848,627		177,917	177,917	17,944	XXX
552704	10 8 MEG ENERGY CORP.....	C	12/29/2014	CS FIRST.....	33,100,000	661,315	XXX	949,148	647,105	302,043			302,043		949,148		(287,833)	(287,833)		XXX

E14.23

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21			
										11	12	13	14	15									
CUSIP Identification	Description	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date			
554282 10 3	MACDONALD DETTWILER & ASS	C	05/29/2015	TD WATER	1,300,000	126,833	XXX	119,787	123,435	(3,648)			(3,648)		119,787		7,046	7,046	481	XXX			
559222 40 1	MAGNA INTL INC	C	09/18/2015	VARIOUS	19,200,000	1,361,040	XXX	316,199	1,309,256	(993,057)			(993,057)		316,199		1,044,841	1,044,841	11,185	XXX			
66501R 10 6	MANULIFE FINANCIAL CORP	C	08/20/2015	VARIOUS	25,500,000	574,856	XXX	547,528	565,590	(18,062)			(18,062)		547,528		27,329	27,329	9,682	XXX			
68272K 10 3	ONEX	C	09/03/2015	NBCS SECURITY	2,225,000	182,361	XXX	144,310	150,099	(5,788)			(5,788)		144,310		38,051	38,051	362	XXX			
717046 10 6	PEYTO EXPL & DEV CORP NEW	C	05/29/2015	TD WATER	3,700,000	123,438	XXX	130,812	123,839	6,973			6,973		130,812		(7,375)	(7,375)	2,035	XXX			
73755L 10 7	POTASH CORP SASK INC	C	11/04/2015	VARIOUS	31,800,000	937,385	XXX	646,975	1,306,026	(659,051)			(659,051)		646,975		290,410	290,410	50,669	XXX			
739721 10 8	PRAIRIESKY ROYALTY	C	12/24/2015	VARIOUS	4,360	120	XXX	148					0		148		(28)	(28)	2	XXX			
76131D 10 3	RESTAURANT BRANDS	C	05/29/2015	VARIOUS	1,200,000	57,680	XXX	66,377					0		66,377		(8,697)	(8,697)	175	XXX			
780087 10 2	ROYAL BK CDA MONTREAL QUE	C	10/29/2015	VARIOUS	15,839,000	1,152,014	XXX	651,949	1,270,921	(470,261)			(470,261)		800,661		351,353	351,353	35,448	XXX			
820439 10 7	SHAWCOR LTD	C	05/19/2015	VARIOUS	20,200,000	747,312	XXX	485,195	856,480	(371,285)			(371,285)		485,195		262,118	262,118	3,030	XXX			
846785 10 3	SPARTAN ENERGY CORP	C	08/12/2015	VARIOUS	214,800,000	546,200	XXX	837,923	599,292	238,631			238,631		837,923		(291,723)	(291,723)		XXX			
85472N 10 9	STANTEC INC	C	08/04/2015	VARIOUS	10,000,000	360,521	XXX	319,357					0		319,357		41,164	41,164	1,932	XXX			
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	05/29/2015	VARIOUS	31,800,000	1,286,952	XXX	1,295,987	1,333,056	(37,069)			(37,069)		1,295,987		(9,035)	(9,035)	8,666	XXX			
867224 10 7	SUNCOR ENERGY INC	C	10/13/2015	VARIOUS	7,110,000	253,827	XXX	213,477	262,359	(48,882)			(48,882)		213,477		40,350	40,350	5,915	XXX			
87971M 99 6	TELUS CORP	C	12/17/2015	VARIOUS	61,400,000	2,460,631	XXX	1,716,702	2,572,046	(855,344)			(855,344)		1,716,702		743,929	743,929	100,628	XXX			
891160 50 9	TORONTO DOMINION BK ONT	C	05/29/2015	TD WATER	5,600,000	304,644	XXX	4,069	310,856	(306,787)			(306,787)		4,069		300,575	300,575	5,488	XXX			
89156V 10 6	TOURMALINE OIL CORP	C	05/29/2015	VARIOUS	12,700,000	516,106	XXX	449,893	491,490	(41,597)			(41,597)		449,893		66,213	66,213		XXX			
89353D 10 7	TRANSCANADA CORP	C	10/23/2015	VARIOUS	38,500,000	1,865,253	XXX	1,667,930	2,198,350	(530,420)			(530,420)		1,667,930		197,323	197,323	61,962	XXX			
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL	C	10/23/2015	MERRILL LYNCH	8,100,000	1,228,568	XXX	361,134	1,347,273	(986,139)			(986,139)		361,134		867,434	867,434		XXX			
G50871 10 5	JAZZ PHARMA PLC	R	06/24/2015	BONY	9,200,000	1,663,428	XXX	1,468,763	1,506,316	(37,553)			(37,553)		1,468,763		194,665	194,665		XXX			
G54050 10 2	LAZARD LTD	R	06/25/2015	BONY	49,000,000	2,803,791	XXX	2,657,961	2,451,470	206,491			206,491		2,657,961		145,831	145,831	80,850	XXX			
G60754 10 1	MICHAEL KORS HOLDINGS LTD	R	08/11/2015	BONY	70,300,000	3,137,546	XXX	5,648,002	5,279,530	368,472			368,472		5,648,002		(2,510,456)	(2,510,456)		XXX			
909999	Total - Common Stocks - Industrial and Miscellaneous					638,823,792	XXX	461,668,614	620,739,353	(160,630,151)			596,254		(161,226,405)		0	0	461,851,415	176,972,377	176,972,377	6,217,296	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																							
30277@ 10 1	FMIC HOLDINGS, INC		09/30/2015	RETURN OF CAPITAL		2,056,018	XXX	2,056,018	2,056,018				0		2,056,018		0	0	0	0	0	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,056,018	XXX	2,056,018	2,056,018	0			0		2,056,018		0	0	0	0	0	XXX	
<b>Common Stocks - Mutual Funds</b>																							
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX		11/02/2015	VARIOUS	23,205,526	1,068,486	XXX	341,650	1,051,982	(710,332)			(710,332)		341,650		726,835	726,835		XXX			
61744J 30 9	MSIF INC SMALL COMPANY GROWTH A		12/17/2015	MORGAN STANLEY		3,882,841	XXX			0			0				3,882,841	3,882,841		XXX			
61744J 83 8	MORGAN STANLEY INTERNATIONAL SMALL CAP		02/02/2015	MORGAN STANLEY	4,244,100,630	50,620,665	XXX	44,801,530	52,287,320	(7,485,790)			(7,485,790)		44,801,530		5,819,135	5,819,135	48,782	XXX			
78464A 69 8	SPDR S&P REGIONAL BANKING ETF		03/09/2015	BONY	50,000,000	2,051,272	XXX	1,265,545	2,035,000	(769,455)			(769,455)		1,265,545		785,727	785,727	9,971	XXX			
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND		12/24/2015	MORGAN STANLEY	0.001	2,157,307	XXX			0			0				2,157,307	2,157,307		XXX			
9299999	Total - Common Stocks - Mutual Funds					59,780,571	XXX	46,408,725	55,374,302	(8,965,577)			(8,965,577)		46,408,725		13,371,845	13,371,845	58,753	XXX			
9799997	Total - Common Stocks - Part 4					700,660,381	XXX	510,133,357	678,169,673	(169,595,728)			596,254		(170,191,982)		0	0	510,316,158	190,344,222	190,344,222	6,276,049	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					49,803,892	XXX	45,783,999					77,236		(77,236)		45,706,763		4,097,129	4,097,129	289,498	XXX	
9799999	Total - Common Stocks					750,464,273	XXX	555,917,356	678,169,673	(169,595,728)			673,490		(170,269,218)		0	0	556,022,921	194,441,351	194,441,351	6,565,547	XXX
9899999	Total - Preferred and Common Stocks					750,464,273	XXX	555,917,356	678,169,673	(169,595,728)			673,490		(170,269,218)		0	0	556,022,921	194,441,351	194,441,351	6,565,547	XXX
9999999	Total - Bonds, Preferred and Common Stocks					3,249,646,143	XXX	3,057,528,104	1,883,329,708	(164,754,013)			(6,091,534)		1,733,993		0	0	3,030,469,299	219,176,846	219,176,846	50,220,475	XXX

E14.24

### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21													
											12	13	14	15	16																		
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends													
<b>Bonds - U.S. Government</b>																																	
912828	J2 7 UNITED STATES TREASURY		02/12/2015	JEFFERIES & CO.	02/27/2015	GOLDMAN SACHS	3,290,000	3,277,669	3,290,132	3,277,706				37			12,425	12,425	2,727	545													
912828	J5 0 UNITED STATES TREASURY		03/05/2015	MORGAN STANLEY	03/06/2015	MORGAN STANLEY	6,110,000	6,041,511	6,029,319	6,041,511				0			(12,193)	(12,193)	2,283	2,283													
912828	XE 5 UNITED STATES TREASURY		06/11/2015	BARCLAYS US FUN	06/11/2015	MORGAN STANLEY	5,500,000	5,428,466	5,437,042	5,428,466				0			8,575	8,575	3,607	3,607													
912828	XH 8 UNITED STATES TREASURY		08/26/2015	NESBITT/BURNS	09/22/2015	DEUTSCHE BANK	5,000,000	5,034,579	5,045,499	5,034,112				(467)			11,387	11,387	19,209	13,689													
0599999	Total - Bonds - U.S. Government																			19,900,000	19,782,225	19,801,992	19,781,795	0	(430)	0	(430)	0	0	20,194	20,194	27,826	20,124
<b>Bonds - All Other Government</b>																																	
110709	GC 0 BRITISH COLUMBIA PROV	C	03/24/2015	RBC DEXIA	07/21/2015	SCOTIA	6,349,000	7,003,454	6,523,534	6,998,252				(5,202)			(474,718)	(474,718)	121,622	47,871													
135087	B2 9 CANADA GOVT	C	07/13/2015	RBC DEXIA	07/14/2015	RBC DEXIA	139,364,000	140,248,840	140,069,264	140,003,863				(244,977)			65,401	65,401	621,886	606,396													
135087	C8 5 CANADA GOVT	C	05/29/2015	RBC DEXIA	07/09/2015	RBC DEXIA	10,523,000	10,854,529	11,002,333	10,845,812				(8,716)			156,521	156,521	85,372	62,471													
135087	D2 7 CANADA GOVT	C	07/14/2015	RBC DEXIA	12/11/2015	RBC DEXIA	90,433,000	91,952,721	91,677,779	91,803,958				(148,763)			(126,179)	(126,179)	702,689	452,674													
135087	D3 5 CANADA GOVT	C	08/05/2015	VALEUS MOB	12/03/2015	RBC DEXIA	3,643,000	4,157,756	4,022,985	4,155,040				(2,716)			(132,055)	(132,055)	45,316	19,213													
135087	D5 0 CANADA GOVT	C	09/18/2015	RBC DEXIA	12/02/2015	VARIOUS	5,060,000	5,429,558	5,383,888	5,423,997				(5,561)			(40,109)	(40,109)	43,849	24,995													
135087	D6 8 CANADA GOVT	C	09/18/2015	RBC DEXIA	10/26/2015	VALEUS MOB	19,910,000	20,031,599	20,010,147	20,018,027				(13,572)			(7,880)	(7,880)	98,732	73,524													
135087	D9 2 CANADA GOVT	C	04/13/2015	CASGRAIN CO	06/10/2015	VARIOUS	2,555,000	2,643,659	2,607,184	2,640,941				(2,717)			(33,758)	(33,758)	10,670	4,830													
135087	YL 2 CANADA GOVT	C	06/02/2015	RBC DEXIA	06/02/2015	VALEUS MOB	540,000	598,504	598,806	598,450				(54)			356	356	126	63													
135087	ZS 6 CANADA GOVT	C	06/01/2015	RBC DEXIA	07/30/2015	VARIOUS	19,808,000	25,537,520	25,423,267	25,500,457				(37,063)			(77,190)	(77,190)	278,070	125,381													
135087	ZU 1 CANADA GOVT	C	04/21/2015	RBC DEXIA	06/01/2015	VARIOUS	5,005,000	5,563,198	5,533,340	5,558,708				(4,489)			(25,368)	(25,368)	53,839	45,478													
68323A	CC 6 ONTARIO PROV	C	04/24/2015	RBC DEXIA	09/09/2015	CS FIRST	14,513,000	16,296,493	14,933,151	16,280,745				(15,749)			(1,347,593)	(1,347,593)	393,014	178,136													
68323A	CG 7 ONTARIO PROV	C	04/01/2015	RBC DEXIA	07/09/2015	SCOTIA	14,302,000	16,052,321	15,728,052	16,000,635				(51,686)			(272,582)	(272,582)	307,885	156,453													
74814Z	ES 8 QUEBEC PROV	C	04/14/2015	RBC DEXIA	09/10/2015	LAURENTI	12,750,000	14,583,964	14,262,405	14,501,593				(82,372)			(239,188)	(239,188)	257,402	35,126													
1099999	Total - Bonds - All Other Government																			344,755,000	360,954,116	357,776,135	360,330,478	0	(623,637)	0	(623,637)	0	0	(2,554,342)	(2,554,342)	3,020,472	1,832,611
<b>Bonds - U.S. States, Territories and Possessions</b>																																	
011770	2A 1 ALASKA STATE		09/02/2015	BLAIR WILLIAM	09/09/2015	NATIONAL FINCL SERVICES CO	2,000,000	2,389,360	2,388,540	2,388,708				(652)			(168)	(168)	11,944	10,278													
011770	V7 6 ALASKA STATE		09/02/2015	JANNEY MONTGOME	09/08/2015	WACHOVIA	1,175,000	1,278,565	1,278,976	1,278,270				(294)			706	706	5,222	4,831													
011770	W9 1 ALASKA STATE		08/25/2015	PERSHING DLJ	09/24/2015	PERSHING DLJ	825,000	921,401	919,141	918,597				(2,804)			543	543	6,646	3,094													
041042	YW 6 ARKANSAS STATE		02/25/2015	WACHOVIA	05/18/2015	CITIGROUP	1,500,000	1,805,925	1,770,405	1,795,341				(10,584)			(24,936)	(24,936)	35,417	18,958													
13063C	SS 0 CALIFORNIA STATE		06/11/2015	BANK AMERICA MERRILL	06/18/2015	GOLDMAN SACHS	2,205,000	2,607,633	2,625,957	2,607,036				(597)			18,920	18,920	16,538	14,394													
20772G	KL 1 CONNECTICUT STATE		06/16/2015	HUTCHINSON SHOCKLIY E & CO	09/09/2015	SOUTHWEST SEC	1,400,000	1,597,848	1,593,508	1,586,217				(11,631)			7,291	7,291	21,029	3,471													
246381	EW 3 DELEWARE STATE		06/11/2015	BARCLAYS US FUN	06/23/2015	MORGAN STANLEY	1,000,000	1,197,140	1,201,280	1,196,135				(1,005)			5,145	5,145	31,944	30,000													
373384	R5 7 GEORGIA STATE		10/12/2015	GOLDMAN SACHS	10/20/2015	JP MORGAN	2,730,000	3,301,799	3,299,860	3,299,873				(1,925)			(13)	(13)	31,092	28,058													
373384	Z6 6 GEORGIA STATE		09/21/2015	GOLDMAN SACHS	10/06/2015	BARCLAYS US FUN	1,500,000	1,866,150	1,885,260	1,864,771				(1,379)			20,489	20,489	18,542	15,625													
373384	Z7 4 GEORGIA STATE		07/14/2015	BARCLAYS	07/28/2015	BARCLAYS	2,000,000	2,431,440	2,453,100	2,430,036				(1,404)			23,064	23,064	6,111	2,222													
419791	6J 2 HAWAII STATE		06/11/2015	SOUTHWEST SEC	06/18/2015	PERSHING DLJ	1,000,000	1,182,220	1,188,980	1,181,957				(263)			7,023	7,023	28,889	27,917													
419791	6P 8 HAWAII STATE		05/12/2015	BARCLAYS US FUN	06/22/2015	GOLDMAN SACHS	1,450,000	1,662,701	1,660,685	1,657,259				(5,441)			3,426	3,426	42,292	34,236													
419792	AH 9 HAWAII STATE		10/27/2015	PERSHING DLJ	11/03/2015	RAYMOND JAMES	1,000,000	1,243,240	1,236,870	1,242,873				(367)			(6,003)	(6,003)	972	139													
546415	US 2 LOUISIANA STATE		07/20/2015	BANK AMERICA MERRILL	05/11/2015	WACHOVIA	3,000,000	3,335,580	3,324,870	3,314,184				(21,396)			10,686	10,686	28,750														
574193	LP 1 MARYLAND STATE		06/19/2015	BARCLAYS	06/22/2015	MORGAN STANLEY	3,300,000	3,989,370	3,999,105	3,988,682				(688)			10,423	10,423	44,917	43,542													
57582P	A9 1 MASSACHUSETTS STATE		06/26/2015	GOLDMAN	09/04/2015	NATIONAL FINCL SERVICES CO	1,100,000	1,202,025	1,196,723	1,193,416				(8,609)			3,307	3,307	24,292	13,750													
57582P	AD 2 MASSACHUSETTS STATE		04/15/2015	VARIOUS	10/08/2015	VARIOUS	4,365,000	5,465,899	5,473,803	5,447,426				(18,473)			26,377	26,377	127,794	96,818													
57582P	AF 7 MASSACHUSETTS STATE		09/23/2015	BANK AMERICA MERRILL	10/06/2015	MORGAN STANLEY	2,825,000	3,569,275	3,610,604	3,567,410				(1,864)			43,194	43,194	15,243	11,123													
57582R	DU 7 MASSACHUSETTS STATE		10/27/2015	MORGAN STANLEY	11/03/2015	PIPER JAFFRAY	1,105,000	1,384,753	1,373,847	1,384,241				(512)			(10,395)	(10,395)	16,882	15,654													

