QUARTERLY STATEMENT	
OF THE	
Citizens Property Insurance Corporation	
	0
	2015
OF	
TALLAHASSEE	
IN THE STATE OF	
FLORIDA	
TO THE	
INSURANCE DEPARTMENT	
STATE OF FLORIDA	
AS OF SEPTEMBER 30, 2015	

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION



# **QUARTERLY STATEMENT**

AS OF SEPTEMBER 30, 2015 OF THE CONDITION AND AFFAIRS OF THE

OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 00000 (Current Peri		Code 10064	_ Employer's ID Nu	imber 59-3164851
Organized under the Laws of	Florida	, State of Domicile or P	ort of Entry	Florida
Country of Domicile		United States		
Incorporated/Organized	01/21/1993	_ Commenced Business		01/21/1993
Statutory Home Office	2312 Killearn Center Blvd.		Tallahassee, FL,	US 32309-3524
	(Street and Number)	· · · · · · · · · · · · · · · · · · ·	(City or Town, State, C	
Main Administrative Office	2312 Killearn Center Blvd	Tallahassee, FL, US	6 32309-3524	850-513-3700
	(Street and Number)	(City or Town, State, Coun	try and Zip Code)	(Area Code) (Telephone Number
Mail Address	2312 Killearn Center Blvd	,Ta	llahassee, FL, US 3	32309-3524
	(Street and Number or P.O. Box)		or Town, State, Country	
Primary Location of Books and Re	cords 2312 Killearn Center Blvd	Tallahassee, FL	US 32309-3524	850-513-3892
2	(Street and Number)		Country and Zip Code)	
Internet Web Site Address		www.citizensfla.com		
Statutory Statement Contact	Andrew Woodward CPA		850-513	-3892
	(Name)		(Area Code) (Telephone	Number) (Extension)
	rd@citizensfla.com		850-513-3905	· · · · · · · · · · · · · · · · · · ·
(E-Ma	I Address)		(Fax Number)	
	OFFIC	ERS		
Name	Title	Name		Title
	President/CEO and Executive			
Barry Gilway	President/CEO and Executive Director	Jennifer Montero, C	PA .	Chief Financial Officer
Barry Gilway	, Director	Jennifer Montero, C	CPA,	Chief Financial Officer
Barry Gilway Daniel Sumner		Jennifer Montero, C		Chief Financial Officer
	_, Director General Counsel and Chief Legal		CPA,	Chief Financial Officer
	, Director General Counsel and Chief Legal , Officer		<u></u>	Chief Financial Officer
	_, General Counsel and Chief Legal  Officer OTHER OI	FICERS	<u></u>	Chief Financial Officer
Daniel Sumner		FICERS		
		FICERS		Chief Financial Officer Bette Brown Freddie Schinz
Daniel Sumner Christopher Gardner, Chairman		FFICERS R TRUSTEES Gary Aubuchon		Bette Brown
Daniel Sumner Christopher Gardner, Chairman Juan Cocuy John Wortman		FFICERS R TRUSTEES Gary Aubuchon		Bette Brown
Daniel Sumner Christopher Gardner, Chairman Juan Cocuy John Wortman State of Florida		FFICERS R TRUSTEES Gary Aubuchon		Bette Brown

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.

64 Batry Gilway WTer President/CEO and Executive Director

Monti Jennifer Montero, CPA Chief Financial Officer

Daniel Summer um 0 General Counsel and Chief Legal Officer

Yes 🗙 No [ ]

a. Is this an original filing?

b. If no

- 1. State the amendment number
- 2. Date filed
- 3. Number of pages attached

Subscribed and sworn to before me this a

JILL STAFFORD MY COMMISSION # EE834074 EXPIRES September 11, 2016 FlorideNotaryService.com

	A	SSEIS			
			Current Statement Date		4
I		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1	Bonds			· · · · · · · · · · · · · · · · · · ·	
	Stocks:		1,000,010		
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	4.2 Properties held for the production of income				
	(less \$				
	4.3 Properties held for sale (less				
-	\$ encumbrances)				
5.	Cash (\$				
	and short-term investments (\$	1 680 462 305	38 173 704	1 651 288 511	1 456 507 06
6	Contract loans (including \$, remium notes)				1,450,597,00
	Derivatives				
	Other invested assets				
	Receivables for securities				
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)				
13.	Title plants less \$ charged off (for Title insurers				
	only)				
	Investment income due and accrued			71,768,225	
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of				
	collection		1,286,686		
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned				
	but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	2 Net deferred tax asset				
	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software			3 , 263 , 561	4 , 138 , 89
21.	Furniture and equipment, including health care delivery assets				
	(\$)	1,312,348	1,312,348		
	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates				
	Health care (\$				
	Aggregate write-ins for other-than-invested assets			3,424,470	
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	13,767,536,304	59,784,124	13,707,752,180	13,914,246,79
27.	From Separate Accounts, Segregated Accounts and Protected				
	Cell Accounts				
28.	Total (Lines 26 and 27)	13,767,536,304	59,784,124	13,707,752,180	13,914,246,792
	DETAILS OF WRITE-INS				
1102.					
	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
0504		3 396 174			
2501.	ASSESSMENT RECEIVABLE				
	ASSESSMENT RECEIVABLE.				
2502.			1,326,657		
2502. 2503.	LEASEHOLD IMPROVEMENTS	1,326,657 10,781,635	1,326,657 10,753,340		