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**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21	
											12	13	14	15						16
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
604129 4G 8	MINNESOTA STATE		09/17/2015	CIT GROUP	10/07/2015	MORGAN STANLEY	2,595,000	3,137,459	3,188,996	3,134,450	(3,009)			(3,009)			54,546	54,546	24,508	18,381
60412A EV 1	MINNESOTA STATE		10/14/2015	RBC CAP	11/05/2015	WACHOVIA	1,000,000	1,242,340	1,238,150	1,240,865	(1,475)			(1,475)			(2,715)	(2,715)	11,250	8,333
606301 KT 5	MISSOURI STATE		08/11/2015	BARCLAYS	09/01/2015	PERSHING DLJ	940,000	1,031,030	1,030,061	1,028,846	(2,184)			(2,184)			1,215	1,215	12,142	9,531
644682 X9 2	NEW HAMPSHIRE STATE		10/26/2015	JANNEY MONTGOME	11/03/2015	PERSHING DLJ	1,330,000	1,645,489	1,640,941	1,644,817	(672)			(672)			(3,876)	(3,876)	12,007	10,344
658256 H7 0	NORTH CAROLINA STATE		04/29/2015	GOLDMAN SACHS	05/19/2015	WACHOVIA	1,625,000	1,948,700	1,925,804	1,946,109	(2,591)			(2,591)			(20,306)	(20,306)	4,740	677
658256 T8 5	NORTH CAROLINA STATE		08/26/2015	NATIONAL FINCL SERVICES CO	09/17/2015	VARIOUS	3,610,000	4,125,472	4,101,665	4,117,154	(8,318)			(8,318)			(15,489)	(15,489)	69,585	58,663
658256 W4 0	NORTH CAROLINA STATE		07/14/2015	CIT GROUP	07/23/2015	BANCAM ROBERTS	1,320,000	1,549,825	1,550,802	1,548,427	(1,398)			(1,398)			2,375	2,375	17,600	15,583
677521 6L 5	OHIO STATE		09/03/2015	BARCLAYS	09/25/2015	FIRST-TE	3,365,000	4,107,083	4,130,538	4,102,676	(4,407)			(4,407)			27,861	27,861	27,574	17,760
677521 YF 7	OHIO STATE		09/28/2015	NATIONAL FINCL SERVICES CO	10/07/2015	MORGAN STANLEY	1,000,000	1,218,620	1,224,600	1,218,052	(568)			(568)			6,548	6,548	5,278	4,167
679077 RS 8	OKLAHOMA STATE		08/14/2015	BARCLAYS US FUN	09/24/2015	BLAIR WILLIAM	1,000,000	1,115,170	1,113,650	1,110,820	(4,350)			(4,350)			2,830	2,830	10,278	4,722
70914P SE 3	PENNSYLVANIA STATE		08/17/2015	RBC CAP	11/09/2015	WACHOVIA	350,000	395,882	393,743	393,097	(2,785)			(2,785)			646	646	7,875	3,743
735389 PK 8	PORT SEATTLE WASH REV		02/12/2015	PIPER JAFFRAY	02/25/2015	PIPER JAFFRAY	1,680,000	1,820,045	1,817,743	1,817,077	(2,968)			(2,968)			666	666	7,233	3,733
735389 RV 2	PORT SEATTLE WASH REV		08/03/2015	CITIGROUP	09/15/2015	WACHOVIA	1,830,000	2,160,498	2,142,253	2,155,797	(4,701)			(4,701)			(13,545)	(13,545)	11,946	508
83710D V8 8	SOUTH CAROLINA STATE		06/17/2015	PERSHING DLJ	06/25/2015	GOLDMAN SACHS	2,025,000	2,276,222	2,279,401	2,274,544	(1,677)			(1,677)			4,856	4,856	25,031	22,781
83710R LA 3	SOUTH CAROLINA STATE		05/08/2015	BARCLAYS	06/23/2015	JP MORGAN	1,960,000	2,405,763	2,397,296	2,402,189	(3,574)			(3,574)			(4,893)	(4,893)	14,972	7,350
83710R LB 1	SOUTH CAROLINA STATE		05/08/2015	BARCLAYS	05/11/2015	WACHOVIA	2,220,000	2,753,977	2,751,757	2,753,977				0			(2,220)	(2,220)	8,325	8,325
882723 MT 3	TEXAS STATE		06/18/2015	BLAIR WILLIAM	08/04/2015	FIRST TENNESSEE	1,430,000	1,642,727	1,650,220	1,636,822	(5,904)			(5,904)			13,398	13,398	25,025	16,286
882723 SN 0	TEXAS STATE		05/14/2015	BANK AMERICA MERRILL	06/01/2015	WACHOVIA	2,000,000	2,424,040	2,434,000	2,422,115	(1,925)			(1,925)			11,885	11,885	17,500	13,333
928109 L2 1	VIRGINIA STATE		10/07/2015	MORGAN STANLEY	10/14/2015	BANK AMERICA MERRILL	500,000	543,240	542,445	542,790	(450)			(450)			(345)	(345)	7,667	7,000
93974D JM 1	WASHINGTON STATE		11/04/2015	CIT GROUP	12/03/2015	BARCLAYS US FUN	2,435,000	2,912,187	2,936,902	2,909,370	(2,817)			(2,817)			27,533	27,533	53,097	43,289
93974D KY 3	WASHINGTON STATE		12/02/2015	JP MORGAN	12/18/2015	BARCLAYS	1,730,000	2,038,338	2,060,032	2,037,729	(609)			(609)			22,303	22,303	34,119	30,275
93974D SG 4	WASHINGTON STATE		10/21/2015	HUTCHINSON SHOCKLIY E & CO	10/30/2015	MORGAN STANLEY	160,000	198,688	198,242	198,609	(79)			(79)			(367)	(367)	578	400
956553 XQ 9	WEST VIRGINIA STATE		09/10/2015	GOLDMAN SACHS	10/13/2015	JP MORGAN	1,715,000	1,951,653	1,962,560	1,946,118	(5,535)			(5,535)			16,442	16,442	40,017	32,394
97705L 7W 1	WISCONSIN STATE		06/15/2015	BARCLAYS US FUN	06/17/2015	WACHOVIA	3,500,000	4,198,880	4,205,670	4,197,975	(905)			(905)			7,695	7,695	59,792	57,847
97705M AS 4	WISCONSIN STATE		09/14/2015	BANK AMERICA MERRILL	09/23/2015	BANK AMERICA MERRILL	2,500,000	3,033,825	3,058,350	3,032,093	(1,732)			(1,732)			26,257	26,257	4,167	347
1799999	Total - Bonds - U.S. States, Territories & Possessions						79,300,000	94,309,477	94,457,335	94,154,950	0			(154,521)	0	0	302,379	302,379	1,026,822	769,882
<b>Bonds - U.S. Political Subdivisions of States</b>																				
012122 6M 4	ALBANY CNTY NY		11/02/2015	PERSHING DLJ	11/13/2015	FIDELITY CAP	500,000	532,940	530,995	532,436			(504)				(1,441)	(1,441)	833	222
033161 Y3 8	ANCHORAGE AK		01/23/2015	HUTCHINSON SHOCKLIY E & CO	01/26/2015	WACHOVIA	2,850,000	3,621,695	3,632,553	3,621,083	(611)			(611)			11,470	11,470	32,854	31,667
03588H KZ 8	ANNE ARUNDEL CNTY MD		06/11/2015	BANK AMERICA MERRILL	06/23/2015	WACHOVIA	2,540,000	3,046,603	3,054,985	3,044,948	(1,655)			(1,655)			10,037	10,037	27,517	23,989
041431 NY 9	ARLINGTON CNTY VA		02/24/2015	WACHOVIA	03/25/2015	BARCLAYS	3,010,000	3,747,059	3,784,232	3,741,334	(5,725)			(5,725)			42,898	42,898	18,813	5,017
091582 ZG 4	BISMARCH ND		11/19/2015	FIRST-TE	12/02/2015	JANNEY MONTGOME	1,340,000	1,604,114	1,613,360	1,603,462	(652)			(652)			9,898	9,898	1,117	
100853 VM 9	BOSTON MASS		06/25/2015	JP MORGAN	06/25/2015	WACHOVIA	2,935,000	3,507,648	3,518,654	3,507,547	(100)			(100)			11,107	11,107	36,280	35,872
145610 MH 1	CARROLLTON TX		06/25/2015	WACHOVIA	07/24/2015	WACHOVIA	2,100,000	2,447,676	2,462,460	2,442,426	(5,250)			(5,250)			20,034	20,034	19,833	11,375
160069 WZ 9	CHARLESTON CNTY SC		11/10/2015	PERSHING DLJ	11/30/2015	PIPER JAFFRAY	2,740,000	3,403,327	3,460,593	3,400,509	(2,818)			(2,818)			60,084	60,084	11,417	4,947
161035 GJ 3	CHARLOTTE N		10/08/2015	CITIGROUP	10/23/2015	CITIGROUP	2,000,000	2,449,080	2,448,120	2,446,617	(2,463)			(2,463)			1,503	1,503	40,833	36,667
166393 4B 1	CHESTERFIELD CNTY VA		08/21/2015	NATIONAL FINCL SERVICES CO	11/03/2015	DAVENPORT & CO	1,000,000	1,195,830	1,203,070	1,190,676	(5,154)			(5,154)			12,394	12,394	8,750	
166393 4D 7	CHESTERFIELD CNTY VA		08/19/2015	BANC OF AMERICA	09/02/2015	JANNEY MONTGOME	1,405,000	1,717,163	1,717,894	1,716,683	(480)			(480)			1,210	1,210	976	
199492 FH 7	COLUMBUS OHIO		07/20/2015	JEFFERIES & CO	08/19/2015	WACHOVIA	1,500,000	1,558,740	1,554,885	1,553,981	(4,759)			(4,759)			904	904	31,500	26,333
199492 NP 0	COLUMBUS OHIO		07/31/2015	BANK AMERICA MERRILL	11/09/2015	WACHOVIA	1,750,000	2,004,415	1,993,663	1,990,851	(13,564)			(13,564)			2,811	2,811	18,472	
199492 NV 7	COLUMBUS OHIO		11/20/2015	RAYMOND JAMES	12/02/2015	RBC CAP	700,000	874,265	879,235	873,721	(544)			(544)			5,514	5,514	11,083	9,917
25476F MV 7	DISTRICT OF COLUMBIA		10/06/2015	MORGAN STANLEY	10/23/2015	SUNTRUST	3,700,000	4,512,705	4,510,744	4,507,244	(5,461)			(5,461)			3,500	3,500	75,542	65,264

E15.1

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25476F	QW 1 DISTRICT OF COLUMBIA		10/07/2015	BANK AMERICA MERRILL	10/19/2015	BANK AMERICA MERRILL	1,975,000	2,422,318	2,426,564	2,421,004	(1,314)			(1,314)		5,560	5,560	32,368	28,802	
283734	WT 4 EL PASO TEXAS		09/10/2015	PERSHING DLJ	09/21/2015	BANC OF AMERICA	1,195,000	1,409,897	1,417,330	1,409,562	(335)		(335)			7,768	7,768	6,141	4,647	
346593	GE 0 FORSYTH CNTY GA		05/13/2015	MORGAN STANLEY	05/18/2015	BARCLAYS	1,045,000	1,280,679	1,273,573	1,280,520	(159)		(159)			(6,947)	(6,947)	3,048	2,613	
346623	DV 0 FORSYTH NC		10/22/2015	JP MORGAN	10/29/2015	CITIGROUP	2,460,000	3,082,626	3,080,240	3,081,417	(1,209)		(1,209)			(1,178)	(1,178)	51,933	49,542	
396784	KM 1 GREENWICH CT		03/10/2015	GOLDMAN SACHS	08/04/2015	FIRST TENNESSEE	1,845,000	2,158,429	2,147,156	2,133,304	(25,124)		(25,124)			13,851	13,851	49,969	13,069	
407324	5M 0 HAMILTON CNTY TN		05/14/2015	WACHOVIA	08/04/2015	FIRST TENNESSEE	1,875,000	2,251,725	2,249,869	2,240,692	(11,033)		(11,033)			9,177	9,177	23,438	3,125	
409558	3Z 4 HAMPTON VA		07/06/2015	BARCLAYS	07/09/2015	WACHOVIA	1,500,000	1,812,810	1,821,660	1,812,322	(488)		(488)			9,338	9,338	16,875	15,833	
412487	DN 7 HARFORD CNTY MD		07/14/2015	NATIONAL FINCL SERVICES CO	07/20/2015	WACHOVIA	1,850,000	2,255,502	2,268,748	2,254,818	(683)		(683)			13,929	13,929	5,653	4,111	
438670	Y7 0 HONOLULU CITY & CNTY HI		11/23/2015	BARCLAYS	12/03/2015	GOLDMAN SACHS	1,790,000	2,164,414	2,175,494	2,163,687	(728)		(728)			11,808	11,808	16,657	13,922	
438701	YT 5 HONOLULU CITY & CNTY HI		07/30/2015	WACHOVIA	09/29/2015	MORGAN STANLEY	2,115,000	2,395,645	2,418,185	2,394,949	(695)		(695)			23,236	23,236	14,688		
438701	ZA 5 HONOLULU CITY & CNTY HI		08/03/2015	PIPER JAFFRAY	09/01/2015	RAYMOND JAMES	1,000,000	1,221,670	1,220,449	1,220,449	(1,221)		(1,221)			2,931	2,931	3,056		
442331	RV 8 HOUSTON TEXAS		06/25/2015	GOLDMAN SACHS	07/15/2015	JP MORGAN	1,840,000	2,031,305	2,034,433	2,027,383	(3,922)		(3,922)			7,050	7,050	35,522	30,411	
447025	TV 9 HUNTSVILLE AL		06/17/2015	BANK AMERICA MERRILL	08/14/2015	SUNTRUST	1,390,000	1,632,805	1,638,977	1,627,409	(5,397)		(5,397)			11,568	11,568	9,460		
447025	UF 2 HUNTSVILLE AL		07/24/2015	WACHOVIA	08/25/2015	RBC CAP	1,460,000	1,714,755	1,727,793	1,713,768	(988)		(988)			14,026	14,026	11,761	5,881	
49474F	LM 0 KING COUNTY WA		09/30/2015	NATIONAL FINCL SERVICES CO	10/07/2015	MORGAN STANLEY	1,000,000	1,247,910	1,252,650	1,247,910			0			4,740	4,740			
49474F	LW 8 KING COUNTY WA		10/05/2015	PIPER JAFFRAY	10/15/2015	PERSHING DLJ	425,000	481,079	481,563	480,876	(202)		(202)			687	687	331		
52908E	ZM 8 LEXINGTON-FAYETTE URBAN CNTY KY		10/20/2015	BLAIR, WM	10/29/2015	WACHOVIA	1,500,000	1,677,825	1,678,140	1,675,835	(1,990)		(1,990)			2,305	2,305	7,083	4,583	
52908E	ZN 6 LEXINGTON-FAYETTE URBAN CNTY KY		10/05/2015	PERSHING DLJ	10/15/2015	FIRST TENNESSEE	1,420,000	1,632,247	1,633,000	1,630,362	(1,886)		(1,886)			2,638	2,638	4,142	1,578	
57582N	SL 0 MASSACHUSETTS STATE		10/02/2015	MORGAN STANLEY	10/15/2015	JEFFERIES & CO	1,735,000	2,083,839	2,085,921	2,081,199	(2,641)		(2,641)			4,723	4,723	5,036	1,325	
584002	TC 3 MECKLEBURG CNTY NC		03/10/2015	WACHOVIA	03/26/2015	SUNTRUST	1,000,000	1,234,830	1,256,750	1,233,904	(926)		(926)			22,846	22,846	1,944		
586145	F4 1 MEMPHIS TN		05/27/2015	BARCLAYS	06/02/2015	CITIGROUP	2,120,000	2,522,418	2,524,220	2,522,064	(354)		(354)			2,156	2,156	4,711	3,533	
589535	R7 0 MERIDEN CT		02/18/2015	PERSHING DLJ	03/24/2015	BANK AMERICA MERRILL	500,000	533,715	531,980	531,978	(1,737)		(1,737)			2	2	2,333	278	
596884	VP 8 MIDDLETOWN CT		07/13/2015	VARIOUS	07/23/2015	VARIOUS	4,110,000	4,561,878	4,558,463	4,550,059	(11,819)		(11,819)			8,404	8,404	54,942	39,550	
609561	AF 2 MONMOUTH CNTY NJ		07/10/2015	PERSHING DLJ	07/14/2015	BANK AMERICA MERRILL	590,000	635,418	636,533	635,318	(100)		(100)			1,215	1,215	131		
613340	3V 8 MONTGOMERY CNTY MD		10/15/2015	GOLDMAN SACHS	10/22/2015	MORGAN STANLEY	3,000,000	3,267,420	3,264,720	3,263,448	(3,972)		(3,972)			1,272	1,272	73,333	68,750	
64327T	DL 9 NEW CASTLE CNTY DE		03/10/2015	BARCLAYS	04/17/2015	BANCAM ROBERTS	6,000,000	7,528,980	7,696,029	7,516,378	(12,602)		(12,602)			179,651	179,651	55,074	25,833	
64327T	DM 7 NEW CASTLE CNTY DE		11/13/2015	SOUTHWEST SEC	11/30/2015	FIRST TENNESSEE	400,000	493,316	500,296	492,963	(353)		(353)			7,333	7,333	3,444	2,500	
644800	Z8 0 NEW HANOVER CNTY NC		08/12/2015	CIT GROUP	08/26/2015	FIRST-TE	1,090,000	1,320,502	1,320,230	1,320,180	(323)		(323)			50	50	606		
655867	LG 2 NORFOLK VA		06/15/2015	WACHOVIA	06/22/2015	RBC CAP	1,000,000	1,105,140	1,109,930	1,104,678	(462)		(462)			5,252	5,252	9,333	8,556	
662523	WP 0 NORTH SLOPE BORO AK		08/24/2015	HUTCHINSON SHOCKLIY E & CO	10/13/2015	JP MORGAN	1,295,000	1,518,206	1,513,544	1,510,464	(7,742)		(7,742)			3,080	3,080	21,925	11,790	
678519	NH 8 OKLAHOMA CITY OK		04/23/2015	BARCLAYS	05/07/2015	CITIGROUP	1,680,000	1,969,867	1,959,082	1,967,610	(2,257)		(2,257)			(8,528)	(8,528)	16,567	13,300	
718814	XP 6 PHOENIX ARIZ		04/22/2015	T D SECURITIES	05/13/2015	WACHOVIA	1,925,000	2,106,239	2,094,554	2,100,533	(5,706)		(5,706)			(5,979)	(5,979)	36,628	29,944	
741701	U2 0 PRINCE GEORGES CNTY MD		10/07/2015	JP MORGAN	10/29/2015	JP MORGAN	3,490,000	4,108,114	4,106,823	4,099,790	(8,324)		(8,324)			7,033	7,033	44,594	32,961	
763631	P5 1 RICHLAND CNTY S C SC		10/20/2015	CITIGROUP	10/29/2015	WACHOVIA	1,260,000	1,427,807	1,428,689	1,427,807			0			882	882			
76541V	QB 6 RICHMOND VA		11/17/2015	BANC OF AMERICA	12/03/2015	WACHOVIA	2,375,000	2,890,043	2,932,151	2,890,043			0			42,109	42,109			
771588	TM 2 ROCHESTER MN		05/21/2015	RBC CAP	06/10/2015	BANK AMERICA MERRILL	1,835,000	2,210,404	2,201,982	2,210,404			0			(8,423)	(8,423)			
812626	3X 5 SEATTLE WA		05/08/2015	CITIGROUP	05/12/2015	JANNEY MONTGOME	5,000,000	6,177,550	6,123,950	6,177,550			0			(53,600)	(53,600)			
812626	4K 2 SEATTLE WA		05/12/2015	BANK AMERICA MERRILL	05/19/2015	JP MORGAN	3,040,000	3,357,224	3,350,870	3,356,878	(346)		(346)			(6,008)	(6,008)	422		
833085	3X 9 SNOHOMISCH CNTY WA		09/21/2015	VARIOUS	10/28/2015	VARIOUS	2,180,000	2,612,054	2,629,568	2,608,009	(4,045)		(4,045)			21,559	21,559	11,889	4,050	
852634	JY 1 STAMFORD CT		08/25/2015	VARIOUS	12/02/2015	VARIOUS	5,140,000	5,907,724	5,888,551	5,878,102	(29,622)		(29,622)			10,449	10,449	45,965	6,167	
906395	U9 7 UNION CNTY NC		11/03/2015	BANK AMERICA MERRILL	09/18/2015	BANK AMERICA MERRILL	1,085,000	1,295,175	1,307,306	1,291,486	(3,689)		(3,689)			15,820	15,820	9,795	3,315	
930863	T6 2 WAKE CNTY N C		06/17/2015	CIT GROUP	08/05/2015	MORGAN STANLEY	2,575,000	3,112,918	3,116,368	3,104,282	(8,635)		(8,635)			12,086	12,086	56,865	39,698	

E15.2

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2499999	Total - Bonds - U.S. Political Subdivisions of States						112,180,000	133,077,682	133,452,708	132,864,912	0	(212,769)	0	(212,769)	0	0	587,794	587,794	1,083,482	720,937
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
010609	AV 7 ALABAMA PUBLIC		03/10/2015	SOUTHWEST SEC.	04/09/2015	BARCLAYS	900,000	1,084,806	1,100,691	1,083,547		(1,259)		(1,259)			17,144	17,144	12,875	9,000
01266H	BT 5 ALBEMARLE CNTY VA ECON AUTH PUBLIC FAC		09/17/2015	CITIGROUP	10/01/2015	BANK OF	1,880,000	2,198,397	2,224,510	2,197,503		(894)		(894)			27,007	27,007	1,567	
013493	GE 5 ALBUQUERQUE BERNALIL		03/30/2015	FIRST ALBANY	07/13/2015	JP MORGAN	900,000	1,056,447	1,047,627	1,048,098		(8,349)		(8,349)			(471)	(471)	24,375	11,250
013493	GL 9 ALBUQUERQUE BERNALIL		05/13/2015	NATIONAL FINCL SERVICES CO	06/02/2015	SOUTHWEST SEC	1,000,000	1,194,460	1,190,590	1,193,254		(1,206)		(1,206)			(2,664)	(2,664)	5,278	2,917
018106	HW 7 ALLEN TEX INDPT SCH		01/27/2015	BARCLAYS	02/06/2015	FIRST-TE	1,750,000	2,187,168	2,167,900	2,185,972		(1,196)		(1,196)			(18,072)	(18,072)	13,125	10,451
03588H	KC 9 ANNE ARUNDEL CNTY MD		03/30/2015	BANK AMERICA MERRILL	07/09/2015	CITIGROUP	1,800,000	2,192,724	2,154,492	2,178,518		(14,206)		(14,206)			(24,026)	(24,026)	24,000	
040649	LZ 6 ARIZONA ST TRANSPRTN BRD EXCISE TAX REV		05/26/2015	MORGAN STANLEY	06/01/2015	WACHOVIA	900,000	1,059,687	1,060,659	1,059,414		(273)		(273)			1,245	1,245	20,625	20,125
040654	WH 4 ARIZONA ST TRANSN		08/13/2015	VARIOUS	09/01/2015	VARIOUS	1,200,000	1,467,198	1,463,376	1,465,662		(1,536)		(1,536)			(2,286)	(2,286)	12,667	9,667
040654	WL 5 ARIZONA ST. TRANSN		08/12/2015	JANNEY MONTGOME	08/25/2015	BLAIR WILLIAM	800,000	965,536	965,496	964,956		(580)		(580)			540	540	6,333	4,556
040688	MR 1 ARIZONA ST WTR INFRASTRUCTURE FIN AUTH		08/13/2015	VARIOUS	08/25/2015	GOLDMAN SACHS	3,425,000	4,183,126	4,201,756	4,180,276		(2,849)		(2,849)			21,480	21,480	69,927	62,403
05914F	NT 3 BALTIMORE CNTY MD		04/07/2015	BANK AMERICA MERRILL	07/28/2015	PERSHING DLJ	3,000,000	3,632,220	3,575,640	3,602,232		(29,988)		(29,988)			(26,592)	(26,592)	75,000	27,917
079365	YP 6 BELLEVUE WASH		04/01/2015	MORGAN STANLEY	04/21/2015	BANK AMERICA MERRILL	1,330,000	1,603,438	1,604,685	1,603,488		0		0			1,197	1,197		
094797	Z2 7 BLOOMINGTON MN INDEP SCH DIST #271		11/03/2015	CITIGROUP	11/18/2015	BARCLAYS	1,300,000	1,373,138	1,367,990	1,370,038		(3,100)		(3,100)			(2,048)	(2,048)	20,222	16,792
100853	PM 6 BOSTON MASS		05/12/2015	NATIONAL FINCL SERVICES CO	05/14/2015	WACHOVIA	2,780,000	3,011,824	3,017,523	3,010,941		(883)		(883)			6,582	6,582	14,827	13,591
13034A	JA 9 CALIFORNIA INFRASTRCTURE & EC MUNICIPAL		10/09/2015	WACHOVIA	10/21/2015	WACHOVIA	1,380,000	1,522,706	1,544,689	1,522,665		(41)		(41)			22,024	22,024	767	
13066Y	SP 5 CALIFORNIA ST DEPT OF WTR RESOURCES REV		04/15/2015	GOLDMAN SACHS	04/21/2015	PERSHING DLJ	595,000	701,225	701,416	700,999		(226)		(226)			416	416	14,297	13,966
13066Y	SX 8 CALIFORNIA ST DEPT WTR RES PW MUNICIPAL		10/02/2015	VARIOUS	10/23/2015	VARIOUS	3,595,000	4,312,001	4,330,769	4,307,832		(4,169)		(4,169)			22,937	22,937	50,701	43,399
130795	KC 0 CALIFORNIA ST STWD CMNTYS DEV AUTH REV		11/04/2015	MORGAN STANLEY	11/16/2015	ISSUE CALLED at 100.0000	1,690,000	1,691,910	1,690,000	1,691,892		(18)		(18)			(1,892)	(1,892)	42,250	40,138
15504R	FW 4 CENTRL PUGET SOUND WA REGL TRNASPRTN AUTH		08/05/2015	JP MORGAN	09/08/2015	PERSHING DLJ	635,000	771,970	773,519	771,940		(30)		(30)			1,579	1,579	88	
158843	WN 8 CHANDLER ARIZ		05/06/2015	VARIOUS	10/08/2015	VARIOUS	4,220,000	5,152,715	5,135,869	5,098,541		(54,174)		(54,174)			37,328	37,328	157,575	47,436
162393	EB 4 CHATTANOOGA TN ELEC REV		07/30/2015	BANK AMERICA MERRILL	09/08/2015	SOUTHWEST SEC	2,950,000	3,389,078	3,379,373	3,382,270		(6,808)		(6,808)			(2,897)	(2,897)	9,424	
179093	GJ 2 CLACKAMAS CNTY OR SCH DIST		03/12/2015	BLAIR WILLIAM	03/25/2015	PERSHING DLJ	1,800,000	2,142,216	2,164,986	2,140,346		(1,870)		(1,870)			24,640	24,640	25,500	22,250
18085P	QN 7 CLARK CNTY NV ARPT REVENUE		02/18/2015	BANK AMERICA MERRILL	02/26/2015	BANK AMERICA MERRILL	2,700,000	3,051,648	3,043,089	3,048,785		(2,863)		(2,863)			(5,696)	(5,696)	23,250	19,500
181059	QM 1 CLARK CNTY NEV SCH		03/04/2015	T D SECURITIES	03/20/2015	MERRILL LYNCH	4,500,000	4,760,550	4,755,105	4,749,252		(11,298)		(11,298)			5,853	5,853	59,375	50,000
181059	SB 3 CLARK CNTY NEV SCH		04/29/2015	BANK AMERICA MERRILL	06/11/2015	GOLDMAN SACHS	2,000,000	2,113,240	2,101,720	2,101,411		(11,829)		(11,829)			309	309	55,306	42,472
199561	GE 5 COLUMBUS OHIO SWR RE		01/07/2015	BANK AMERICA MERRILL	01/20/2015	MERRILL LYNCH	1,100,000	1,378,949	1,379,727	1,378,219		(730)		(730)			1,508	1,508	7,944	6,264
20772J	ZS 4 CONNECTICUT STATE		04/13/2015	GOLDMAN SACHS	04/16/2015	PERSHING DLJ	1,500,000	1,668,660	1,669,230	1,667,867		(793)		(793)			1,363	1,363	5,417	4,375
207737	JD 0 CT STATE GENERAL REVENUE		05/12/2015	GOLDMAN SACHS	08/26/2015	BARCLAYS	3,000,000	3,400,020	3,392,400	3,368,166		(31,854)		(31,854)			24,234	24,234	100,000	55,833
20775Y	AZ 9 CONNECTICUT ST REVOLVING FUNDGEN REV		07/14/2015	PERSHING DLJ	07/23/2015	BANK AMERICA MERRILL	1,255,000	1,471,877	1,473,194	1,470,581		(1,296)		(1,296)			2,613	2,613	4,706	2,789
20775Y	BT 2 CONNECTICUT ST REVOLVING FUNDGEN REV		04/23/2015	GOLDMAN SACHS	05/11/2015	NATIONAL FINCL SERVICES CO	1,650,000	1,995,609	1,975,826	1,994,542		(1,067)		(1,067)			(18,717)	(18,717)	1,833	
235036	ZU 3 DALLAS-FORTWORTH TX INTNL ARPT REV		10/19/2015	MORGAN STANLEY	10/22/2015	CIT GROUP	750,000	784,245	784,380	783,601		(644)		(644)			779	779	18,333	17,604
235036	QL 7 DALLAS FORT WORTH TEX INT		08/11/2015	GOLDMAN SACHS	08/24/2015	JP MORGAN	1,500,000	1,582,515	1,580,985	1,580,067		(2,448)		(2,448)			918	918	24,167	21,458
235036	QP 8 DALLAS-FORT WORTH TX INTERNATIONAL		11/03/2015	FIRST TENNESSEE	11/23/2015	CITIGROUP	1,000,000	1,083,830	1,077,570	1,081,382		(2,448)		(2,448)			(3,812)	(3,812)	3,611	694
235219	LS 9 DALLAS TEXAS		12/04/2015	BARCLAYS	12/09/2015	MORGAN STANLEY	2,475,000	3,009,130	3,033,707	3,008,613		(517)		(517)			25,094	25,094	1,375	
235241	PV 2 DALLAS TEX AREA		04/17/2015	BANK AMERICA MERRILL	04/27/2015	BARCLAYS	4,300,000	5,323,056	5,282,550	5,320,646		(2,410)		(2,410)			(38,096)	(38,096)	83,014	78,236
235416	4N 1 DALLAS TX WTRWKS & SWR		11/12/2015	CITIGROUP	12/03/2015	BANK AMERICA MERRILL	1,000,000	1,200,540	1,208,090	1,198,641		(1,899)		(1,899)			9,449	9,449	9,306	5,833
235416	6L 3 DALLAS TX WTRWKS & SWR		10/02/2015	CITIGROUP	10/15/2015	RBC CAP	1,000,000	1,246,750	1,249,930	1,245,887		(863)		(863)			4,043	4,043	2,639	694
246380	2N 1 DELAWARE STATE		01/22/2015	WACHOVIA	01/28/2015	JEFFERIES & CO	5,215,000	5,673,086	5,669,748	5,669,796		(3,290)		(3,290)			(48)	(48)	22,453	18,832
249002	CH 4 DENTON TEX INDPT		04/09/2015	BANK AMERICA MERRILL	09/09/2015	MORGAN STANLEY	1,365,000	1,612,829	1,595,093	1,594,923		(17,906)		(17,906)			(9,830)	(9,830)	27,110	
249174	TQ 6 DENVER CITY & CNTY CO ARPT REVENUE		02/18/2015	BARCLAYS	03/02/2015	STIEFL-F	1,500,000	1,864,470	1,866,765	1,863,359		(1,111)		(1,111)			3,406	3,406	19,167	16,667

E15.3

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
254764	KC 6 DISTRICT OF COLUMBIA HOSP REVENUE.....		08/14/2015	GOLDMAN SACHS.....	11/10/2015	VARIOUS.....	1,380,000	1,517,821	1,521,671	1,517,103	(718)		(718)			4,568	4,568	9,767		
25477G	JX 4 DIST OF COLUMBIA INCOME TAX SECURED REVE.....		07/31/2015	WELLS FARGO.....	08/26/2015	MORGAN STANLEY.....	1,430,000	1,706,247	1,700,885	1,703,035	(3,212)		(3,212)			(2,151)	(2,151)	17,875	12,314	
25477G	LM 5 DIST OF COLUMBIA INCOME TAX SECURED REVE.....		08/17/2015	SOUTHWEST SEC.....	10/23/2015	WACHOVIA.....	1,040,000	1,203,654	1,203,956	1,196,422	(7,233)		(7,233)			7,534	7,534	21,233	11,122	
259327	M6 8 DOUGLAS CNTY NE SCH DIST #17.....		06/25/2015	CITIGROUP.....	08/04/2015	BLAIR WILLIAM.....	2,200,000	2,551,736	2,565,970	2,544,705	(7,031)		(7,031)			21,265	21,265	11,306		
271014	VN 9 EAST BAY CA MUNI UTILITY DISTWTR SYS REV.....		05/22/2015	BANK AMERICA MERRILL.....	06/19/2015	BANK AMERICA MERRILL.....	2,000,000	2,095,500	2,088,280	2,088,181	(7,319)		(7,319)			99	99	56,389	48,611	
29270C	F9 1 ENERGY NW WA ELEC REVENUE.....		07/27/2015	VARIOUS.....	08/04/2015	NATIONAL FINCL SERVICES CO.....	1,950,000	2,323,018	2,323,863	2,322,167	(850)		(850)			1,695	1,695	7,944	5,076	
29270C	G6 6 ENERGY NW WA ELEC REVENUE.....		09/15/2015	FIRST TENNESSEE.....	09/21/2015	GOLDMAN SACHS.....	1,300,000	1,554,345	1,567,592	1,554,047	(298)		(298)			13,545	13,545	14,986	13,903	
29270C	K3 8 ENERGY NW WA ELEC REVENUE.....		09/04/2015	VARIOUS.....	10/07/2015	VARIOUS.....	3,100,000	3,757,621	3,795,516	3,753,477	(4,144)		(4,144)			42,039	42,039	35,931	23,597	
29270C	XP 5 ENERGY NORTHWEST WASH ELEC.....		04/02/2015	MORGAN STANLEY.....	06/17/2015	GOLDMAN SACHS.....	2,000,000	2,308,060	2,279,120	2,293,495	(14,565)		(14,565)			(14,375)	(14,375)	47,500	26,944	
293443	WZ 6 ENNIS TEX INDP SCH.....		04/20/2015	BANK AMERICA MERRILL.....	07/28/2015	BARCLAYS.....	1,000,000	1,181,210	1,169,240	1,174,520	(6,690)		(6,690)			(5,280)	(5,280)	12,500	2,500	
293443	XB 8 ENNIS TEX INDP SCH.....		05/13/2015	BARCLAYS.....	08/25/2015	PERSHING DLJ.....	1,520,000	1,822,434	1,821,629	1,811,700	(1,734)		(1,734)			9,929	9,929	24,700	3,800	
304243	N2 0 FAIRFIELD CONN.....		03/30/2015	PERSHING DLJ.....	04/09/2015	USB SECURITIES.....	1,570,000	1,789,753	1,789,863	1,788,103	(1,650)		(1,650)			1,760	1,760	14,326	11,971	
341507	F7 1 FLORIDA ST BRD OF GOVERNORS UNIV.....		06/04/2015	WACHOVIA.....	06/22/2015	WACHOVIA.....	2,775,000	3,156,230	3,162,695	3,152,201	(4,029)		(4,029)			10,494	10,494	67,063	60,896	
35880C	QJ 6 FRISCO TX INDE SCH DIST.....		05/22/2015	SOUTHWEST SEC.....	06/02/2015	USBCORP.....	1,635,000	1,966,725	1,981,800	1,966,725	0		0			15,075	15,075	7,267	7,267	
365418	EK 4 GARDEN ST N J PRESER.....		01/13/2015	SOUTHWEST SEC.....	05/08/2015	PERSHING DLJ.....	330,000	367,406	359,819	363,101	(4,305)		(4,305)			(3,282)	(3,282)	8,800	3,438	
37358M	DF 5 GEORGIA ST RD & TWY AUTH.....		06/17/2015	BANK AMERICA MERRILL.....	06/26/2015	MORGAN STANLEY.....	1,725,000	2,048,834	2,052,112	2,047,617	(1,217)		(1,217)			4,495	4,495	21,563	19,406	
378352	PG 7 GLENDALE AZ WTR & SWR REVENUE.....		09/22/2015	RAYMOND JAMES.....	10/29/2015	MORGAN STANLEY.....	2,065,000	2,392,468	2,409,421	2,385,123	(7,345)		(7,345)			24,299	24,299	34,990	23,518	
37970P	GE 6 GLOUCESTER CNTY N J.....		03/26/2015	NATIONAL FINCL SERVICES CO.....	06/01/2015	NATIONAL FINCL SERVICES CO.....	1,205,000	1,452,133	1,419,671	1,448,367	(3,766)		(3,766)			(28,696)	(28,696)	8,201		
396066	HD 7 GREENVILLE CNTY SC SCH DIST INSTALLMENT.....		11/02/2015	BARCLAYS US FUN.....	11/30/2015	VARIOUS.....	3,685,000	3,828,310	3,816,721	3,820,892	(7,418)		(7,418)			(4,171)	(4,171)	72,019	62,236	
403755	WG 2 GWINNETT CNTY G.....		08/14/2015	HUNTINGTON.....	09/01/2015	CITIGROUP.....	1,150,000	1,266,702	1,265,552	1,266,503	(199)		(199)			(951)	(951)	5,271	2,076	
407324	SZ 1 HAMILTON CNTY TENN.....		04/28/2015	WACHOVIA.....	12/15/2015	VARIOUS.....	2,235,000	2,715,793	2,682,499	2,682,111	(33,682)		(33,682)			388	388	56,102		
412487	DJ 6 HARFORD CNTY MD.....		04/09/2015	BANK AMERICA MERRILL.....	05/22/2015	CITIGROUP.....	3,830,000	4,543,721	4,478,534	4,530,008	(13,713)		(13,713)			(51,474)	(51,474)	19,682		
419791	6G 8 HAWAII STATE.....		01/02/2015	PERSHING DLJ.....	01/07/2015	NATIONAL FINCL SERVICES CO.....	1,650,000	2,048,178	2,073,737	2,047,658	(520)		(520)			26,078	26,078	10,771	9,625	
438670	ZV 2 HONOLULU HAWAII CITY.....		04/14/2015	BANK AMERICA MERRILL.....	04/20/2015	BANK AMERICA MERRILL.....	2,000,000	2,507,740	2,513,360	2,507,019	(721)		(721)			6,341	6,341	5,833	4,167	
438701	ZS 6 HONOLULU CITY & CNTY HI.....		07/30/2015	WACHOVIA.....	08/18/2015	RBC CAP.....	1,015,000	1,185,622	1,191,874	1,185,418	(203)		(203)			6,456	6,456	1,269		
442331	XS 8 HOUSTON TEXAS.....		01/22/2015	MORGAN STANLEY.....	05/11/2015	MORGAN STANLEY.....	1,500,000	1,837,335	1,789,290	1,823,969	(13,366)		(13,366)			(34,679)	(34,679)	52,708	30,417	
442435	SZ 2 HOUSTON TX UTILITY SYS REVENUE.....		10/29/2015	PERSHING DLJ.....	12/03/2015	BARCLAYS.....	1,705,000	1,939,779	1,963,308	1,939,225	(553)		(553)			24,082	24,082	48,072	39,783	
442435	AT 0 HOUSTON TX UTILITY SYS REVENUE.....		06/25/2015	BANC OF AMERICA.....	09/03/2015	BANC OF AMERICA.....	3,385,000	3,668,020	3,648,793	3,639,250	(28,770)		(28,770)			9,543	9,543	56,276	22,214	
442435	J3 8 HOUSTON TEX UTIL SYS.....		04/28/2015	NATIONAL FINCL SERVICES CO.....	06/17/2015	PERSHING DLJ.....	720,000	768,449	763,596	764,005	(4,444)		(4,444)			(409)	(409)	21,700	16,600	
445047	CS 0 HUMBLE TX INDEP SCH DIST.....		05/08/2015	BARCLAYS.....	07/09/2015	BANK AMERICA MERRILL.....	4,470,000	5,668,541	5,635,635	5,660,734	(7,808)		(7,808)			(25,098)	(25,098)	26,237	8,878	
45506D	SA 4 INDIANA ST FIN AUTH REV.....		05/12/2015	GOLDMAN SACHS.....	06/17/2015	PIPER JAFFRAY.....	1,965,000	2,162,345	2,157,216	2,156,118	(6,227)		(6,227)			1,099	1,099	8,460		
46246K	2M 3 IOWA ST FIN AUTH REVENUE.....		09/23/2015	WACHOVIA.....	12/03/2015	PIPER JAFFRAY.....	1,000,000	1,186,420	1,192,990	1,180,502	(5,918)		(5,918)			12,488	12,488	17,639	7,917	
46246K	CM 2 IOWA FIN AUTH REV.....		01/20/2015	NATIONAL FINCL SERVICES CO.....	11/09/2015	JANNEY MONTGOME.....	1,000,000	1,170,620	1,140,450	1,150,818	(19,802)		(19,802)			(10,368)	(10,368)	64,167	23,889	
46246K	Z3 9 IOWA FIN AUTH REV.....		02/05/2015	JP MORGAN.....	03/26/2015	SOUTHWEST SEC.....	3,300,000	3,867,864	3,830,673	3,855,309	(12,555)		(12,555)			(24,636)	(24,636)	16,500		
46246K	Z6 2 IOWA ST FIN AUTH REVENUE.....		07/06/2015	FIRST-TE.....	09/09/2015	NATIONAL FINCL SERVICES CO.....	1,265,000	1,510,967	1,511,802	1,505,101	(5,866)		(5,866)			6,700	6,700	34,963	23,543	
462583	BE 4 IOWA ST VISION SPL FUND.....		11/02/2015	CIT GROUP.....	11/19/2015	CIT GROUP.....	1,800,000	1,914,966	1,908,144	1,909,751	(5,215)		(5,215)			(1,607)	(1,607)	27,225	21,450	
46613S	BW 9 JEA FLA ELEC SYS REV.....		05/11/2015	JP MORGAN.....	04/28/2015	BLAIR WILLIAM.....	1,400,000	1,647,842	1,637,342	1,646,013	(1,829)		(1,829)			(8,671)	(8,671)	8,361	5,444	
469485	KF 2 JACKSONVILLE FL SALE REVENUE.....		08/18/2015	BANK AMERICA MERRILL.....	08/20/2015	BANK AMERICA MERRILL.....	1,125,000	1,181,655	1,181,216	1,181,090	(565)		(565)			126	126	22,500	21,875	
469487	FF 4 JACKSONVILLE FLA SPL REV.....		10/21/2015	BANK AMERICA MERRILL.....	12/03/2015	BARCLAYS.....	775,000	919,646	916,926	916,932	(2,714)		(2,714)			(6)	(6)	7,212	2,691	
478700	Y8 4 JOHNSON CNTY KANS UNIF SCH DIST #229.....		09/22/2015	CITIGROUP.....	10/29/2015	FIRST TENNESSEE.....	1,300,000	1,582,698	1,600,300	1,579,790	(2,908)		(2,908)			20,510	20,510	5,778		
478712	PZ 9 JOHNSON CNTY KANS UN.....		01/14/2015	VARIOUS.....	01/21/2015	GOLDMAN SACHS.....	3,440,000	4,166,459	4,197,970	4,166,459	0		0			31,510	31,510			
485428	3M 6 KANSAS ST DEV FIN AUTH REV.....		06/04/2015	NATIONAL FINCL SERVICES CO.....	09/14/2015	GOLDMAN SACHS.....	1,000,000	1,095,890	1,090,740	1,085,096	(10,794)		(10,794)			5,644	5,644	18,889	5,278	