### ASSETS

# LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current	2 December 31,
		Statement Date	Prior Year
1.	Losses (current accident year \$		738,068,046
	Reinsurance payable on paid losses and loss adjustment expenses		
	Loss adjustment expenses		
	Commissions payable, contingent commissions and other similar charges		
	Other expenses (excluding taxes, licenses and fees)		
	Taxes, licenses and fees (excluding federal and foreign income taxes)		
	Current federal and foreign income taxes (including \$ on realized capital gains (losses)).		
	2 Net deferred tax liability		
	Borrowed money \$	4,394,484,685	4,443,175,816
	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
	including warranty reserves of \$	444 045 400	000 000 054
	including \$ for medical loss ratio rebate per the Public Health Service Act)		
	Advance premium		46,455,447
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
10	11.2 Policyholders		
	Ceded reinsurance premiums payable (net of ceding commissions)		
	Funds held by company under reinsurance treaties		
	Amounts withheld or retained by company for account of others		
	Remittances and items not allocated         Provision for reinsurance (including \$		2,505,169 555,667
	Net adjustments in assets and liabilities due to foreign exchange rates		
	Drafts outstanding		
	Payable to parent, subsidiaries and affiliates		
	Derivatives Payable for securities		
	Payable for securities lending		
	Liability for amounts held under uninsured plans Capital notes \$and interest thereon \$		
	Aggregate write-ins for liabilities		
	Total liabilities excluding protected cell liabilities (Lines 1 through 25)		
	Protected cell liabilities		
	Total liabilities (Lines 26 and 27)		
	Aggregate write-ins for special surplus funds		
	Common capital stock		
	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		
	Surplus notes		
	Gross paid in and contributed surplus		
	Unassigned funds (surplus)		
	Less treasury stock, at cost:	, , , , , , , , , , , , , , , , , , , ,	,,
	36.1 shares common (value included in Line 30 \$		
	36.2 shares preferred (value included in Line 31 \$		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)		7,384,027,445
	Totals (Page 2, Line 28, Col. 3)	13,707,752,182	13,914,246,792
	DETAILS OF WRITE-INS	10110111021102	10,011,210,102
2501.			
	UNEARNED ASSESSMENT INCOME		
	RETROACTIVE REINSURANCE RESERVES		
2598.	Summary of remaining write-ins for Line 25 from overflow page		· · · · · · · · · · · · · · · · · · ·
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	39,239,705	66,067,219
	FSLSO RESTRICTED SURPLUS		
	Summary of remaining write-ins for Line 29 from overflow page		
	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	19,999,950	25,347,508
	Summary of remaining write-ins for Line 32 from overflow page		
	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

# STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME	to Date		December 51
	Premiums earned:	4 040 700 000	4 000 400 040	0.074.000.040
	1.1 Direct (written \$		1,836,469,216	
	1.3 Ceded (written \$			
	1.4 Net (written \$			1,377,841,275
	DEDUCTIONS:			
	Losses incurred (current accident year \$	282 664 705	308 524 030	130 051 055
	2.2 Assumed			
	2.3 Ceded	(1,668,071)		(2, 103, 255)
	2.4 Net			
	Loss adjustment expenses incurred			
	Other underwriting expenses incurred Aggregate write-ins for underwriting deductions			
	Total underwriting deductions (Lines 2 through 5)			1,014,690,313
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)			
q	INVESTMENT INCOME Net investment income earned	(15, 276, 873)	(40, 653, 566)	(52 300 537)
	Net realized capital gains (losses) less capital gains tax of \$		42,525,782	53,510,538
	Net investment gain (loss) (Lines 9 + 10)		, ,	
10	OTHER INCOME			
	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$	(177 024)	(100, 210)	
	Finance and service charges not included in premiums			
	Aggregate write-ins for miscellaneous income		15, 152, 367	16,913,742
	Total other income (Lines 12 through 14)	( /	19,480,400	22,597,020
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal			···· · <b></b> ····
	and foreign income taxes (Lines 8 + 11 + 15)			
	Dividends to policyholders			
10.	and foreign income taxes (Line 16 minus Line 17)			
19.	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19)(to Line 22)	. 55,904,200	415, 154, 636	386,957,983
21	CAPITAL AND SURPLUS ACCOUNT Surplus as regards policyholders, December 31 prior year	7 384 027 445	7 008 208 509	
22.	Net income (from Line 20)		415,154,636	
23.	Net transfers (to) from Protected Cell accounts			
	Change in net unrealized capital gains or (losses) less capital gains tax of	0.4,400		
25.	\$			
25. 26	Change in net deferred income tax			
27.	Change in nonadmitted assets			
	Change in provision for reinsurance			
	Change in surplus notes			
	Surplus (contributed to) withdrawn from protected cells Cumulative effect of changes in accounting principles			
	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
22	32.3 Transferred to surplus			
33.	Surplus adjustments: 33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
	Net remittances from or (to) Home Office			
	Dividends to stockholders			
	Change in treasury stock Aggregate write-ins for gains and losses in surplus		(6,458,335)	(36,233,608)
	Change in surplus as regards policyholders (Lines 22 through 37)		426,527,033	375,818,936
	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,439,717,983	7,434,735,542	7,384,027,445
	DETAILS OF WRITE-INS			
0501.				
	Summary of remaining write-ins for Line 5 from overflow page			
	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
	OTHER INCOME/ (EXPENSE)			
1402.	ASSESSMENT INCOME			
	RETROACTIVE REINSURANCE GAIN/LOSS			
	Summary of remaining write-ins for Line 14 from overflow page			16 012 742
	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) CHANGE IN EXCESS ADDITIONAL PENSION LIABILITY OVER UNRECOGNIZED PRIOR SERVICE COSTS	(7,084,915)	15,152,367	16,913,742
	ADJUST 2005 EMERGENCY ASSESSMENT			(35,836,895)
	OVERFUNDED PLAN ASSET			
	Summary of remaining write-ins for Line 37 from overflow page			
3/90.			(6,458,335)	(36,233,608)