E15.4

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
485429	CU 6 KANSAS ST DEV FIN AU.....		05/04/2015	FISERV.....	05/07/2015	JP MORGAN.....	450,000	525,191	524,070	524,981	(210)			(210)			(911)	(911)	4,438	4,125
487694	ML 2 KELLER TX INDEP SCH DIST.....		10/14/2015	BARCLAYS.....	12/15/2015	WACHOVIA.....	1,700,000	2,061,522	2,070,345	2,056,820	(4,702)			(4,702)			13,525	13,525	29,042	15,111
49151F	HG 8 KENTUCKY ST PROPERTY & BLDG COMM REV.....		03/11/2015	HUTCHINSON SHOCKLIY E& CO.....	08/14/2015	PERSHING DLJ.....	1,570,000	1,874,768	1,851,266	1,862,227	(12,541)			(12,541)			(10,962)	(10,962)	40,994	6,760
49474F	NT 3 KING CNTY WASH.....		12/08/2015	JP MORGAN.....	12/14/2015	HUTCHINSON SHOCKLIY E& CO.....	2,215,000	2,686,773	2,705,689	2,686,773				0			18,916	18,916		
495289	ZW 3 KING COUNTY WA SEWER REVENUE.....		02/12/2015	WACHOVIA.....	03/26/2015	JEFFERIES & CO.....	1,830,000	2,152,245	2,137,660	2,144,570	(7,675)			(7,675)			(6,910)	(6,910)	22,875	11,946
499815	QG 6 KNOXVILLE TENN WASTE.....		04/13/2015	WACHOVIA.....	07/10/2015	VARIOUS.....	1,000,000	1,207,210	1,189,663	1,202,175	(5,035)			(5,035)			(12,512)	(12,512)	8,903	
499815	QH 4 KNOXVILLE TENN WASTE.....		04/07/2015	WACHOVIA.....	05/11/2015	RAYMOND JAMES.....	1,955,000	2,406,527	2,364,748	2,404,604	(1,923)			(1,923)			(39,855)	(39,855)	3,530	
513174	TE 2 LAMAR TEX CONS INDPT.....		01/12/2015	CITIGROUP.....	01/13/2015	NATIONAL FINCL SERVICES CO.....	1,300,000	1,581,255	1,590,849	1,581,153	(102)			(102)			9,696	9,696	48,931	48,750
542424	TW 6 LONG BEACH CALIF HBR.....		05/08/2015	VARIOUS.....	05/12/2015	VARIOUS.....	1,930,000	2,305,801	2,280,472	2,305,236	(564)			(564)			(24,764)	(24,764)	1,489	186
544646	DA 8 LOS ANGELES CA UNIF SCH DIST.....		10/26/2015	BANK AMERICA MERRILL.....	11/03/2015	VARIOUS.....	2,150,000	2,657,271	2,659,125	2,656,523	(748)			(748)			2,602	2,602	36,745	35,236
54471R	3T 1 LOS ANGELES CNTY CA MET TRANSPRTN AUTH.....		11/18/2015	WELLS FARGO.....	12/02/2015	PERSHING DLJ.....	335,000	411,722	419,192	411,632	(89)			(89)			7,560	7,560	233	
546415	H5 2 LOUISIANA STATE.....		04/13/2015	SOUTHWEST SEC.....	04/17/2015	RAYMOND JAMES.....	950,000	1,137,806	1,140,941	1,137,507	(298)			(298)			3,433	3,433	12,799	12,007
546585	DU 1 LOUISVILLE & JEFFERSON CNTY KY MET SWR.....		06/19/2015	HUTCHINSON SHOCKLIY E& CO.....	10/15/2015	GOLDMAN SACHS.....	1,000,000	1,150,500	1,156,520	1,139,785	(10,715)			(10,715)			16,735	16,735	21,528	5,417
54811G	ZC 1 LOWER COLO RIV AUTH.....		02/04/2015	CITIGROUP.....	02/25/2015	BANK AMERICA MERRILL.....	1,540,000	1,738,521	1,732,100	1,734,701	(3,821)			(3,821)			(2,601)	(2,601)	22,886	17,967
54811G	VQ 6 LOWER COLORADO RIVER TX AUTH REV.....		08/11/2015	CITIGROUP.....	09/17/2015	PERSHING DLJ.....	4,080,000	4,831,862	4,835,860	4,824,139	(7,723)			(7,723)			11,721	11,721	70,022	49,300
566816	HL 1 MARICOPA CNTY AZ INDL DEV AUTH HLTH.....		02/26/2015	GOLDMAN SACHS.....	04/01/2015	MORGAN STANLEY.....	1,000,000	1,058,640	1,055,380	1,054,482	(4,158)			(4,158)			898	898	13,333	8,611
574204	YX 5 MARYLAND ST DEPT OF TRANS.....		07/15/2015	CIT GROUP.....	08/12/2015	WELLS FARGO.....	1,860,000	2,161,469	2,155,219	2,156,092	(5,377)			(5,377)			(873)	(873)	44,175	36,425
575579	FB 8 MASSACHUSETTS BAY.....		02/04/2015	MORGAN STANLEY.....	03/02/2015	JP MORGAN.....	3,000,000	3,454,890	3,424,500	3,444,242	(10,648)			(10,648)			(19,742)	(19,742)	28,000	15,313
57582P	7B 0 MASSACHUSETTS ST.....		04/24/2015	PERSHING DLJ.....	04/28/2015	USB SECURITIES.....	1,575,000	1,954,339	1,955,615	1,954,133	(206)			(206)			1,481	1,481	19,688	19,250
576004	FN 0 MASSACHUSETTS ST SPL OBLG REVENUE.....		05/15/2015	WACHOVIA.....	06/05/2015	WACHOVIA.....	1,385,000	1,612,680	1,603,802	1,609,621	(3,059)			(3,059)			(5,819)	(5,819)	39,992	35,760
586145	B6 0 MEMPHIS TENN.....		01/26/2015	MORGAN STANLEY.....	01/27/2015	BANK AMERICA MERRILL.....	3,565,000	3,721,789	3,719,400	3,721,418	(371)			(371)			(2,018)	(2,018)	47,137	46,741
59164G	DG 4 METRO WSTWTR RECLAMATION DIST CO SWR.....		08/04/2015	BANK AMERICA MERRILL.....	09/24/2015	PERSHING DLJ.....	2,160,000	2,395,570	2,385,720	2,382,883	(12,686)			(12,686)			2,837	2,837	53,400	37,800
591745	R4 8 MET ATLANTA GA RAPID TRANSIT AUTH.....		06/26/2015	MORGAN STANLEY.....	08/24/2015	JEFFERIES & CO.....	2,300,000	2,491,751	2,483,103	2,476,925	(14,826)			(14,826)			6,178	6,178	17,889	
591852	YF 9 MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....		07/21/2015	SOUTHWEST SEC.....	08/04/2015	PIPER JAFFRAY.....	2,070,000	2,541,587	2,559,472	2,541,464	(124)			(124)			18,009	18,009	288	
591852	YU 6 MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....		08/03/2015	MERRILL LYNCH.....	08/03/2015	MERRILL LYNCH.....	1,000,000	1,204,290	1,212,870	1,204,290				0			8,580	8,580		
591852	YX 0 MET COUNCIL MINNEAPOLIS-SAINTPAUL MN MET.....		08/04/2015	PIPER JAFFRAY.....	08/25/2015	MORGAN STANLEY.....	1,950,000	2,384,889	2,399,222	2,382,665	(2,224)			(2,224)			16,557	16,557	5,958	
592597	T9 9 METROPOLITAN TRANSP.....		03/04/2015	NATIONAL FINCL SERVICES CO.....	05/26/2015	NATIONAL FINCL SERVICES CO.....	650,000	695,065	687,739	687,446	(7,619)			(7,619)			293	293	15,365	7,060
59259Y	3F 4 METROPOLITAN TRANSP.....		02/03/2015	BANK AMERICA MERRILL.....	02/12/2015	JEFFERIES & CO.....	4,500,000	4,864,050	4,857,233	4,857,233	(6,817)			(6,817)			382	382	16,250	8,750
59259Y	5S 4 MET TRANSPRTN AUTH NY REVENUE.....		09/24/2015	PIPER JAFFRAY.....	10/01/2015	BANKAMERICA.....	1,250,000	1,483,725	1,494,250	1,483,413	(312)			(312)			10,837	10,837	8,333	7,118
59259Y	LU 1 METROPOLITAN TRANSP.....		01/21/2015	MORGAN STANLEY.....	01/26/2015	BANK AMERICA MERRILL.....	2,000,000	2,424,320	2,424,620	2,423,177	(1,143)			(1,143)			1,443	1,443	20,556	18,611
59259Y	QU 4 MET TRANSPRTN AUTH NY REVENUE.....		06/12/2015	GOLDMAN SACHS.....	08/04/2015	GOLDMAN SACHS.....	1,125,000	1,285,909	1,296,653	1,280,821	(5,088)			(5,088)			15,832	15,832	12,813	4,688
59259Y	TU 3 MET TRANSPRTN AUTH NY REVENUE.....		05/13/2015	HUTCHINSON SHOCKLIY E& CO.....	06/01/2015	JP MORGAN.....	1,550,000	1,819,375	1,817,546	1,818,157	(1,217)			(1,217)			(612)	(612)	42,840	38,535
592646	6E 8 MET WASHINGTON DC ARPTS AUTH ARPT REV.....		07/31/2015	JEFFERIES & CO.....	08/21/2015	WACHOVIA.....	2,000,000	2,103,560	2,098,800	2,097,874	(5,686)			(5,686)			926	926	40,278	33,889
592647	BP 5 MET WASHINGTON DC ARPTS AUTH ARPT REV.....		07/10/2015	GOLDMAN SACHS.....	07/16/2015	BANK AMERICA MERRILL.....	2,465,000	2,539,911	2,541,267	2,538,882	(1,029)			(1,029)			2,385	2,385	1,233	
59333P	KR 8 MIAMI-DADE CNTY FL AVIATION REVENUE.....		08/25/2015	BARCLAYS.....	09/17/2015	MORGAN STANLEY.....	2,000,000	2,009,020	2,002,000	2,008,998	(22)			(22)			(6,998)	(6,998)	47,500	40,278
59333R	FF 6 MIAMI-DADE CNTY FL SCH BRD.....		07/23/2015	RAYMOND JAMES.....	09/09/2015	VARIOUS.....	1,780,000	2,045,167	2,040,220	2,040,289	(4,878)			(4,878)			(69)	(69)	7,758	
59334P	FT 9 MIAMI-DADE CNTY FL TRANSIT SALES SURTAX.....		06/11/2015	LOOP CAPITAL.....	06/11/2015	CITIGROUP.....	3,455,000	3,549,356	3,546,434	3,546,434	(2,922)			(2,922)			1,816	1,816	5,183	1,728
59447P	TS 0 MICHIGAN ST FIN AUTH REVENUE.....		07/14/2015	WACHOVIA.....	10/29/2015	WACHOVIA.....	1,555,000	1,797,285	1,791,671	1,780,726	(16,559)			(16,559)			10,945	10,945	45,786	22,893
59447P	UJ 8 MICHIGAN FIN AUTH RE.....		01/26/2015	WACHOVIA.....	01/27/2015	BANK AMERICA MERRILL.....	2,985,000	3,652,267	3,665,192	3,652,003	(264)			(264)			13,189	13,189	49,335	48,921
594695	W2 0 MICHIGAN ST TRUNK LINE.....		09/29/2015	RAYMOND JAMES.....	10/23/2015	MORGAN STANLEY.....	1,475,000	1,730,839	1,736,813	1,727,360	(3,479)			(3,479)			9,453	9,453	33,392	28,066
604111	DA 9 MINNESOTA PUB FACS AU WTR POL.....		08/17/2015	GOLDMAN SACHS.....	09/01/2015	CORPORATE REORG.....	500,000	500,800	500,000	500,800							(800)	(800)	12,500	11,597
605581	FU 6 MISSISSIPPI STATE.....		04/14/2015	BANK AMERICA MERRILL.....	04/21/2015	HUTCHINSON SHOCKLIY E& CO.....	1,910,000	2,403,219	2,399,934	2,402,167	(1,052)			(1,052)			(2,233)	(2,233)	6,101	3,714