# CASH FLOW

		<u> </u>	-	<u>^</u>
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance.		1,207,701,240	
	Net investment income			
3.	Miscellaneous income	(6,261,685)	11,457,092	10,214,919
	Total (Lines 1 to 3)	725,760,559	1,316,623,112	1,051,892,646
5.	Benefit and loss related payments			
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.		· · ·	
7.	Commissions, expenses paid and aggregate write-ins for deductions			
	Dividends paid to policyholders			
	Federal and foreign income taxes paid (recovered) net of \$			
10.	Total (Lines 5 through 9)	841,844,472	911,316,412	1,241,547,681
	Net cash from operations (Line 4 minus Line 10)	(116,083,913)	405,306,700	(189,655,035)
	Cash from Investments		, ,	( ) ) )
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,907,462,222		
	12.2 Stocks	1 1		
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	(1,514,521)	(7,909,637)	97,080
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,916,624,537	6, 138, 183, 699	
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds		6,039,453,402	
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	. (27,728,452)	(71,279,360)	(13,733,610)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,614,852,783	5,968,174,042	7,453,633,373
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	301,771,754	170,009,657	519,437,107
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		(535,275,000)	(535,275,000)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	. 74,658,458	132,936,106	167,235,155
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	9,003,609	(402,338,894)	(368,039,845)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)			(38,257,773)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year		1,494,854,835	1,494,854,835
	19.2 End of period (Line 18 plus Line 19.1)	1,651,288,512	1,667,832,298	1,456,597,062

#### Note 1 - Summary of Significant Accounting Policies

#### A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets with ratings of 5 and 6 issued by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

Descri	ption	State	2015	2014
1.	Net income, state basis	FL	\$ 55,904,200	\$ 386,957,983
2.	Effect of state prescribed practices		-	-
3.	Effect of state permitted practices		-	-
4.	Net income, NAIC SAP basis		\$ 55,904,200	\$ 386,957,983
Descri	ption	State	2015	2014
5.	Policyholders' surplus, state basis	FL	\$ 7,439,717,983	\$ 7,384,027,445
6.	Effect of state prescribed practices			
	F.S. 625.305(4) Non-Admitted Invested Assets	FL	(39,754,337)	(36,098,089)
7.	Policyholders' surplus, NAIC SAP basis		\$ 7,479,472,320	\$ 7,420,125,534

#### B. Use of Estimates

No significant changes.

#### C. Accounting Policies

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield has become negative, which are valued using the prospective method.

#### Note 2 - Accounting Changes and Correction of Errors

A. Accounting Changes Other than Codification and Correction of Errors

No significant changes.

#### Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger

No significant changes.

C. Writedowns for Impairment of Investments in Affiliates - Not applicable.

#### Note 4 – Discontinued Operations

Not applicable.

#### <u>Note 5 – Investments</u>

- A. Mortgage Loans, including Mezzanine Real Estate Loans Not applicable.
- B. Troubled Debt Restructuring for Creditors Not applicable.
- C. Reverse Mortgages Not applicable.
- D. Loan Backed Securities

1. Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

- 2. Not applicable.
- 3. Not applicable.

4. Loan-backed and structured securities in unrealized loss positions as of September 30, 2015, stratified by length of time continuously in these unrealized loss positions, are as follows:

a.	Aggrega	te amount of unrealized loss		
	1.	Less than twelve months	\$	31,500
	2.	Twelve months or longer	\$	0
b.	Aggrega	te fair value of securities with unrealized	i loss	
	1.	Less than twelve months	\$ 22	,055,586
	2.	Twelve months or longer	\$	0

 $\overline{5}$ . Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other-than-temporary impairment should be recognized during the period ended September 30, 2015. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period as these declines are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that Citizens could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than temporary.

#### E. Repurchase Agreements and/or Securities Lending Transactions

No significant changes.

- F. Real Estate Not Applicable.
- G. Low Income Housing Tax Credits Not applicable.

#### H. Restricted Assets

(1) Restricted assets (including pledged) summarized by restricted asset category:

				Gross Restricted					Perc	entage	
			Current Year								
	1	2	3	4	5	6	7	8	9	10	
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell Restricted Assets	Total Protected Cell Restricted Assets	Protected Cell Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/(Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
a. Subject to contractual	(0/A)	Restricted Assets	Restricted Assets	Activity (b)	rotar (1 pius 5)	Total From Thor Teat	minus oj	Restricted	Total Assets	Total Admitted Assets	
obligation for which liability is not shown					-			-		-	
b. Collateral held under security lending arrangements							-	-	-	-	
c. Subject to repurchase agreements							-	-	-	-	
d. Subject to reverse repurchase agreements					-		-	-	-	-	
e. Subject to dollar repurchase agreements					-		-	-	-	-	
f. Subject to dollar reverse repurchase agreements					-		-	-	-	-	
g. Placed under option contracts					-		-	-	-	-	
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					-		-	-	-	_	
i. FHLB capital stock					-		-	-	-	-	
j. On deposit with states					-		-	-	-	-	
k. On deposit with other regulatory bodies					-		-	-	-	-	
(including assets backing funding agreements)					-		-	-	-	-	
<ul> <li>Pledged as collateral not captured in other categories</li> </ul>	580,526,799				580,526,799	1,087,145,031	(506,618,232)	580,526,799	4.22%		
n. Other restricted assets o. Total restricted assets	19,999,950 600,526,748				19,999,950 600,526,748	25,347,508 1,112,492,539	(5,347,558)	19,999,950 600,526,748	0.15%		

(2) Detail of assets pledged as collateral not captured in other categories (reported on line m above):

				Gross Restricted					Perce	entage
			Current Year							
	1	2	3	4	5	6	7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						
	<b>Total General Account</b>	Total Protected Cell	Total Protected Cell	Supporting G/A			Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	Admitted Restricted to
Collateral Agreement	(G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	<b>Total From Prior Year</b>	minus 6)	Restricted	Total Assets	Total Admitted Assets
Debt service reserves	580,526,799	-		-	580,526,799	1,087,145,031	(506,618,232)	580,526,799	4.22%	4.24%
Total	580,526,799	-	-	-	580,526,799	1,087,145,031	(506,618,232)	580,526,799	4.22%	4.24%

(3) Detail of other restricted assets (reported on line n above):

[					Perc	entage				
			Current Year							
	1	2	3	4	5	6	7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						
	<b>Total General Account</b>	Total Protected Cell	Total Protected Cell	Supporting G/A			Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	Admitted Restricted to
Collateral Agreement	(G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	<b>Total From Prior Year</b>	minus 6)	Restricted	Total Assets	<b>Total Admitted Assets</b>
FSLSO Assessment Advance	19,999,950	-	-	-	19,999,950	25,347,508	(5,347,558)	19,999,950	0.15%	0.15%
Total	19,999,950		-	-	19,999,950	25,347,508	(5,347,558)	19,999,950	0.15%	0.15%

- I. Working Capital Finance Investments Not applicable.
- J. Offsetting and Netting of Assets and Liabilities Not applicable.
- K. Structured Notes Not applicable.

#### Note 6 – Joint Ventures, Partnerships and Limited Liability Companies.

- A. Detail for Those Greater than 10% of Admitted Assets Not applicable.
- B. Write-downs for Impairment of Joint Ventures, Partnerships and LLCs Not applicable.

#### Note 7 – Investment Income

A. Accrued Investment Income

No significant changes.

B. Amounts Nonadmitted - Not applicable.

#### Note 8 – Derivative Instruments

Not applicable.

#### Note 9 - Income Taxes

No significant changes.

#### Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Not applicable.

#### Note 11 – Debt

A. Amount, Interest, Maturities, Collateral, Covenants

*Series 2015A Senior Secured Bonds* – On June 2, 2015 Citizens issued \$1 billion of Coastal tax-exempt senior secured bonds. The Series 2015A Bonds were issued to provide pre-event liquidity for the Coastal Account. Series 2015A-1 senior secured bonds were issued in the amount of \$700 million and bear interest ranging from 3% - 5% per annum, payable on December 1, 2015 and semiannually on each June 1 and December 1 thereafter. Interest on Series 2015A-1 is calculated using a 360 day year with twelve 30 day months per annum. Series 2015A-2 senior secured bonds were issued in the amount of \$300 million as SIFMA Floating Rate Notes. The Series 2015A-2 senior secured bonds bear interest based on the initial SIFMA Rate of 0.11% plus a spread of 0.85% for the Series 2015A-2 bonds maturing on June 1, 2018 and a spread of 0.95% for the Series 2015A-2 bonds maturing June 1, 2020. Interest on the Series 2015A-2 bonds is payable monthly in arrears on the first day of each calendar month commencing on August 1, 2015. Interest on Series 2015A-2 bonds is calculated based on a 365 or 366 day year using actual days outstanding. The SIFMA rate is adjusted Wednesday of each week. The bonds are secured by and payable from Pledged Revenues under a trust indenture agreement. Pledged Revenues under the indenture include the following; net premiums and surcharges collected in the Coastal Account, Regular Assessments, Emergency Assessments, Florida Hurricane Catastrophe Fund (FHCF) reimbursements for which Citizens has made draws from the bond proceeds, and invested assets held in the accounts and subaccounts established under the indenture.