E15.5



**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
606092 EA 8	MISSOURI ST JT MUNI ELEC UTILITY COMM.....		11/04/2015	CITIGROUP.....	11/23/2015	WACHOVIA.....	1,000,000	1,044,960	1,042,640	1,042,694	(2,266)			(2,266)			(54)	(54)	18,250	15,625
60636P FC 9	MISSOURI ST ENVRNMNTL IMPT & ENERGY.....		10/20/2015	T D SECURITIES.....	10/22/2015	HUTCHINSON SHOCKLIY E& CO.....	1,385,000	1,555,133	1,554,870	1,554,092	(1,041)			(1,041)			778	778	23,987	22,747
60636W KY 0	MISSOURI ST HIGHWAYS & TRANSIT COMM.....		04/27/2015	GOLDMAN SACHS.....	05/07/2015	BANK AMERICA MERRILL.....	1,100,000	1,201,112	1,198,857	1,200,866	(246)			(246)			(2,009)	(2,009)	29,838	27,752
60636W QB 4	MISSOURI ST HIGHWAYS & TRANSIT COMM.....		02/09/2015	CITIGROUP.....	02/24/2015	MORGAN STANLEY.....	2,260,000	2,480,486	2,477,909	2,475,837	(4,649)			(4,649)			2,072	2,072	36,411	31,075
60636W QZ 1	MISSOURI ST HIGHWAYS & TRANSIT COMM.....		09/10/2015	VARIOUS.....	09/21/2015	GOLDMAN SACHS.....	1,500,000	1,824,475	1,836,075	1,823,346	(1,129)			(1,129)			12,729	12,729	29,792	26,969
60636W RK 3	MISSOURI ST HIGHWAYS & TRANSIT COMM.....		11/10/2015	GOLDMAN SACHS.....	11/30/2015	PIPER JAFFRAY.....	500,000	623,795	632,550	623,299	(496)			(496)			9,251	9,251	2,222	1,042
613340 4C 9	MONTGOMERY CNTY MD.....		11/18/2015	GOLDMAN SACHS.....	12/07/2015	HUTCHINSON SHOCKLIY E& CO.....	1,300,000	1,609,361	1,622,218	1,607,865	(1,496)			(1,496)			14,353	14,353	7,042	3,972
63165T MB 8	NASSAU CNTY N Y.....		01/13/2015	JP MORGAN.....	04/21/2015	GOLDMAN SACHS.....	4,385,000	4,919,619	4,875,024	4,874,951	(44,668)			(44,668)			73	73	81,610	21,925
631663 PH 8	NASSAU CNTY NY INTERIM FIN AUTH.....		11/02/2015	BANK AMERICA MERRILL.....	11/10/2015	WELLS FARGO.....	2,105,000	2,184,611	2,182,485	2,182,687	(1,924)			(1,924)			(202)	(202)	4,678	2,573
64465P E3 8	NEW HAMPSHIRE.....		05/14/2015	BANK AMERICA MERRILL.....	06/05/2015	JP MORGAN.....	1,015,000	1,163,302	1,159,130	1,161,500	(1,801)			(1,801)			(2,370)	(2,370)	2,678	
64465P E4 6	NEW HAMPSHIRE.....		05/20/2015	BANK AMERICA MERRILL.....	07/22/2015	HUTCHINSON SHOCKLIY E& CO.....	1,500,000	1,743,735	1,759,980	1,736,132	(7,603)			(7,603)			23,848	23,848	13,750	1,042
645791 E5 9	NJ ENVRNMNTL INFRASTRUCTURE TRUST.....		06/10/2015	BANC OF AMERICA.....	07/28/2015	BANC OF AMERICA.....	1,500,000	1,681,005	1,685,115	1,679,294	(1,711)			(1,711)			5,821	5,821	13,125	3,542
645791 WM 2	NJ ENVRNMNTL INFRASTRUCTURE TRUST.....		10/07/2015	JP MORGAN.....	10/23/2015	JP MORGAN.....	525,000	618,177	618,555	617,201	(976)			(976)			1,354	1,354	4,156	2,771
646066 JD 3	NEW JERSEY ST EDL FACS AUTH.....		06/11/2015	BANK AMERICA MERRILL.....	07/10/2015	BANKAMERICA.....	2,500,000	3,084,450	3,097,825	3,080,262	(4,188)			(4,188)			17,563	17,563	20,833	10,764
64711R LD 6	NEW MEXICO FIN AUTH.....		01/05/2015	SOUTHWEST SEC.....	01/20/2015	PIPER JAFFRAY.....	1,080,000	1,321,952	1,340,539	1,321,272	(680)			(680)			19,267	19,267	4,500	2,250
647310 R7 8	NEW MEXICO ST SEVERANCE TAX.....		08/18/2015	CIT GROUP.....	10/03/2015	WACHOVIA.....	760,000	845,523	845,766	841,833	(3,690)			(3,690)			3,933	3,933	10,028	5,278
647310 U7 4	NEW MEXICO ST SEVERANCE TAX.....		10/13/2015	VARIOUS.....	10/20/2015	VARIOUS.....	2,710,000	3,324,559	3,343,923	3,320,330	(4,229)			(4,229)			23,593	23,593	37,797	28,577
647310 U8 2	NEW MEXICO ST SEVERANCE TAX.....		07/21/2015	BARCLAYS.....	09/09/2015	BARCLAYS.....	2,500,000	3,059,100	3,075,655	3,055,961	(3,139)			(3,139)			19,694	19,694	7,778	
64971M VT 6	NEW YORK N Y CITY TRANSIT.....		07/13/2015	WACHOVIA.....	07/27/2015	NATIONAL FINCL SERVICES CO.....	1,000,000	1,128,140	1,128,230	1,126,651	(1,489)			(1,489)			1,579	1,579	12,361	10,417
64971Q CR 2	NEW YORK NY CITY TRANSITIONAL.....		06/18/2015	CITIGROUP.....	09/25/2015	NATIONAL FINCL SERVICES CO.....	4,800,000	5,398,032	5,388,528	5,350,919	(47,113)			(47,113)			37,609	37,609	99,333	34,667
64971W MY 3	NEW YORK NY CITY TRANSITIONAL.....		03/10/2015	BARCLAYS.....	03/26/2015	BANK AMERICA MERRILL.....	1,715,000	1,989,074	2,018,315	1,988,468	(606)			(606)			29,847	29,847	14,292	10,004
64971W NB 2	NEW YORK NY CITY TRANSITIONAL.....		09/14/2015	GOLDMAN SACHS.....	09/30/2015	MORGAN STANLEY.....	1,895,000	2,145,633	2,177,279	2,145,194	(438)			(438)			32,085	32,085	16,844	12,107
64971W PM 6	NEW YORK NY CITY TRANSITIONAL.....		03/24/2015	JP MORGAN.....	03/26/2015	NATIONAL FINCL SERVICES CO.....	2,000,000	2,487,820	2,489,260	2,487,307	(513)			(513)			1,953	1,953	5,278	4,167
64972F 3G 9	NEW YORK CITY NY MUNI WTR FIN AUTH.....		07/13/2015	NATIONAL FINCL SERVICES CO.....	07/28/2015	JANNEY MONTGOME.....	2,915,000	3,410,084	3,418,012	3,406,020	(4,063)			(4,063)			11,992	11,992	18,624	12,551
64972G HV 9	NEW YORK CITY NY MUNI WTR FIN AUTH.....		08/18/2015	CIT GROUP.....	08/26/2015	CIT GROUP.....	905,000	1,057,882	1,055,004	1,057,685	(197)			(197)			(2,681)	(2,681)	11,690	10,433
649791 MD 9	NEW YORK ST.....		03/10/2015	FIDELITY CAP.....	03/25/2015	MORGAN STANLEY.....	2,000,000	2,445,160	2,485,280	2,443,600	(1,560)			(1,560)			41,680	41,680	3,056	
64985H NL 7	NY STATE ENVIRON.....		02/18/2015	JANNEY MONTGOME.....	03/02/2015	BARCLAYS.....	1,600,000	1,959,056	1,968,032	1,957,921	(1,135)			(1,135)			10,111	10,111	24,444	21,111
64985H UD 7	NEW YORK ST ENVRNMNTL FACS CORP.....		08/20/2015	VARIOUS.....	09/16/2015	CIT GROUP.....	2,150,000	2,652,075	2,646,177	2,648,039	(4,036)			(4,036)			(1,862)	(1,862)	9,257	125
64985H UE 5	NEW YORK ST ENVRNMNTL FACS CORP.....		10/09/2015	VARIOUS.....	10/15/2015	VARIOUS.....	2,855,000	3,542,528	3,562,021	3,541,036	(1,492)			(1,492)			20,985	20,985	20,739	18,142
64986A 6W 6	NEW YORK ST ENVRNMNTL FACS CORP.....		09/08/2015	PERSHING DLJ.....	09/21/2015	BANK AMERICA MERRILL.....	1,535,000	1,814,416	1,816,381	1,813,939	(477)			(477)			2,442	2,442	17,482	14,710
64986A 6Z 9	NEW YORK ST ENVRNMNTL FACS CORP.....		07/31/2015	WACHOVIA.....	08/18/2015	PIPER JAFFRAY.....	660,000	770,702	774,556	770,522	(180)			(180)			4,034	4,034	4,492	3,025
64986A 7D 7	NEW YORK ST ENVRNMNTL FACS CORP.....		07/30/2015	STIEFL-F.....	08/26/2015	CITIGROUP.....	1,200,000	1,385,820	1,386,792	1,385,493	(327)			(327)			1,299	1,299	9,833	5,333
64986A U5 8	NEW YORK ST ENVIRONM.....		02/11/2015	STIEFL-F.....	02/26/2015	GOLDMAN SACHS.....	1,085,000	1,299,635	1,291,150	1,297,898	(1,737)			(1,737)			(6,748)	(6,748)	11,754	9,343
649907 5R 9	NEW YORK ST DORM AUTH.....		03/25/2015	MORGAN STANLEY.....	04/09/2015	NATIONAL FINCL SERVICES CO.....	700,000	844,144	845,313	844,144				0			1,169	1,169		
64990A BA 2	NEW YORK ST DORM AUTH.....		03/31/2015	NATIONAL FINCL SERVICES CO.....	04/21/2015	NATIONAL FINCL SERVICES CO.....	1,555,000	1,863,263	1,864,647	1,860,776	(2,487)			(2,487)			3,871	3,871	8,423	4,535
64990A DQ 5	NEW YORK STATE DORM AUTH REVNUES.....		10/13/2015	GOLDMAN SACHS.....	10/29/2015	CITIGROUP.....	1,500,000	1,842,945	1,847,655	1,841,175	(1,770)			(1,770)			6,480	6,480	10,000	6,458
656009 KU 0	NORFOLK VA WTR REV.....		04/13/2015	WACHOVIA.....	04/02/2015	CITIGROUP.....	325,000	417,888	417,888					0			1,898	1,898		
65821D SM 4	NORTH CAROLINA MED.....		03/17/2015	CITIGROUP.....	04/09/2015	WACHOVIA.....	1,320,000	1,473,714	1,488,802	1,473,573	(141)			(141)			15,229	15,229	2,383	
658256 V3 3	NORTH CAROLINA STATE.....		01/07/2015	BARCLAYS.....	01/21/2015	CITIGROUP.....	2,760,000	3,347,990	3,382,049	3,344,571	(3,419)			(3,419)			37,478	37,478	21,083	15,717
65829Q CB 8	NORTH CAROLINA STATE.....		04/17/2015	RAYMOND JAMES.....	05/12/2015	RBC CAP.....	1,300,000	1,557,023	1,531,998	1,554,420	(2,603)			(2,603)			(22,422)	(22,422)	31,778	27,625
65829Q CH 5	NORTH CAROLINA STATE.....		01/27/2015	WACHOVIA.....	02/03/2015	BANK AMERICA MERRILL.....	2,000,000	2,458,900	2,467,560	2,458,377	(523)			(523)			9,183	9,183	21,389	19,722
659666 NX 5	NORTH HEMPSTEAD N Y.....		04/01/2015	JP MORGAN.....	04/20/2015	BANK AMERICA MERRILL.....	2,185,000	2,497,826	2,498,285	2,496,251	(1,575)			(1,575)			2,034	2,034	2,124	

E15.6

### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
66283A	DY 9 N TX MUNI WTR DIST REGL WSTWTR SYS.....		10/07/2015	MORGAN STANLEY.....	10/29/2015	WACHOVIA.....	1,180,000	1,345,294	1,345,460	1,342,326	(2,969)		(2,969)			3,134	3,134	5,408	1,475	
662903	PJ 6 B TEXAS ST MUNI WTR DIST WTR SIYS REVENUE.....		05/20/2015	BARCLAYS.....	07/13/2015	BANK AMERICA MERRILL.....	960,000	1,099,363	1,105,661	1,095,126	(4,237)		(4,237)			10,535	10,535	12,133	5,733	
67756D	CU 8 OHIO ST HGR EDUCNTL FAC COMMISSION.....		02/06/2015	MORGAN STANLEY.....	02/11/2015	PERSHING DLJ.....	590,000	722,827	715,953	722,827			0			(6,874)	(6,874)			
67766W	GM 8 OHIO STATE WTR.....		04/23/2015	GOLDMAN SACHS.....	05/13/2015	RAYMOND JAMES.....	1,000,000	1,054,010	1,051,090	1,051,005	(3,005)		(3,005)			85	85	24,354	20,708	
678519	PH 6 OKLAHOMA CITY OKLA.....		01/28/2015	SUNTRUST.....	02/03/2015	BANK AMERICA MERRILL.....	2,600,000	2,927,756	2,931,344	2,926,881	(875)		(875)			4,463	4,463	44,778	43,622	
67884X	BF 3 OKLAHOMA DEV FIN AUTH.....		03/18/2015	MORGAN STANLEY.....	07/13/2015	PIPER JAFFRAY.....	350,000	408,058	403,970	405,417	(2,641)		(2,641)			(1,447)	(1,447)	4,424		
682001	BV 3 OMAHA NE PUBLIC PWR DIST.....		09/04/2015	PERSHING DLJ.....	10/20/2015	PIPER JAFFRAY.....	1,775,000	2,126,805	2,156,430	2,122,829	(3,976)		(3,976)			33,601	33,601	20,215	9,615	
70869V	AF 1 PENNSYLVANIA ECONOMIC DEV.....		01/29/2015	VARIOUS.....	01/29/2015	MORGAN STANLEY.....	7,220,000	8,464,397	8,490,070	8,456,420	(7,977)		(7,977)			33,650	33,650	32,089	21,580	
708840	HW 6 PENNSYLVANIA ST INTERGOVTL COOPERATION.....		07/08/2015	GOLDMAN SACHS.....	07/22/2015	JP MORGAN.....	1,000,000	1,116,260	1,114,910	1,114,303	(1,957)		(1,957)			607	607	5,833	3,333	
70917S	UP 6 PENNSYLVANIA ST HGR EDUCNTL FACS AUTH RE.....		09/01/2015	WACHOVIA.....	09/09/2015	WACHOVIA.....	1,675,000	1,885,447	1,886,804	1,884,841	(606)		(606)			1,963	1,963	3,024	2,094	
709223	ZB 0 PENNSYLVANIA ST TPK.....		02/04/2015	MORGAN STANLEY.....	03/26/2015	PERSHING DLJ.....	2,800,000	3,286,696	3,248,868	3,274,584	(12,112)		(12,112)			(25,716)	(25,716)	46,667	25,278	
718849	BC 5 PHOENIX ARIZ CIVIC I.....		04/10/2015	JEFFERIES & CO.....	07/09/2015	WACHOVIA.....	2,500,000	2,884,475	2,868,750	2,862,488	(21,987)		(21,987)			6,262	6,262	67,014	36,111	
720424	YT 1 PIERCE CNTY WA SCH DIST #10 TACOMA.....		10/22/2015	RBC CAP.....	12/03/2015	STIEFL.....	590,000	722,355	722,880	720,915	(1,440)		(1,440)			1,965	1,965	2,786		
735371	NN 2 PORT SEATTLE WASH.....		04/22/2015	PERSHING DLJ.....	06/02/2015	WACHOVIA.....	2,520,000	3,099,071	3,036,373	3,092,215	(6,856)		(6,856)			(55,842)	(55,842)	12,950		
735388	ST 3 PORT SEATTLE WASH REV.....		02/18/2015	PERSHING DLJ.....	02/25/2015	PERSHING DLJ.....	1,000,000	1,116,320	1,116,370	1,115,181	(1,139)		(1,139)			1,189	1,189	27,653	26,278	
735389	SB 5 PORT SEATTLE WASH REV.....		09/01/2015	MORGAN STANLEY.....	09/04/2015	PERSHING DLJ.....	3,205,000	3,389,384	3,389,672	3,387,785	(1,598)		(1,598)			1,887	1,887	13,888	11,752	
75845H	KP 7 REEDY CREEK FL IMPT DIST UTILS REV.....		07/09/2015	BANK AMERICA MERRILL.....	08/19/2015	JP MORGAN.....	2,540,000	2,672,791	2,666,086	2,663,193	(9,598)		(9,598)			2,893	2,893	10,936		
762197	KD 2 RHODE ISLAND ST HLTH I& EDUCNTL REV.....		04/09/2015	STERNE.....	05/19/2015	NATIONAL FINCL SERVICES CO.....	225,000	275,069	268,967	274,398	(672)		(672)			(5,430)	(5,430)	2,531	1,344	
76222R	SH 6 RHODE ISLAND & PROVIDENCE PLANTATIONS.....		09/08/2015	CIT GROUP.....	09/21/2015	CIT GROUP.....	1,250,000	1,325,775	1,324,838	1,324,119	(1,656)		(1,656)			719	719	7,639	5,556	
780486	HD 1 ROYAL OAK MICH HOSP FIN A.....		02/20/2015	MORGAN STANLEY.....	04/28/2015	MORGAN STANLEY.....	2,500,000	2,787,800	2,742,850	2,786,577	(1,223)		(1,223)			(43,727)	(43,727)	83,333	60,417	
795681	FZ 3 SALT LAKE CNTY UT MUNI BLDG AUTH LEASE.....		07/09/2015	GOLDMAN SACHS.....	09/18/2015	STIEFL.....	500,000	547,920	545,480	544,099	(3,821)		(3,821)			1,381	1,381	7,778	2,986	
795685	EX 0 SALT LAKE CNTY UTAH.....		01/15/2015	NATIONAL FINCL SERVICES CO.....	01/20/2015	GOLDMAN SACHS.....	1,485,000	1,859,472	1,861,032	1,859,306	(167)		(167)			1,726	1,726	6,188	5,775	
79575D	D7 2 SALT RIVER PROJ.....		09/30/2015	BARCLAYS US FUN.....	10/09/2015	MORGAN STANLEY.....	3,075,000	3,299,998	3,300,582	3,298,329	(1,669)		(1,669)			2,253	2,253	34,850	32,117	
796253	ZK 7 SAN ANTONIO TX ELEC & GAS REVENUE.....		03/23/2015	GOLDMAN SACHS.....	04/06/2015	MORGAN STANLEY.....	1,250,000	1,531,225	1,535,113	1,530,024	(1,201)		(1,201)			5,089	5,089	11,806	9,549	
796253	3S 9 SAN ANTONIO TX ELEC & GAS REVENUE.....		07/16/2015	GOLDMAN SACHS.....	10/29/2015	GOLDMAN SACHS.....	900,000	1,017,747	1,017,918	1,010,329	(7,418)		(7,418)			7,589	7,589	10,000		
79766D	AB 5 SAN FRANCISCO CALIF.....		04/28/2015	GOLDMAN SACHS.....	05/11/2015	PERSHING DLJ.....	1,160,000	1,348,790	1,338,373	1,347,475	(1,315)		(1,315)			(9,102)	(9,102)	2,094		
797683	GY 9 SAN FRANCISCO CALIF.....		04/20/2015	WACHOVIA.....	04/22/2015	RBC CAP.....	1,000,000	1,232,620	1,222,450	1,232,362	(258)		(258)			(9,912)	(9,912)	2,500	1,944	
810489	NR 1 SCOTTSDALE ARIZ MUN.....		04/24/2015	VARIOUS.....	05/13/2015	VARIOUS.....	3,000,000	3,642,050	3,612,490	3,638,343	(3,707)		(3,707)			(25,853)	(25,853)	53,750	47,083	
812728	TM 5 SEATTLE WASHINGTON DRAIN & WASTEWATER.....		05/21/2015	BARCLAYS.....	06/18/2015	VARIOUS.....	3,000,000	3,593,400	3,604,736	3,590,979	(2,421)		(2,421)			13,757	13,757	5,246		
812728	TT 0 SEATTLE WA WTR SYS REVENUE.....		12/07/2015	BANK AMERICA MERRILL.....	12/14/2015	CITIGROUP.....	2,575,000	3,101,665	3,126,617	3,100,784	(881)		(881)			25,833	25,833	16,451	12,875	
821686	N9 9 SHELBY CNTY TENN.....		01/13/2015	WACHOVIA.....	03/02/2015	HUTCHINSON SHOCKLIY E& CO.....	1,720,000	2,113,553	2,089,817	2,108,204	(5,349)		(5,349)			(18,387)	(18,387)	8,839		
837545	HN 5 SOUTH DAKOTA ST CONSERVANCY DIST.....		10/12/2015	GOLDMAN SACHS.....	10/23/2015	STIEFL.....	350,000	388,164	388,220	387,808	(356)		(356)			412	412	3,383	2,878	
849476	PG 5 SPRING BRANCH TEX.....		01/27/2015	GOLDMAN SACHS.....	07/21/2015	BANK AMERICA MERRILL.....	1,205,000	1,430,552	1,397,426	1,409,314	(21,238)		(21,238)			(11,887)	(11,887)	38,995	9,874	
866045	LR 6 SUMMIT CNTY CO SCH DIST.....		09/10/2015	BLAIR WILLIAM.....	09/17/2015	CITIGROUP.....	1,000,000	1,013,030	1,012,460	1,012,821	(209)		(209)			(361)	(361)	4,625	4,333	
875290	XJ 2 TAMPA FL WTR & SWR REVENUE.....		07/07/2015	MORGAN STANLEY.....	09/01/2015	BANK AMERICA MERRILL.....	635,000	780,390	779,361	778,749	(1,640)		(1,640)			611	611	3,616		
875290	XL 7 TAMPA FL WTR & SWR REVENUE.....		07/08/2015	JEFFERIES & CO.....	09/01/2015	NATIONAL FINCL SERVICES CO.....	655,000	801,458	803,305	800,160	(1,298)		(1,298)			3,146	3,146	3,730		
880558	CZ 2 TENNESSEE ST SCH BD.....		05/11/2015	CITIGROUP.....	03/18/2015	HUTCHINSON SHOCKLIY E& CO.....	1,360,000	1,622,684	1,616,310	1,616,902	(5,782)		(5,782)			(10,592)	(10,592)	36,456	26,822	
882723	QX 0 TEXAS STATE.....		04/01/2015	MORGAN STANLEY.....	04/30/2015	WACHOVIA.....	1,950,000	2,295,911	2,276,606	2,289,752	(6,159)		(6,159)			(13,146)	(13,146)	9,208	271	
88283L	HY 5 TEXAS TRANSN COMMN.....		01/28/2015	SOUTHWEST SEC.....	03/24/2015	WACHOVIA.....	1,030,000	1,229,954	1,214,298	1,224,216	(5,738)		(5,738)			(9,918)	(9,918)	25,178	17,310	
88283L	JB 3 TEXAS TRANSN COMMN.....		03/17/2015	BANK AMERICA MERRILL.....	04/13/2015	GOLDMAN SACHS.....	1,500,000	1,829,820	1,848,150	1,827,088	(2,732)		(2,732)			21,062	21,062	40,625	35,208	
88283L	JX 5 TEXAS ST TRANSPRTN COMM ST HIGHWAY.....		06/30/2015	CIT GROUP.....	08/18/2015	CITIGROUP.....	4,500,000	5,474,790	5,544,720	5,467,958	(6,832)		(6,832)			76,762	76,762	18,125		
882854	WM 0 TEXAS WATER DEV BRD.....		12/04/2015	CITIGROUP.....	12/23/2015	BANK AMERICA MERRILL.....	3,310,000	4,057,597	4,102,745	4,054,620	(2,976)		(2,976)			48,125	48,125	25,285	16,090	