Effective January 27, 2015 Citizens executed a legal defeasance of its 2007A post-event bonds. Authorization for the action was approved by Citizens Board of Governors at its September 24, 2014 regular meeting. The impact of this legal defeasance was a decrease in bonds payable and interest payable of \$392.5 million and \$6.5 million, respectively. The recognition of future interest expenses was accelerated and recognized as a loss on defeasance. The net effect on policyholders' surplus for the defeasance is an increase of approximately \$1.6 million. The effects of the defeasance are included in included in the exhibit below.

As of September 30, 2015, scheduled bond maturities at par value are as follows (in thousands):

t	Veries 2009A-1 hrough 2009A-2 IRA Bonds	Series 2010A-1 through 2010A-3 HRA Bonds	Series 2011A-1 through 20110A-3 Coastal Bonds	Series 2012A-1 through 2012A-3 PLA-CLA Bonds	Series 2015A-1 through 2012A-2 Coastal Bonds	Total
	-	-	-	-	-	-
	403,085	305,000	90,000	125,000	-	923,085
	343,500	525,000	-	130,000	-	998,500
	-	-	125,000	130,000	200,000	455,000
	-	-	350,000	640,000	800,000	1,790,000

<u>\$ 746,585</u> <u>\$830,000</u> <u>\$ 565,000</u> <u>\$1,025,000</u> <u>\$1,000,000</u> <u>\$4,166,585</u>

B. Funding Agreements with Federal Home Loan Bank (FHLB) - Not applicable

#### <u>Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other</u> <u>Postretirement Benefit Plans</u>

A. Defined Benefit Plans

No significant changes.

B-D. Description of Investment Policies, Fair Value of Plan Assets, and Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plans

No significant changes.

- F. Multiemployer Plans Not applicable.
- G. Consolidated/Holding Company Plans Not applicable.
- H. Postemployment Benefits and Compensated Absences

No significant changes.

L. Impact of Medicare Modernization Act on Postretirement Benefits - Not applicable.

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

Not applicable.

#### <u>Note 14 – Contingencies</u>

- A. Contingent Commitments Not applicable.
- B. Guaranty Fund and Other Assessments No significant changes.
- C. Gain Contingencies Not applicable.
- D. Extra Contractual Obligation and Bad Faith Losses Not applicable.
- E. Product Warranties Not applicable.
- F. Joint and Several Liabilities Not applicable.

#### G. All Other Contingencies

Citizens is involved in certain litigation and disputes incidental to its operations. In the opinion of management, after consultation with legal counsel, there are substantial defenses to such litigation and disputes and any ultimate liability, in excess of reserves resulting there from, will not have a material adverse effect on the financial condition or results of operations of Citizens. Citizens is also involved in other potentially significant litigation described below. Due to the preliminary nature of the following litigation, the potential loss, if any, is not determinable at this time.

In September 2013, Citizens received a subpoena from the Securities and Exchange Commission ("SEC") requesting information relating to catastrophe bonds issued by Everglades Re Ltd. in 2012 and 2013. Citizens is voluntarily cooperating with the SEC and is of the belief that any action by the SEC will not materially affect the financial condition of Citizens.

A summary of potentially significant litigation follows:

Davis & Hernandez v. Citizens. This is a putative class action. The court has not certified the class. Potential class members are Citizens' policyholders who presented a claim for damage to their residential property from April 2006 to present. At issue is whether Citizens appropriately calculated and paid overhead and profit policy benefits. Citizens responded to Plaintiff's Third Amended Complaint on October 2, 2013 and litigation is moving forward. Following 10 months of inactive record activity, the court signed its Notice of Failure to Prosecute. In response, Plaintiff filed a Motion for Leave to Amend attaching a proposed 4<sup>th</sup> Amended Complaint. Citizens responded that it had no objection to the 4<sup>th</sup> amended complaint, but requested that the court order prohibit any further amendments. Citizens Answer to the 4<sup>th</sup> Amended Complaint was filed on July 20, 2015.

#### Note 15 - Leases

A. Lessee Leasing Arrangements

Effective February 10, 2015 Citizens entered into an operating lease with Amkin West, LLC for commercial office space located in Jacksonville, Florida. The initial 10 year lease term includes rent at a rate of \$326,700 per month over the first annual period, with subsequent periods increasing year over year up to a maximum of \$388,344 per month by year 8. The lease provides for five (5) additional two-year (2) options to renew upon the same terms as included in the initial lease.