E15.7

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
89546R	JR 6 TRI-CNTY OR MET TTRANSPNTN DIST.....		05/28/2015	JANNEY MONTGOME.....	06/16/2015	WACHOVIA.....	265,000	279,806	279,509	279,247		(559)		(559)			262	262	3,975	3,349	
89602N	T3 8 TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		11/10/2015	BARCLAYS US FUN.....	11/17/2015	NATIONAL FINCL SERVICES CO.....	2,225,000	2,685,152	2,690,092	2,684,293		(860)		(860)			5,799	5,799	57,170	55,007	
89658H	TQ 3 TRINITY RIVER AUTH.....		01/15/2015	BANK AMERICA MERRILL.....	03/26/2015	CITIGROUP.....	500,000	623,275	613,735	620,992		(2,283)		(2,283)			(7,257)	(7,257)	9,583	4,722	
906395	J7 4 UNION CNTY N C.....		02/04/2015	CITIGROUP.....	02/25/2015	VARIOUS.....	2,085,000	2,356,029	2,342,498	2,350,441		(5,588)		(5,588)			(7,943)	(7,943)	52,415	45,754	
914119	PL 0 UNIVERSITY CINCINNAT.....		03/18/2015	GOLDMAN SACHS.....	07/28/2015	FIRST TENNESSEE.....	745,000	857,011	850,134	847,741		(9,270)		(9,270)			2,393	2,393	24,833	11,589	
91412G	YH 2 UNIVERSITY CALIF REV.....		03/25/2015	BARCLAYS.....	04/09/2015	GOLDMAN SACHS.....	3,780,000	4,703,605	4,700,052	4,700,012		(3,594)		(3,594)			40	40	9,975	2,625	
914639	FM 6 UNIV OF NEBRASKA NE FACS CORP.....		07/06/2015	BARCLAYS US FUN.....	07/29/2015	FTN FINANCIAL.....	1,000,000	1,197,550	1,205,720	1,195,956		(1,594)		(1,594)			9,764	9,764	23,333	20,000	
914641	5A 9 UNIV OF NEBRASKA NE FACS CORP.....		11/10/2015	BARCLAYS US FUN.....	11/23/2015	UBS SEC.....	1,700,000	1,921,612	1,952,535	1,921,473		(139)		(139)			31,062	31,062	34,944	32,347	
914641	5Y 7 UNIV OF NEBRASKA NE FACS CORP.....		08/24/2015	BANK OF AMERICA.....	10/23/2015	STIEFL.....	300,000	348,012	349,317	346,698		(1,314)		(1,314)			2,619	2,619	2,000		
915137	4A 8 UNIVERSITY TEX UNIV REVS.....		04/27/2015	BANC OF AMERICA.....	07/13/2015	BANK AMERICA MERRILL.....	1,525,000	1,768,283	1,757,913	1,756,613		(11,670)		(11,670)			1,300	1,300	31,983	14,615	
915137	4B 6 UNIVERSITY TEX UNIV REVS.....		06/18/2015	WACHOVIA.....	12/03/2015	GOLDMAN SACHS.....	845,000	988,591	989,191	976,259		(12,332)		(12,332)			12,932	12,932	34,387	15,022	
91514A	BY 0 UNIVERSITY TEX UNIV REVS.....		01/26/2015	SCOTT & STRING.....	02/03/2015	JP MORGAN.....	1,350,000	1,696,788	1,703,619	1,696,055		(733)		(733)			7,564	7,564	13,500	12,188	
91523N	KR 6 UNIVERSITY WASH UNIV.....		01/13/2015	RAYMOND JAMES.....	01/14/2015	CITIGROUP.....	1,110,000	1,295,192	1,298,955	1,294,742		(451)		(451)			4,214	4,214	2,929	2,313	
917567	BE 8 UTAH TRAN AUTH SALES.....		01/28/2015	MORGAN STANLEY.....	02/03/2015	BARCLAYS.....	2,775,000	3,520,088	3,555,580	3,520,088		0		0			35,492	35,492			
92778W	BF 2 VIRGINIA COLLEGE BLD.....		01/30/2015	CITIGROUP.....	04/07/2015	CITIGROUP.....	3,870,000	4,923,453	4,825,697	4,904,967		(18,486)		(18,486)			(79,271)	(79,271)	79,013	43,538	
927793	WU 9 VIRGINIA COMWLTH TRA.....		03/30/2015	BANK AMERICA MERRILL.....	07/13/2015	MORGAN STANLEY.....	2,995,000	3,523,108	3,496,842	3,493,800		(29,308)		(29,308)			3,042	3,042	100,249	56,156	
928172	L7 8 VIRGINIA ST PUBLIC BLDG AUTH PUBLIC FAC.....		05/21/2015	WELLS FARGO.....	06/01/2015	WACHOVIA.....	1,500,000	1,796,715	1,812,180	1,796,715		0		0			15,465	15,465			
92818H	BH 3 BIRGINIA ST PUBLIC SCH AUTH SCH FING.....		09/29/2015	BARCLAYS.....	10/12/2015	GOLDMAN SACHS.....	2,000,000	2,490,560	2,490,920	2,488,946		(1,614)		(1,614)			1,974	1,974	20,556	16,944	
930863	5Z 4 WAKE CNTY N C.....		09/08/2015	VARIOUS.....	10/08/2015	VARIOUS.....	3,700,000	4,509,532	4,533,492	4,499,768		(9,764)		(9,764)			33,724	33,724	61,556	42,611	
93974D	JN 9 WASHINGTON ST FOR IS.....		01/05/2015	JP MORGAN.....	01/13/2015	GOLDMAN SACHS.....	2,800,000	3,428,740	3,458,168	3,427,891		(849)		(849)			30,277	30,277	5,833	2,722	
97705L	5J 2 WISCONSIN ST.....		04/06/2015	CITIGROUP.....	04/22/2015	WACHOVIA.....	5,000,000	5,887,150	5,865,500	5,878,716		(8,434)		(8,434)			(13,216)	(13,216)	122,222	109,722	
97705L	7A 9 WISCONSIN ST.....		04/06/2015	MORGAN STANLEY.....	04/29/2015	VARIOUS.....	1,600,000	1,843,024	1,832,896	1,838,963		(4,061)		(4,061)			(6,067)	(6,067)	24,222	18,667	
977123	B7 2 WISCONSIN ST TRANSN.....		04/10/2015	T D SECURITIES.....	05/05/2015	WACHOVIA.....	1,600,000	1,918,960	1,899,712	1,915,178		(3,782)		(3,782)			(15,466)	(15,466)	28,222	22,000	
986523	RT 7 YORK CNTY S C SCH.....		04/01/2015	BANK AMERICA MERRILL.....	07/22/2015	BANK AMERICA MERRILL.....	2,715,000	3,111,906	3,089,942	3,079,920		(31,985)		(31,985)			10,021	10,021	50,906	7,165	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							425,860,000	496,982,527	496,619,791	495,822,618	0	(1,159,903)	0	(1,159,903)	0	0	797,167	797,167	5,375,225	3,449,271
<b>Bonds - Industrial and Miscellaneous</b>																					
00101N	AB 3 ADS WASTE HOLDINGS INC.....		04/06/2015	CS FIRST.....	11/10/2015	VARIOUS.....	300,000	314,625	306,323	313,475		(1,150)		(1,150)			(7,152)	(7,152)	13,390	550	
001546	AS 9 AK STL CORP.....		07/29/2015	BAIRD, ROBERT W.....	10/07/2015	STIEFL.....	150,000	102,938	75,000	103,846		909		909			(28,846)	(28,846)	5,973	3,876	
02360X	AL 1 AMERENERGY GENERAT.....		03/05/2015	MORGAN STANLEY.....	06/26/2015	MORGAN STANLEY.....	100,000	92,750	98,000	93,398		648		648			4,602	4,602	4,978	2,819	
04021L	AA 8 ARGOS MERGER SUB INC.....		02/18/2015	BARCLAYS.....	02/18/2015	VARIOUS.....	650,000	650,000	661,010	650,000		0		0			11,010	11,010			
058498	AR 7 BALL CORP.....		01/20/2015	BANK AMERICA MERRILL.....	05/07/2015	VARIOUS.....	200,000	208,500	205,563	208,201		(299)		(299)			(2,639)	(2,639)	6,562	3,556	
12513G	BB 4 CDW LLC/CDW FINANCE.....		02/26/2015	J P MORGAN.....	06/18/2015	VARIOUS.....	150,000	150,000	151,125	150,000		0		0			1,125	1,125	2,132		
12543D	AL 4 CHS / CMNTY HEALTH SYS IN.....		11/25/2015	VARIOUS.....	12/21/2015	VARIOUS.....	250,000	254,875	248,750	254,790		(85)		(85)			(6,040)	(6,040)	2,167	600	
12621E	AJ 2 CNO FINANCIAL GROUP INC.....		05/14/2015	BARCLAYS US FUN.....	06/01/2015	BARCLAYS US FUN.....	50,000	50,000	51,688	50,000		0		0			1,688	1,688	94		
12621E	AK 9 CNO FINANCIAL GROUP INC.....		05/14/2015	BARCLAYS US FUN.....	06/01/2015	BARCLAYS US FUN.....	100,000	100,000	103,625	100,000		0		0			3,625	3,625	219		
12685J	AA 3 CABLE ONE INC.....		06/03/2015	JP MORGAN.....	06/08/2015	VARIOUS.....	300,000	300,000	303,375	300,000		0		0			3,375	3,375			
13057Q	AD 9 CALIFORNIA RESOURCES CORP.....		11/30/2015	CITIGROUP.....	11/12/2015	EXCHANGE.....	100,000	67,375	65,806	67,534		159		159			(1,728)	(1,728)	1,375	917	
13057Q	AF 4 CALIFORNIA RESOURCES CORP.....		11/04/2015	BANKAMERICA.....	11/30/2015	EXCHANGE.....	250,000	172,813	169,620	173,119		307		307			(3,500)	(3,500)	13,588	7,250	
131347	CJ 3 CALPINE CORP.....		01/29/2015	CS FIRST.....	11/13/2015	VARIOUS.....	500,000	500,000	466,125	500,000		0		0			(33,875)	(33,875)	21,756		
163851	AC 2 CHEMOURS CO.....		05/05/2015	VARIOUS.....	11/05/2015	VARIOUS.....	400,000	403,688	299,750	403,572		(116)		(116)			(103,822)	(103,822)	12,824		
165167	CQ 8 CHESAPEAKE ENERGY CORP.....		10/20/2015	VARIOUS.....	12/23/2015	EXCHANGE.....	1,400,000	1,350,625	1,370,632	1,352,414		1,789		1,789			18,218	18,218	47,661	13,114	

E15.8

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17121E AD 9	CHRYSLER GROUP LLC / CG C		10/23/2015	VARIOUS	12/21/2015	ISSUE CALLED at 107.4840	400,000	429,500	429,936	428,671		(829)		(829)			1,265	1,265	17,050	10,313
171798 AC 5	CIMAREX ENERGY CO		01/16/2015	VARIOUS	07/02/2015	VARIOUS	350,000	331,500	346,500	332,243		743		743			14,257	14,257	9,194	2,127
172967 HQ 7	CITIGROUP INC		03/27/2015	CITIGROUP	03/31/2015	CITIGROUP	75,000	76,500	76,594	76,500				0			94	94	1,851	1,785
184502 BQ 4	CLEAR CHANNEL COMMUNICATION		08/01/2015	VARIOUS	12/11/2015	CIT GROUP	10,150	10,150	2,994	1,015			9,135	(9,135)			1,979	1,979	810	
18911M AD 3	CLOUD LPEAK ENERGY RES/FIN		05/11/2015	BARCLAYS	09/01/2015	VARIOUS	450,000	428,625	311,195	429,813		1,188		1,188			(118,618)	(118,618)	27,159	15,831
203372 AL 1	COMMSCOPE INC		08/04/2015	VARIOUS	11/18/2015	VARIOUS	700,000	694,563	684,138	695,116		553		553			(10,978)	(10,978)	23,486	6,958
25278X AB 5	DIAMONDBACK ENERGY INC		01/12/2015	CS FIRST	03/04/2015	VARIOUS	150,000	147,875	157,500	147,941		66		66			9,559	9,559	4,935	3,304
26779U AE 7	DYNACAST INTERNATION LLC		02/05/2015	GOLDMAN SACHS	07/01/2015	GOLDMAN SACHS	300,000	297,000	300,000	297,168		168		168			2,832	2,832	9,096	
29273E AC 2	ENDO FIN/ENDO LTD/E FINC		09/10/2015	BARCLAYS US FUN	10/28/2015	BANKAMERICA	200,000	208,250	199,500	208,145		(105)		(105)			(8,645)	(8,645)	3,767	2,200
30251G AH 0	FMG RESOURCES AUGUST 2006		03/03/2015	VARIOUS	07/01/2015	VARIOUS	250,000	232,750	210,375	233,946		1,196		1,196			(23,571)	(23,571)	14,094	6,336
30251G AK 3	FMG RESOURCES AUGUST 2006		02/10/2015	VARIOUS	05/28/2015	ISSUE CALLED at 103.0000	250,000	248,750	257,500	248,937		187		187			8,563	8,563	9,875	5,483
31430Q BG 1	FELCOR LODGING TRUST INC		05/14/2015	BANC OF AMERICA	09/24/2015	VARIOUS	300,000	300,000	303,563	300,000				0			3,563	3,563	6,367	
382550 BE 0	GOODYEAR TIRE & RUBR		11/02/2015	BARCLAYS	11/03/2015	VARIOUS	100,000	100,000	101,406	100,000				0			1,406	1,406	14	
398176 AA 5	GRIFFEY INTR INC/FIN		04/08/2015	MORGAN STANLEY	09/11/2015	DEUTSCHE BANK	100,000	53,250	30,750	55,276		2,026		2,026			(24,526)	(24,526)	6,436	3,461
40537Q AB 6	HALCON RESOURCES CORP		08/05/2015	BARCLAYS	09/11/2015	VARIOUS	50,000	26,000	48,429	26,219		219		219			22,211	22,211	1,574	339
40537Q AK 6	HALCON RESOURCES CORP		09/11/2015	EXCHANGE	10/23/2015	VARIOUS	487,000	707,629	284,690	694,407		(13,222)		(13,222)			(409,717)	(409,717)	7,502	
423074 AS 2	HEINZ H J CO		01/26/2015	WELLS FARGO	07/07/2015	VARIOUS	1,250,000	1,250,000	1,342,445	1,250,000				0			92,445	92,445	26,811	
436440 AH 4	HOLOGIC INC		06/18/2015	CIT GROUP	08/24/2015	BANC OF AMERICA	200,000	200,000	203,750	200,000				0			3,750	3,750	1,597	
45174H AC 1	IHEARTCOMMUNICATIONS INC		02/20/2015	VARIOUS	09/24/2015	CS FIRST	150,000	151,500	128,250	151,410		(90)		(90)			(23,160)	(23,160)	9,430	
460599 AA 1	INTL GAME		02/09/2015	CITIGROUP	09/15/2015	CITIGROUP	200,000	200,000	198,500	200,000				0			(1,500)	(1,500)	6,719	
460599 AB 9	INTERNATIONAL GAME TECH		02/09/2015	CS FIRST	10/06/2015	CS FIRST	600,000	600,000	556,500	600,000				0			(43,500)	(43,500)	24,479	
48207W AA 7	JURASSIC HOLDINGS III		04/14/2015	BANK AMERICA MERRILL	08/04/2015	STIEFL	450,000	392,250	289,125	394,634		2,384		2,384			(105,509)	(105,509)	14,781	5,271
501797 AK 0	L BRANDS INC		10/27/2015	BANC OF AMERICA	10/27/2015	VARIOUS	300,000	300,000	304,500	300,000				0			4,500	4,500		
536022 AJ 5	LINN ENERGY LLC		05/15/2015	VARIOUS	12/07/2015	EXCHANGE	600,000	531,375	150,000	156,959		6,959	388,334	(381,375)			0	0	18,750	1,606
561233 AC 1	MALLINCKRODT INTL FI		04/08/2015	DEUTSCHE BANK	04/27/2015	VARIOUS	100,000	100,000	103,000	100,000				0			3,000	3,000	229	
576485 AB 2	MATADOR RES CO		04/09/2015	BANK AMERICA MERRILL	11/04/2015	BANK AMERICA MERRILL	150,000	150,000	151,500	150,000				0			1,500	1,500	5,872	
62704P AF 0	MURRAY ENERGY CORP		04/28/2015	DEUTSCHE BANK	09/02/2015	CS FIRST	500,000	505,000	237,500	504,822		(178)		(178)			(267,322)	(267,322)	22,188	2,344
62912X AB 0	NGPL PIPECO LLC		02/12/2015	VARIOUS	12/03/2015	VARIOUS	500,000	495,750	471,250	496,935		1,185		1,185			(25,685)	(25,685)	34,903	5,774
62912X AD 6	NGPL PIPECO LLC		02/06/2015	STERNE AGEE	12/03/2015	RBC CAP	150,000	150,000	141,750	150,000				0			(8,250)	(8,250)	14,718	2,807
629377 BU 5	NRG ENERGY INC		07/15/2015	VARIOUS	12/22/2015	VARIOUS	650,000	675,875	557,270	674,377		(1,498)		(1,498)			(117,107)	(117,107)	32,711	7,766
62947Q AS 7	NXP BV/NXP FUNDING LLC		06/02/2015	CS FIRST	07/13/2015	MORGAN STANLEY	300,000	300,000	300,750	300,000				0			750	750	1,272	
63938C AC 2	NAVIENT CORP		04/22/2015	VARIOUS	06/23/2015	BARCLAYS	350,000	348,563	352,625	348,607		44		44			4,018	4,018	5,084	930
64110L AK 2	NETFLIX INC		02/03/2015	VARIOUS	11/30/2015	VARIOUS	500,000	503,125	519,313	503,043		(82)		(82)			16,270	16,270	23,565	82
68268D AA 3	ONEMAIN FINL HLDGS I		05/05/2015	VARIOUS	09/09/2015	VARIOUS	200,000	212,188	210,125	211,401		(786)		(786)			(1,276)	(1,276)	10,059	5,513
69352J AP 2	PPL ENERGY SUPPLY LL		05/14/2015	CITIGROUP	10/16/2015	VARIOUS	450,000	450,000	415,625	450,000				0			(34,375)	(34,375)	12,037	
72766Q AA 3	PLATFORM SPECIALTY PROD		01/23/2015	CS FIRST	01/23/2015	VARIOUS	300,000	300,000	304,488	300,000				0			4,488	4,488		
761735 AP 4	REYNOLDS GRP		01/20/2015	MORGAN STANLEY	12/01/2015	VARIOUS	150,000	153,625	153,938	153,156		(469)		(469)			781	781	9,799	2,348
767754 CG 7	RITE AID CORP		09/18/2015	BARCLAYS	10/29/2015	CS FIRST	250,000	266,250	268,438	265,992		(258)		(258)			2,445	2,445	6,469	4,594
80874Y AR 1	SGMS ESCROW CORP		02/06/2015	VARIOUS	02/12/2015	VARIOUS	150,000	152,750	153,000	152,746		(4)		(4)			254	254	2,479	2,119
828326 AA 6	SIL II BO/SIL II US HOLD		09/03/2015	WELLS FARGO	11/05/2015	STIEFL	350,000	309,750	290,500	310,790		1,040		1,040			(20,290)	(20,290)	10,925	6,329
903293 BD 9	USG CORP		02/17/2015	BANC OF AMERICA	02/18/2015	VARIOUS	150,000	150,000	152,750	150,000				0			2,750	2,750		
91336R AA 2	UNIVAR USA INC		06/25/2015	VARIOUS	12/10/2015	VARIOUS	550,000	551,563	506,125	551,504				(58)			(45,379)	(45,379)	15,853	

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**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91829K AA 1	VPI ESCROW CORP		07/31/2015	MORGAN STANLEY	11/03/2015	VARIOUS	400,000	423,500	358,166	422,532	(968)			(968)		(64,366)	(64,366)	14,202	7,792	
91911X AQ 7	VALEANT PHARMACEUTIC		02/10/2015	JP MORGAN	10/30/2015	BANK AMERICA MERRILL	200,000	211,000	179,500	209,964	(1,036)			(1,036)		(30,464)	(30,464)	16,453	6,675	
92531X BB 7	VERSO PAPER HLDGS LLC/INC		02/06/2015	EXCHANGE	03/19/2015	CIT GROUP	144,000		138,420	222	222		222		138,198	138,198	3,619			
92933B AH 7	WMG ACQUISITION CORP		05/26/2015	BARCLAYS	08/12/2015	CREDIT SUISSE FIRST BOSTON	50,000	48,500	48,188	48,540	40		40		(353)	(353)	1,144	413		
94975Z BU 9	WELLS FARGO FINL CDA CORP		01/13/2015	CIBC	07/15/2015	CIBC	1,750,000	1,810,550	1,838,498	1,805,771	(4,779)			(4,779)		32,727	32,727	51,670	24,924	
95931T AA 8	WESTERN REFNG LOGIST		02/06/2015	BANK AMERICA MERRILL	02/09/2015	VARIOUS	200,000	200,000	202,358	200,000						2,358	2,358			
96926D AH 3	LYON WILLIAM HOMES INC		07/24/2015	CS FIRST	12/03/2015	CS FIRST	50,000	52,125	50,625	52,039	(86)			(86)		(1,414)	(1,414)	2,849	1,594	
BL1242 48 8	ASURION		06/22/2015	GOLDMAN SACHS	08/21/2015	VARIOUS	825,000	847,465	809,531	846,603	(862)			(862)		(37,071)	(37,071)	23,216	45	
BL1368 79 6	DOLLAR TREE INC		02/18/2015	GOLDMAN SACHS	11/24/2015	VARIOUS	350,000	348,250	348,302	348,420	170			170		(118)	(118)	12,356		
BL1385 21 2	BURGER KING		06/01/2015	GOLDMAN SACHS	06/02/2015	GOLDMAN SACHS	495,585	501,160	500,315	501,160	(1)			(1)		(845)	(845)			
BL1661 83 6	RIVERBED TECHNOLOGY INC		03/06/2015	GOLDMAN SACHS	12/07/2015	VARIOUS	225,000	223,875	228,366	223,932	57			57		4,435	4,435	3,592	69	
BL1693 97 9	A SCHULMAN INC		03/27/2015	GOLDMAN SACHS	06/02/2015	GOLDMAN SACHS	825,000	825,000	825,000	825,000								10,392		
BL1708 62 9	21ST CENTURY		05/07/2015	GOLDMAN SACHS	10/07/2015	VARIOUS	1,000,000	990,000	950,125	990,437	437			437		(40,312)	(40,312)	17,534		
BL1711 37 5	STERIGENICS-NORDION HOLDINGS LLC		04/16/2015	GOLDMAN SACHS	05/15/2015	GOLDMAN SACHS	1,300,000	1,300,000	1,300,000	1,300,000								7,547		
BL1723 70 1	BLUE COAT SYSTEMS		06/01/2015	GOLDMAN SACHS	06/01/2015	GOLDMAN SACHS	125,000	124,688	125,150	124,688						463	463		273	
064149 B8 9	BANK NOVA SCOTIA		01/30/2015	CIBC	06/10/2015	RBC DEXIA	2,288,000	2,443,126	2,406,404	2,419,661	(23,465)			(23,465)		(13,257)	(13,257)	48,703	14,906	
064149 S2 4	BANK OF NOV SCOTIA		09/28/2015	SCOTIA	10/13/2015	CIBC	9,700,000	9,843,075	9,845,500	9,841,201	(1,874)			(1,874)		4,299	4,299	12,512	5,362	
13595Z DS 2	CIBC		02/17/2015	CIBC	10/09/2015	CIBC	543,000	556,961	551,585	551,831	(5,130)			(5,130)		(246)	(246)	13,266	4,061	
206519 AA 8	CONCORDIA HEALTHCARE		06/02/2015	RBC CAP	10/19/2015	JP MORGAN	100,000	101,250	85,000	101,205	(45)			(45)		(16,205)	(16,205)	3,519	651	
23384N AK 3	DAIMLER CDA FIN INC		01/22/2015	RBC DEXIA	08/11/2015	T D SECURITIES	1,000,000	1,018,500	1,012,390	1,013,618	(4,882)			(4,882)		(1,228)	(1,228)	22,519	10,182	
23384N AM 9	DAIMLER CDA FIN INC		01/08/2015	RBC DEXIA	01/08/2015	RBC DEXIA	5,000,000	5,058,050	5,058,050	5,058,050								33,895	33,895	
34527A BB 5	FORD CR CDA LTD		02/27/2015	MERRILL LYNCH	09/09/2015	SCOTIA	400,000	425,068	416,688	418,217	(6,851)			(6,851)		(1,529)	(1,529)	11,727	1,282	
34527A BD 1	FORD CR CDA LTD		04/14/2015	VARIOUS	09/09/2015	VARIOUS	5,400,000	5,683,422	5,629,830	5,664,735	(18,687)			(18,687)		(34,905)	(34,905)	104,735	67,877	
40427H RV 7	HSBC BANK CDA		04/01/2015	HSBC	11/25/2015	HSBC	3,979,000	4,192,911	4,111,233	4,138,430	(54,481)			(54,481)		(27,197)	(27,197)	91,804	776	
40427H SM 6	HSBC BK CDA		04/21/2015	NBCS SECURITY	10/09/2015	SCOTIA	1,100,000	1,127,742	1,120,702	1,120,394	(7,348)			(7,348)		308	308	23,649	8,830	
40427H SW 4	HSBC BANK CDA		04/01/2015	HSBC	07/08/2015	SCOTIA	3,537,000	3,536,859	3,526,672	3,536,859						(10,187)	(10,187)	17,070		
45834Z AM 1	INTER PIPELINE LTD		03/18/2015	NESBITT/BURNS	06/11/2015	T D SECURITIES	1,767,000	1,767,000	1,705,014	1,767,000						(61,986)	(61,986)	13,057		
633067 C2 7	NATIONAL BANK CDA		03/13/2015	NBCS SECURITY	10/22/2015	RBC DEXIA	3,095,000	3,095,000	3,030,005	3,095,000						(64,995)	(64,995)	39,536		
65548P AE 6	NORBORD INC		04/01/2015	RBC CAPITAL	09/01/2015	BNP PARIBAS	150,000	150,000	150,000	150,000								3,637		
70632Z AE 1	PEMBINA PIPELINE		01/28/2015	NBCS SECURITY	03/18/2015	VARIOUS	2,000,000	1,999,160	2,023,490	1,999,167	7			7		24,323	24,323	8,438		
780086 DV 3	ROYAL BANK CANADA		10/06/2015	T D SECURITIES	11/23/2015	RBC DOMINION	2,000,000	2,032,540	2,032,260	2,030,714	(1,826)			(1,826)		1,546	1,546	9,288	2,972	
780086 KD 5	ROYAL BANK CDA		03/12/2015	VARIOUS	10/20/2015	RBC DEXIA	4,900,000	4,892,060	4,784,088	4,892,720	660			660		(108,633)	(108,633)	46,731	755	
81783Q AB 1	SEVEN GENERATIONS EN		04/22/2015	CS FIRST	04/22/2015	OPPENHEIMER	50,000	50,000	50,625	50,000						625	625			
82028K AR 2	SHAW COMMUNICATIONS		01/27/2015	FIDELITY CAP	03/24/2015	VARIOUS	1,284,000	1,505,875	1,509,977	1,500,450	(5,425)			(5,425)		9,527	9,527	21,283	10,448	
892329 AL 7	TOYOTA CREDIT CANADA INC		01/14/2015	FIDELITY CAP	02/11/2015	NATIONAL FINCL SERVICES CO	6,300,000	6,382,152	6,456,177	6,379,842	(2,310)			(2,310)		76,335	76,335	45,947	34,935	
91831A AA 9	VRX ESCROW CORP		03/13/2015	DEUTSCHE BANK	05/21/2015	VARIOUS	400,000	400,000	412,344	400,000						12,344	12,344	2,766		
91911K AE 2	VALEANT PHARMACEUTIC		08/31/2015	MORGAN STANLEY	10/29/2015	VARIOUS	400,000	405,500	341,500	405,399	(101)			(101)		(63,899)	(63,899)	3,789	122	
92912E AA 1	VPI ESCROW CORP		05/21/2015	VARIOUS	10/27/2015	VARIOUS	650,000	709,063	627,125	705,915	(3,147)			(3,147)		(78,790)	(78,790)	34,438	14,875	
30251G AN 7	FMG RESOURCES AUGUST		03/03/2015	VARIOUS	05/26/2015	VARIOUS	400,000	334,000	316,250	335,042	1,042			1,042		(18,792)	(18,792)	17,245	11,840	
30251G AS 6	FMG RESOURCES AUGUST		04/22/2015	JP MORGAN	07/07/2015	VARIOUS	550,000	536,844	543,810	537,039	195			195		6,771	6,771	10,766		
456837 AF 0	ING GROEP N V		04/09/2015	JP MORGAN	10/01/2015	BARCLAYS US FUN	350,000	350,000	333,375	350,000						(16,625)	(16,625)	10,743		
46621G AA 4	JLL/DELTA DUTCH PLED		04/29/2015	JP MORGAN	08/31/2015	VARIOUS	400,000	400,000	411,938	400,000						11,938	11,938	10,208		

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**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999	Total - Bonds - Industrial and Miscellaneous						84,254,735	85,312,366	83,179,055	84,783,919	0	(137,933)	397,469	(535,402)	0	0	(1,597,907)	(1,597,907)	1,412,777	403,583
8399998	Total - Bonds						1,066,249,735	1,190,418,393	1,185,287,016	1,187,738,672	0	(2,289,193)	397,469	(2,686,662)	0	0	(2,444,715)	(2,444,715)	11,946,604	7,196,408
<b>Common Stocks - Industrial and Miscellaneous</b>																				
025932	10 4 AMERICAN FINL GROUP INC O		02/18/2015	SANFORD BERNST	08/19/2015	SANFORD BERNST	560,000	35,316	40,983	35,316				0			5,666	5,666	280	
032654	10 5 ANALOG DEVICES		08/17/2015	BONY	12/18/2015	BONY	100,000,000	5,847,790	5,561,368	5,847,790				0			(286,422)	(286,422)	82,212	
042735	10 0 ARROW ELECTRS INC		02/18/2015	SANFORD BERNST	03/31/2015	SANFORD BERNST	570,000	35,399	35,137	35,399				0			(262)	(262)		
045487	10 5 ASSOCIATED BANC CORP		06/05/2015	SANFORD BERNST	07/09/2015	SANFORD BERNST	4,630,000	90,811	90,716	90,811				0			(95)	(95)	362	
053807	10 3 AVNET INC		03/31/2015	SANFORD BERNST	11/17/2015	SANFORD BERNST	3,140,000	139,846	141,054	139,846				0			1,208	1,208	1,036	
089302	10 3 BIG LOTS INC		04/16/2015	SANFORD BERNST	08/31/2015	SANFORD BERNST	1,540,000	71,884	74,037	71,884				0			2,153	2,153	293	
099502	10 6 BOOZ ALLEN HAMILTON HLDG		05/27/2015	SANFORD BERNST	10/05/2015	SANFORD BERNST	3,920,000	97,800	101,344	97,800				0			3,544	3,544	1,019	
109194	10 0 BRIGHT HORIZONS FAM SOL I		05/29/2015	BLAIR WILLIAM	06/24/2015	BONY	12,200,000	680,431	724,539	680,431				0			44,108	44,108		
117043	10 9 BRUNSWICK CORP		01/09/2015	INSTINET CROSS	06/24/2015	BONY	7,200,000	389,040	377,975	389,040				0			(11,065)	(11,065)	1,800	
119848	10 9 BUFFALO WILD WINGS		01/09/2015	BLAIR WILLIAM	06/24/2015	BONY	14,700,000	2,715,074	2,306,490	2,715,074				0			(408,583)	(408,583)		
12514G	10 8 CDW CORP		06/18/2015	SANFORD BERNST	12/21/2015	VARIOUS	3,200,000	118,492	132,145	118,492				0			13,653	13,653	369	
15670R	10 7 CEPHEID		04/16/2015	STIEFL	06/24/2015	BONY	12,000,000	674,824	714,823	674,824				0			40,000	40,000		
20564W	10 5 COMSCORE INC		04/16/2015	VARIOUS	06/24/2015	BONY	16,000,000	839,374	881,421	839,374				0			42,046	42,046		
205944	10 1 CON-WAY INC		03/05/2015	SANFORD BERNST	10/05/2015	SANFORD	5,230,000	230,210	247,558	230,210				0			17,348	17,348	2,070	
22160N	10 9 COSTAR GROUP INC		01/23/2015	INSTINET CROSS	06/24/2015	BONY	8,500,000	1,573,995	1,733,869	1,573,995				0			159,875	159,875		
25456K	10 1 DIPLOMAT PHARMACY		05/12/2015	VARIOUS	06/25/2015	BONY	78,000,000	2,185,829	3,380,447	2,185,829				0			1,194,618	1,194,618		
285512	10 9 ELECTRONIC ARTS INC		02/18/2015	SANFORD BERNST	03/05/2015	SANFORD BERNST	620,000	35,635	35,662	35,635				0			27	27		
29084Q	10 0 EMCOR GROUP INC		07/08/2015	SANFORD BERNST	10/05/2015	SANFORD	1,610,000	76,744	70,777	76,744				0			(5,967)	(5,967)	129	
303726	10 3 FAIRCHILD SEMICONDU		03/05/2015	SANFORD BERNST	12/08/2015	SANFORD BERNST	5,720,000	100,251	108,285	100,251				0			8,034	8,034		
38489R	60 5 GRAMERCY PROPERTY TR		12/01/2015	SANFORD BERNST	12/18/2015	EXCHANGE	41,090,000	1,036,511	1,036,511	1,036,511				0			0	0	20,005	
387328	10 7 GRANITE CONSTR INC		05/06/2015	SANFORD BERNST	12/02/2015	SANFORD BERNST	1,430,000	53,298	58,537	53,298				0			5,240	5,240	348	
40434L	10 5 HEWLETT PACKARD		12/03/2015	EXCHANGE	12/04/2015	BNY BROKERAGE	240,945,000	345,034	3,015,355	345,034				0			2,670,321	2,670,321		
405217	10 0 HAIN CELESTIAL GROUP		05/29/2015	VARIOUS	06/25/2015	BONY	48,000,000	2,838,125	3,241,791	2,838,125				0			403,666	403,666		
410867	10 5 THE HANOVER INS GRP		02/18/2015	SANFORD BERNST	08/12/2015	SANFORD BERNST	490,000	34,773	39,455	34,773				0			4,682	4,682	402	
42210P	10 2 HEADWATERS INC		02/11/2015	INSTINET CROSS	06/25/2015	BONY	50,900,000	782,724	995,488	782,724				0			212,765	212,765		
437076	10 2 HOME DEPOT INC		05/19/2015	BONY	11/12/2015	BONY	10,000,000	1,126,239	1,244,069	1,126,239				0			117,830	117,830	11,800	
45337C	10 2 INCYTE PHARMACEUTICALS INC		02/26/2015	PIPER JAFFRAY	06/24/2015	BONY	9,600,000	824,870	1,030,695	824,870				0			205,824	205,824		
46120E	60 2 INTUITIVE SURGICAL INC		06/25/2015	BARCLAYS	12/15/2015	BONY	5,000,000	2,487,365	2,700,786	2,487,365				0			213,421	213,421		
500643	20 0 KORN FERRY INTL		03/17/2015	SANFORD BERNST	06/11/2015	SANFORD BERNST	15,060,000	479,845	491,913	479,845				0			12,068	12,068	1,506	
501889	20 8 LKQ CORP		06/24/2015	STIEFL	06/24/2015	BONY	23,700,000	708,764	708,444	708,764				0			27,680	27,680		
512807	10 8 LAM RESEARCH CORP		02/18/2015	SANFORD BERNST	04/21/2015	SANFORD BERNST	430,000	35,207	33,242	35,207				0			(1,965)	(1,965)	77	
536797	10 3 LITHIA MTRS INC		02/06/2015	PIPER JAFFRAY	06/24/2015	BONY	4,300,000	392,949	494,419	392,949				0			101,470	101,470	1,548	
59001A	10 2 MERITAGE HOMES CORP		02/18/2015	SANFORD BERNST	03/31/2015	SANFORD BERNST	840,000	35,518	40,757	35,518				0			5,239	5,239		
655044	10 5 NOBLE ENERGY INC		07/22/2015	VARIOUS	12/01/2015	SPINOFF	22,780,260	1,224,002	1,224,002	1,224,002				0			(496,725)	(496,725)	4,100	
69343T	10 7 PJT PARTNERS INC		10/01/2015	SPINOFF	12/14/2015	BONY	34,477,000	497,609	804,602	497,609				0			306,994	306,994		
720279	10 8 PIER 1 IMPORTS INC		09/10/2015	SANFORD BERNST	12/21/2015	SANFORD BERNST	14,050,000	172,214	68,736	94,978			77,236	(77,236)			(26,242)	(26,242)	1,928	
761283	10 0 RESTORATION HARDWARE HLDG		06/17/2015	BONY	11/05/2015	BONY	3,200,000	300,246	335,054	300,246				0			34,807	34,807		
777779	30 7 ROSETTA RESOURCES INC		05/04/2015	SANFORD BERNST	07/22/2015	SPINOFF	22,890,000	513,568	666,605	513,568				0			153,037	153,037		
78442P	10 6 SLM CORP		04/02/2015	SANFORD BERNST	06/01/2015	SANFORD BERNST	18,920,000	174,715	195,135	174,715				0			20,420	20,420		