B. Lessor Leasing Arrangements – Not applicable.

#### <u>Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of</u> <u>Credit Risk.</u>

- 1. Face or Contracts Amounts Not applicable.
- 2. Nature and Terms Not applicable.
- 3. Exposure to Credit-related Losses Not applicable.
- 4. Collateral Policy Not applicable.

#### Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfers and Servicing of Financial Assets Not applicable.
- C. Wash Sales Not applicable.

#### Note 18 - Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans

- A. Administrative Services Only (ASO) Plans Not applicable.
- B. Administrative Services Contract (ASC) Plans Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts Not applicable.

#### Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes.

#### Note 20 - Fair Value Measurements

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
  - 1. Fair Value Measurements by Levels 1, 2 and 3

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Level 2 – Significant Other Observable Inputs: This category, for items measured are fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.

Level 3 - Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

2. Rollforward of Level 3 Items

Citizens has no assets or liabilities measured at fair value in the Level 3 category.

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, Citizens evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

Citizens has no assets or liabilities measured at fair value in the Level 3 category.

- 5. Derivative Fair Values Not applicable.
- B. Other Fair Value Disclosures Not applicable.

#### C. Fair Value for All Financial Instruments by Levels 1, 2, and 3

The exhibit below reflects the fair value and admitted values of all admitted assets that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy. Citizens has no liability based financial instruments

Description	Fair Value	Admitte d	Level 1	Level 2	Level 3	Not Practical (Carrying Value)
Financial Instruments - Assets						
U.S. Treasury	\$ 1,443,282,821	\$ 1,435,681,038	\$ 1,414,167,453	\$ 29,115,368	\$ -	\$ -
All other government	72,451,259	72,016,088	-	72,451,259	-	-
States, territories & possessions	834,384,220	829,458,389	-	834,384,220	-	-
Political Subdivisions	875,491,203	870,190,049	-	875,491,203	-	-
Special revenue	4,233,362,094	4,216,697,821	63,845,424	4,169,516,670	-	-
Industrial & Miscellaneous	4,465,207,483	4,452,583,133	-	4,465,207,483	-	-
Cash, cash Equivalents and class one money market funds	1,369,307,652	1,369,307,588	1,250,877,606	118,430,046	-	-
Asset backed securities:		-		-		-
Residential & Commercial Mortgage Backed	229,285,428	226,632,541	-	229,285,428		-
Industrial & Miscellaneous (Distressed)	136,900,075	52,666,322	-	136,900,075	-	-
Total Cash and Invested Assets	\$ 13,659,672,235	\$ 13,525,232,969	\$ 2,728,890,483	\$ 10,930,781,753	s -	s -

D. Reasons Not Practical to Estimate Fair Values - Not applicable.

#### Note 21 – Other Items

- A. Extraordinary items Not applicable.
- B. Troubled Debt Restructuring for Debtors Not applicable.
- C. Other Disclosures No significant changes.
- D. Business Interruption Insurance Recoveries Not applicable.
- E. State Transferable Tax Credits Not applicable.
- F. Subprime Mortgage Related Risk Exposure Not applicable.

#### Note 22 - Events Subsequent

Subsequent events have been considered through November 13, 2015, the date of issuance of these statutory financial statements. There were no events occurring subsequent to the end of the period that merited recognition or disclosure in these statements.

#### Note 23 – Reinsurance

- A. Unsecured Reinsurance Recoverables no significant changes.
- B. Reinsurance Recoverables in Dispute no significant changes.
- C. Reinsurance Assumed and Ceded and Protected Cells no significant changes.
- D. Uncollectible Reinsurance Not applicable.
- E. Commutation of Ceded Reinsurance Not applicable.
- F. Retroactive Reinsurance Not applicable.
- G. Reinsurance Accounted for as a Deposit Not applicable.
- H. Run-off Agreements Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not applicable.

#### Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used to Estimate Not applicable.
- B. Method Used to Record Not applicable.
- C. Amount and Percent of Net Retrospective Premiums Not applicable.
- D. Medical Loss Ratio Rebates Not applicable.
- E. Calculation of Nonadmitted Accrued Retrospective Premiums Not applicable.
- F. Risk Sharing Provisions of the Affordable Care Act Not applicable.

#### Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years increased by approximately \$85 million, net of reinsurance, during the period ended September 30, 2015. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar	· Year Losses and L	Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)	
	Losses Incurred	LAE Incurred	Totals		(reculinumey)
Homeowners	\$200,433	\$46,742	\$247,175	\$184,826	\$62,349
Fire and Allied Lines	83,900	29,034	112,934	90,305	22,629
Totals	\$284,333	\$75,776	\$360,109	\$275,131	\$84,978

#### Note 26 – Intercompany Pooling Arrangements

Not applicable.

#### Note 27 – Structured Settlements

Not applicable.

#### Note 28 – Health Care Receivables

Not applicable.

#### Note 29 – Participating Policies

Not applicable.

#### Note 30 – Premium Deficiency Reserves

Not applicable.

#### Note 31 – High Deductibles

Not applicable.

#### Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable.

#### Note 33 – Asbestos and Environmental Reserves

Not applicable.

#### Note 34 – Subscriber Savings Accounts

Not applicable.

#### <u>Note 35 – Multiple Peril Crop Insurance</u>

Not applicable.

#### <u>Note 36 – Financial Guaranty Insurance</u>

Not applicable.

## **GENERAL INTERROGATORIES**

#### PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?	Yes [ ] No [X	]
1.2	If yes, has the report been filed with the domiciliary state?	Yes [ ] No [	]
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?	Yes [ ] No [X	]
2.2	If yes, date of change:		
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?	Yes [ ] No [X	]
	If yes, complete Schedule Y, Parts 1 and 1A.		
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [ ] No [X	]
3.3	If the response to 3.2 is yes, provide a brief description of those changes.		
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?	Yes [ ] No [X	]
4.2	If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.		
	1     2     3       Name of Entity     NAIC Company Code     State of Domicile		
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in- fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.	Yes [ ] No [ ] NA [X	]
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.		
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.		
6.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).		
6.4	By what department or departments?		
6.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?	Yes [ ] No [ ] NA [X	]
6.6	Have all of the recommendations within the latest financial examination report been complied with?	Yes [ ] No [ ] NA [X	]
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?	Yes [ ] No [X	]
7.2	If yes, give full information:		
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [ ] No [X	]
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.		
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [ ] No [X	]
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]		
	1 2 3 4 5	6	

 1
 2
 3
 4
 5
 6

 Location
 Location
 FRB
 OCC
 FDIC
 SEC

# **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes [X]	No [ ]
	(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;		
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;		
	(c) Compliance with applicable governmental laws, rules and regulations;		
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and		
	(e) Accountability for adherence to the code.		
9.11	If the response to 9.1 is No, please explain:		
9.2	Has the code of ethics for senior managers been amended?	Yes [ ]	No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).		
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes [ ]	No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).		
	FINANCIAL		
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes [X]	No [ ]
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$		
	INVESTMENT		
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)	Yes [ ]	No [X]
11.2	If yes, give full and complete information relating thereto:		
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:\$		
13.	Amount of real estate and mortgages held in short-term investments:		
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes [ ]	No [X]
14.2	If yes, please complete the following:		
	12Prior Year-EndCurrent QuarterBook/AdjustedBook/AdjustedCarrying ValueCarrying Value		
	14.21 Bonds\$		
	14.22 Preferred Stock       \$\$         14.23 Common Stock       \$\$		
	14.24 Short-Term Investments \$		
	14.25 Mortgage Loans on Real Estate \$		
	14.26 All Other		
	14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)       \$         14.28 Total Investment in Parent included in Lines 14.21 to 14.26       \$		
	above		

15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes [	]	√o [	X ]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes [	1 [	√o [	]

If no, attach a description with this statement.

### **GENERAL INTERROGATORIES**

- 16 For the reporting entity's security lending program, state the amount of the following as of the current statement date:
  - 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
  - 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
  - 16.3 Total payable for securities lending reported on the liability page
- 17. Excluding items in Schedule E Part 3 Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2			
Name of Custodian(s)	Custodian Address			
	One Mellon Center, 500 Grant Street, Suite 1315			
	Pittsburgh, PA 15258 1801 Hermitage Boulevard, Suite 100 Tallahassee,			
Florida State Board of Administration				
	123 S Broad Street, 15th Floor, Philadelphia, PA			
Wells Fargo Bank, NA	19109			

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .....
- 17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
		Bute of onlinge	Redeen

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

Central Registration Depository	-	3
Contrain registration Depository	Name(s)	Address
	Blackrock	55 East 52nd Street New York, NY 10055
		7th Floor, 200 Park Avenue, New York NY
	Insight Investment Management	
		201 Washington Street, 29th Floor
		Boston, MA 02108
	Eaton Vance	Two International Place Boston, MA 02110
		Federated Investors Tower 1001 Liberty
	Federated	Avenue 16th Floor Pittsburgh, PA 15222
	General Re- New England Asset	Pond View Corporate Center 74 Batterson
	Management	Park Road Farmington, CT 06032
	HIMCO	100 High Street Boston, MA 02110
	Northern Trust Global	50 South LaSalle Street Chicago, IL
	Investment Services	60603
	Payden & Rygel	265 Franklin Street Boston, MA 02110
		One Keystone Plaza, Suite 300
	PFM Asset Management	Harrisburg, PA 17003
	RBC Global Asset Management,	50 South Sixth Street, Suite 2350
	Inc. (Voyageur)	Minneapolis, MN 55402
		1285 Avenue of the Americas - 12th Floor
	UBS Global Asset Management	New York, NY 10019
	US Bancorp Asset Management,	
	Inc. (FAF)	800 Nicollet Mall Minneapolis, MN 55402
	Wellington Management	280 Congress Street Boston, MA 02210
	Wells Capital Management	525 Market Street, Tenth Floor San
	(Evergreen)	Francisco, CA 94105

18.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? .....
18.2 If no, list exceptions:

Yes [X] No [ ]

\$..... \$..... \$.