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**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
880349 10 5	TENNECO INC.....		02/18/2015	SANFORD BERNST.....	06/17/2015	SANFORD BERNST.....	610,000	35,208	36,635	35,208				0			1,427	1,427		
880779 10 3	TEREX CORP.....		05/20/2015	SANFORD BERNST.....	08/24/2015	SANFORD BERNST.....	9,420,000	256,903	209,200	256,903				0			(47,703)	(47,703)	781	
882508 10 4	TEXAS INSTRS INC.....		03/31/2015	VARIOUS.....	12/10/2015	BONY.....	110,000,000	6,182,586	6,250,005	6,182,586				0			67,419	67,419	109,688	
885160 10 1	THOR INDS INC.....		01/21/2015	SANFORD BERNST.....	05/05/2015	SANFORD BERNST.....	2,590,000	140,858	154,432	140,858				0			13,574	13,574	699	
896288 10 7	TRINET GROUP INC.....		01/09/2015	STIEFL.....	06/24/2015	BONY.....	35,000,000	1,163,509	907,386	1,163,509				0			(256,123)	(256,123)		
901109 10 8	TUTOR PERINI CORP.....		09/24/2015	SANFORD BERNST.....	09/24/2015	SANFORD BERNST.....	5,880,000	98,429	98,272	98,429				0			(157)	(157)		
902681 10 5	UGI CORP NEW.....		02/10/2015	SANFORD BERNST.....	12/03/2015	SANFORD BERNST.....	5,880,000	206,241	200,306	206,241				0			(5,935)	(5,935)	3,954	
911363 10 9	UNITED RENTALS INC.....		04/16/2015	INSTINET CROSS.....	06/24/2015	BONY.....	4,300,000	421,360	396,789	421,360				0			(24,572)	(24,572)		
92531L 10 8	VERSO PAPER HLDGS LLC/INC.....		05/20/2015	VARIOUS.....	06/03/2015	VARIOUS.....	3,250,000	243	3,362	243				0			3,119	3,119		
928298 10 8	VISHAY INTERTECHNOLOGY IN.....		04/01/2015	SANFORD BERNST.....	12/23/2015	SANFORD BERNST.....	12,490,000	174,986	143,307	174,986				0			(31,680)	(31,680)	2,056	
94946T 10 6	WELLCARE HEALTH PLAN.....		02/18/2015	SANFORD BERNST.....	08/19/2015	SANFORD BERNST.....	350,000	29,135	32,852	29,135				0			3,717	3,717		
G5785G 10 7	MALLINCKRODT PLC.....		02/24/2015	DEUTSCHE BANK.....	06/24/2015	BONY.....	10,300,000	1,232,390	1,267,728	1,232,390				0			35,339	35,339		
H84989 10 4	TYCO ELECTRONICS LTD SWIT.....		07/22/2015	BONY.....	12/22/2015	BONY.....	30,000,000	1,859,832	1,930,032	1,859,832				0			70,200	70,200	19,800	
001940 10 5	ATS AUTOMATION TOOLING SYS.....	C	09/17/2015	BMO CAPITAL.....	12/09/2015	FIDELITY CAP.....	3,200,000	42,932	36,512	42,932				0			(6,420)	(6,420)		
064149 10 7	BANK NOVA SCOTIA HALIFAX.....	C	09/17/2015	BMO CAPITAL.....	10/29/2015	RBC DEXIA.....	2,800,000	166,030	175,610	166,030				0			9,580	9,580	1,960	
103309 10 0	BOYD GROUP INCOME FD.....	C	09/17/2015	BMO CAPITAL.....	10/15/2015	NBCS SECURITY.....	1,300,000	78,837	85,878	78,837				0			7,041	7,041	51	
136375 10 2	CANADIAN NATL RY CO.....	C	02/02/2015	CS FIRST.....	05/29/2015	TD WATER.....	2,000,000	168,360	145,848	168,360				0			(22,512)	(22,512)	625	
249906 10 8	DESCARTES SYS GROUP INC.....	C	09/17/2015	BMO CAPITAL.....	11/16/2015	RBC DEXIA.....	4,200,000	99,818	107,071	99,818				0			7,253	7,253		
25675T 10 7	DOLLARAMA INC.....	C	09/17/2015	BMO CAPITAL.....	10/19/2015	VARIOUS.....	1,400,000	123,235	125,194	123,235				0			1,959	1,959	127	
39945C 10 9	CGI GROUP INC.....	C	01/28/2015	NESBITT/BURNS.....	08/06/2015	VARIOUS.....	4,400,000	213,247	227,446	213,247				0			14,198	14,198		
45823T 10 6	INTACT FINL CORP SUB RCPT.....	C	11/18/2015	VARIOUS.....	12/08/2015	VARIOUS.....	4,267,000	389,678	389,439	389,678				0			(238)	(238)		
73755L 10 7	POTASH CORP SASK INC.....	C	06/08/2015	VARIOUS.....	09/15/2015	VARIOUS.....	9,800,000	388,467	344,119	388,467				0			(44,348)	(44,348)	5,826	
780087 10 2	ROYAL BK CDA MONTREAL QUEBEC.....	C	09/17/2015	VARIOUS.....	10/29/2015	VARIOUS.....	6,800,000	532,757	501,043	532,757				0			(31,714)	(31,714)	8,271	
867224 10 7	SUNCOR ENERGY INC.....	C	09/17/2015	BMO CAPITAL.....	10/13/2015	BMO CAPITAL.....	1,400,000	48,222	49,460	48,222				0			1,238	1,238		
87971M 99 6	TELUS CORP.....	C	09/17/2015	VARIOUS.....	09/18/2015	VARIOUS.....	11,100,000	482,693	465,292	482,693				0			(17,401)	(17,401)	3,752	
89353D 10 7	TRANSCANADA CORP.....	C	09/17/2015	BMO CAPITAL.....	10/23/2015	RBC DEXIA.....	1,200,000	52,449	53,803	52,449				0			1,353	1,353	624	
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	C	09/17/2015	VARIOUS.....	10/23/2015	VARIOUS.....	4,470,000	1,221,273	779,370	1,221,273				0			(441,903)	(441,903)		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							45,783,999	49,803,892	45,706,763	0	0	77,236	(77,236)	0	0	4,097,129	4,097,129	289,498	0
9799998	Total - Common Stocks.....							45,783,999	49,803,892	45,706,763	0	0	77,236	(77,236)	0	0	4,097,129	4,097,129	289,498	0
9899999	Total - Preferred and Common Stocks.....							45,783,999	49,803,892	45,706,763	0	0	77,236	(77,236)	0	0	4,097,129	4,097,129	289,498	0
9999999	Total - Bonds, Preferred and Common Stocks.....							1,236,202,392	1,235,090,908	1,233,445,435	0	(2,289,193)	474,705	(2,763,898)	0	0	1,652,414	1,652,414	12,236,102	7,196,408

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Annual Statement for the year 2015 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
<b>Common Stocks - Alien Insurer</b>									
30247@ 10 8	FM INSURANCE COMPANY LIMITED	F	AA-1120610	2ciB4	NO		750,184,947	110,000,012.000	100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.	F	AA-2730043	2ciB4	NO		24,843,463	42,282.000	100.0
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTACAO NO BRASIL LTDA	F		2ciB4	NO			128,598.280	100.0
1499999	Total - Common Stocks - Alien Insurer					0	775,028,410	XXX	XXX
<b>Common Stocks - Non-Insurer Which Controls Insurer</b>									
30277@ 10 1	FMIC HOLDINGS, INC.			2ciB2	NO		1,916,498,296	42,029.000	100.0
1599999	Total - Common Stocks - Non-Insurer Which Controls Insurer					0	1,916,498,296	XXX	XXX
<b>Common Stocks - Other Affiliates</b>									
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.			2ciB2	NO			500.000	100.0
1799999	Total - Common Stocks - Other Affiliates					0	0	XXX	XXX
1899999	Total - Common Stocks					0	2,691,526,706	XXX	XXX
1999999	Total - Preferred and Common Stock					0	2,691,526,706	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....10,290,330,432.
2. Total amount of intangible assets nonadmitted \$.....0.

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets  Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>Preferred Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC.		47,500.000	65.5
0199999	Total Preferred Stock		0	XXX	XXX
<b>Common Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC.		80,000.000	100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY	FMIC HOLDINGS, INC.		705,000.000	100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC.	FMIC HOLDINGS, INC.		1,000.000	100.0
000000 00 0	FM GLOBAL SERVICIOS S. DE R.L. DE C.V.	FMIC HOLDINGS, INC.		2.000	66.6
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD.	FMIC HOLDINGS, INC.		120,000.000	100.0
000000 00 0	FM ENGINEERING INTERNATIONAL LTD.	FM INSURANCE COMPANY LIMITED		50,000.000	100.0
0299999	Total - Common Stock		0	XXX	XXX
0399999	Total - Preferred and Common Stock		0	XXX	XXX



### SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
			3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description		Code	g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																						
	GENERAL ELEC CAP CORP.....				10/26/2015	EXCHANGE.....	04/15/2016	1,011,299		11,688			1,030,000	999,611	1,793		0.964	7.534	AO	970		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,011,299	0	11,688	0	0	1,030,000	999,611	1,793	0	XXX	XXX	XXX	970	0	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							1,011,299	0	11,688	0	0	1,030,000	999,611	1,793	0	XXX	XXX	XXX	970	0	
<b>Total Bonds</b>																						
7799999	Subtotals - Issuer Obligations.....							1,011,299	0	11,688	0	0	1,030,000	999,611	1,793	0	XXX	XXX	XXX	970	0	
8399999	Subtotals - Bonds.....							1,011,299	0	11,688	0	0	1,030,000	999,611	1,793	0	XXX	XXX	XXX	970	0	
<b>Class One Money Market Mutual Funds</b>																						
09248U	61	9			07/02/2015	BLACKROCK LIQUIDITY TEMPFUND INST'L.....	XXX	87,511,441						87,511,441							50,598	
26188J	20	6			08/27/2015	DREYFUS CASH MGT INST'L.....	XXX	12,159,746						12,159,746							5,384	
316175	20	7			06/30/2015	FIDELITY INST MM CL 1.....	XXX	156,325,313						156,325,313							193,569	
38141W	23	2			11/30/2015	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....	XXX	153,955,625						153,955,625							101,543	
8999999	Total - Class One Money Market Mutual Funds.....							409,952,125	0	0	0	0	XXX	409,952,125	0	0	XXX	XXX	XXX	351,094	0	
9199999	Total - Short-Term Investments.....							410,963,424	0	11,688	0	0	XXX	410,951,736	1,793	0	XXX	XXX	XXX	352,064	0	

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB-Pt. D-Sn. 2**  
**NONE**

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	UNITED OVERSEAS BANK LTD, NY.....	C.....		1,000,000	1,000,000	02/03/2016.....
000000 00 0	SHINKIN CENTRAL BANK.....	C.....		1,000,000	1,000,000	01/13/2016.....
16706B TW 8	THE CHIBA BANK LTD NEW YORK BRANCH.....	C.....		1,000,000	1,000,000	01/19/2016.....
16706B UA 4	THE CHIBA BANK LTD NEW YORK BRANCH.....	C.....		1,000,000	1,000,000	01/27/2016.....
03664A C4 8	Antalis SA.....	C.....		1,997,311	1,997,311	03/04/2016.....
82124L C9 1	SHEFFIELD RECEIVABLE CORP.....	C.....		997,969	997,969	03/09/2016.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....		5,000,000	5,000,000	01/05/2016.....
000000 00 0	DEN NORSKE BANK OSLO.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	RABOBANK NETHERLANDS.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		5,000,000	5,000,000	12/24/2015.....
000000 00 0	CREDIT SUISSE (USA) LLC.....	C.....		2,110,467	2,110,467	12/24/2015.....
000000 00 0	HSBC SECURITIES,INC.....	C.....		3,000,000	3,000,000	12/24/2015.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		7,000,000	7,000,000	12/24/2015.....
000000 00 0	PERSHING LLC.....	C.....		7,000,000	7,000,000	12/24/2015.....
000000 00 0	BANK OF NEW YORK G.C.....	C.....		1,000,000	1,000,000	12/24/2015.....
000000 00 0	AUSTRALIA NEW ZEALAND LONDON.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	BARCLAYS BANK PLC.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	BANK OF MONTREAL, LONDON.....	C.....		2,000,000	2,000,000	12/28/2015.....
000000 00 0	BRED BANQUE POPULAIRE.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	NATIONAL BANK OF CANADA LONDON.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....		2,000,000	2,000,000	12/24/2015.....
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		2,000,000	2,000,000	01/27/2016.....
63307U HK 0	NATIONAL BANK OF CANADA NY.....	C.....		500,000	500,000	02/18/2016.....
22536E N3 6	CIC NY.....	C.....		1,000,000	1,000,000	02/01/2016.....
63873F VS 4	NATIXIS NY.....	C.....		1,000,000	1,000,000	02/02/2016.....
40428A P2 7	HSBC USA NY.....	C.....		1,000,000	1,000,000	03/16/2016.....
9612C4 RP 8	WESTPAC BKG CORP.....	C.....		999,978	999,978	03/03/2016.....
89113E L8 7	TORONTO DOMINION NY.....	C.....		1,500,000	1,500,000	05/06/2016.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			63,105,725	63,105,725	XXX
9999999	Totals.....			63,105,725	63,105,725	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....35,301,020 Book/Adjusted Carrying Value \$.....35,301,020
- Average balance for the year: Fair Value \$.....46,227,221 Book/Adjusted Carrying Value \$.....46,227,221
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....63,105,725 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

Annual Statement for the year 2015 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
ANZ BANKING GROUP LIMITED .....	SINGAPORE .....	0.250	2,616		8,472,800	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				2,405,597	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....				(42,324,878)	XXX
BANK OF AMERICA (A/P CDR).....	HARTFORD, CT.....				(1,812,783)	XXX
BANK OF AMERICA (PAYROLL ACCT).....	HARTFORD, CT.....				(17,954,434)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....	0.400	76		6,527,084	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....				18,774,208	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....				8,293,123	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....				8,185,761	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....				3,817,017	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....				5,077,869	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....				8,903,712	XXX
HSBC-BANK MALAYSIA BERHAD USD ACCOUNT.....	MALAYSIA.....				370,281	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	NEW ZEALAND.....				488,581	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD ACCOUNT.....	NEW ZEALAND.....				163,882	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.USD ACCOUNT.....	NEW ZEALAND.....				169,500	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....				22,948,386	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	NEW YORK, NY.....	0.210	1,050		14,600,944	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	SAN ANTONIO, TX.....	0.210	9,585		7,074,874	XXX
JP MORGAN CHASE LONDON BRANCH.....	LONDON.....	0.210	1,427		606,579	XXX
NORTHERN TRUST DDA .....	CHICAGO, IL.....				76,093,922	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.550	147,940	12,328	(608,889)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....				3,589,759	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				98,642,701	XXX
0199998. Deposits in....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	52,202		83,264	XXX
0199999. Total - Open Depositories.....	XXX	XXX	214,896	12,328	232,588,859	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	214,896	12,328	232,588,859	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	9,186	XXX
0599999. Total Cash.....	XXX	XXX	214,896	12,328	232,598,045	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	119,533,940	4. April.....	161,566,287	7. July.....	265,504,856	10. October.....	294,508,649
2. February.....	162,123,734	5. May.....	214,458,655	8. August.....	334,550,528	11. November.....	331,000,215
3. March.....	202,978,986	6. June.....	366,946,351	9. September.....	292,427,440	12. December.....	232,588,859

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA GOVT.....		12/23/2015	0.446	01/28/2016	1,049,654		
CANADA GOVT.....		12/16/2015	0.461	02/11/2016	349,819		
CANADA GOVT.....		12/15/2015	0.463	03/10/2016	1,448,732		
CANADA GOVT.....		12/18/2015	0.507	01/05/2016	749,958		
0699999. All Other Government Bonds - Issuer Obligations.....					3,598,163	0	0
1099999. Total - All Other Government Bonds .....					3,598,163	0	0
<b>Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>							
CANADA T-BILL.....		12/04/2015	0.483	02/25/2016	7,044,795		
1199999. U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations.....					7,044,795	0	0
1799999. Total - U.S. States, Territories and Possessions (Direct and Guaranteed).....					7,044,795	0	0
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
MUNICIPAL ELEC AUTH GA .....		11/10/2015	5.250	01/01/2016	1,845,000	42,781	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					1,845,000	42,781	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					1,845,000	42,781	0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					12,487,958	42,781	0
8399999. Subtotals - Bonds.....					12,487,958	42,781	0
<b>Sweep Accounts</b>							
HSBC AUSTRALIA TERM DEPOSIT.....		12/31/2014	1.800		11,888,440	5,581	63,050
HSBC BRAZIL.....		08/30/1990			5,060,496		
BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....		07/01/2015	1.890		49,474,238	350,407	235,938
BANK OF AMERICA AUSTRALIAN (USD) TERM DEPOSIT.....		07/01/2015	0.400		10,183,294	21,325	4,635
ANZ AUSTRALIAN TERM DEPOSIT.....		07/01/2015	2.000		19,299,468	58,164	390,798
J P MORGAN PRIME MONEY MARKET FUND.....		03/31/2015	0.120		31,792,077		165,977
8499999. Total - Sweep Accounts.....					127,698,013	435,477	860,398
8699999. Total - Cash Equivalents.....					140,185,971	478,258	860,398

**FACTORY MUTUAL INSURANCE COMPANY**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			241,096	240,751
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property & Casualty.....			200,914	200,626
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property & Casualty.....			100,457	100,313
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Property & Casualty.....			763,472	762,379
33. New York.....NY						
34. North Carolina.....NC	B...	Property & Casualty.....			477,170	476,487
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property & Casualty.....			281,279	280,876
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property & Casualty.....	3,023,750	3,019,421		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property & Casualty.....			502,284	501,565
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,023,750	3,019,421	2,566,672	2,562,997

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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