Yes [X] No [ ]

Yes [ ] No [X]

### **GENERAL INTERROGATORIES** PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?	Yes [ ] No [ ] NA [X]
	If yes, attach an explanation.	
2.	Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?	Yes [ ] No [X]
	If yes, attach an explanation.	
3.1	Have any of the reporting entity's primary reinsurance contracts been canceled?	Yes [ ] No [X]
3.2	If yes, give full and complete information thereto.	

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [ ] No [X]

#### 4.2 If yes, complete the following schedule:

				TOTAL D	ISCOUNT		DIS	COUNT TAKEN	N DURING PEF	RIOD
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
		TOTAL								

5.	Operating Percentages:	
	5.1 A&H loss percent	%
	5.2 A&H cost containment percent	%
	5.3 A&H expense percent excluding cost containment expenses	%
6.1	Do you act as a custodian for health savings accounts?	
6.2	If yes, please provide the amount of custodial funds held as of the reporting date	§
6.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
6.4	If yes, please provide the balance of the funds administered as of the reporting date	6

# **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
		PROPERTY/CASUALTY - AFFILIATES	Domicinary surradiction	Type of Reinsuler	(Tunough O)	Reinsuler Raung
		PROPERTY/CASUALTY - U.S. INSURERS				
19283		AMERICAN STANDARD INS CO OF WI	WI	Author i zed		
26921		EVEREST REINS CO	DE	Authorized		
10227	13-4924125	MUNICH REINS AMER INC	DE	Authorized		
23680	47-0698507	ODYSSEY REINS CO.	רD∟	Authorized		•••••
	13-1675535.	SWISS REINS AMER CORP	NY	Authorized		•••••
		TRANSATLANTIC REINS CO	NY	Authorized		
	02-0733996	SOUTHERN OAK INS CO.	FI	Authorized		
00000	AA-9991310	FLORIDA HURRICANE CATASTROPHE FUND.	FL	Authorized		
12954	26-0211369	OLYMPUS INS CO.	FL	Authorized		
	46-3943172	SAFEPOINT INS CO.	FL	Authorized.		
		PROPERTY/CASUALTY - POOLS AND ASSOCIATIONS	I			
		PROPERTY/CASUALTY - ALL OTHER INSURERS				
		ARGO RE	BMU	Unauthor i zed.		
	ΔΔ_11200832	Lloyd's Syndicate Number 1910	GBR	Authorized		
	ΔΔ_310/162	Aspen Bermuda Ltd.	BMU	Certified	3	
	ΔΔ_3194100.	Axis Specialty Ltd	BMU	Certified		
	ΔΔ_1128087	Lloyd's Syndicate Number 2987	GBR	Authorized		
	AA-3100875	Hiscox Ins Co (Bermuda) Ltd	BMU	Certified	3	11/04/2010
	AA-3190686	Partner Reins Co Ltd.	BMU	Certified	Э З	
	ΔΔ-11201/5	QBE REINS (UK) LTD	GBR	Unauthorized		
00000	ΔΔ_3100330	RENA I SSANCE RE INS LTD.	BMU	Certified	3	12/29/2010
00000	ΔΔ_3190870	Validus Reins Ltd.	BMU	Certified	у. З	08/08/2012
00000	AA-3190757		BMU	Certified		06/17/2010
00000	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		
00000		MAPFRE RE COMPANIA DE REASEGUROS SA	ESP	Unauthorized		
		Peak Reins Co Ltd.	HKG	Unauthorized		
		Qatar Reinsurance Company LLC	QAT.	Unauthorized		
	AA-1440076	SIRIUS INTL INS CORP.	SWE	Unauthorized		
00000	AA-1460023	Tokio Millennium Re AG	CHE	Certified	3	02/25/2011
00000	AA-1128001	LLOYD'S SYNDICATE NUMBER 2001	GBR	Authorized		
	AA-1460019.	AMI IN AG	CHE.	Unauthorized		
	AA-1127414	Lloyd's Syndicate Number 1414	GBR.	Authorized		
	AA-1120085	Lloyd's Syndicate Number 1274	GBR	Authorized.		
.00000	AA-1120084	Llovd's Syndicate Number 1955	GBR	Authorized		
	AA-1128987	Llovd's Syndicate Number 2987	GBR	Authorized		
.00000		LLOÝD'S SÝNDICATE NUMBER 4444.	GBR	Authorized		
		LLÓYD'S SYNDICATE NUMBER 4444. LLÓYD'S SYNDICATE NUMBER 1084.	GBR	Authorized		
	AA-1120157	LLOYD'S SYNDICATE NUMBER 1729	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 435	GBR	Authorized		
		GEN INS CORP OF INDIA	IND	Unauthorized		
	AA-1126033	LLOYD'S SYNDICATE NUMBER 33.	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 2791	GBR	Authorized		
		Lloyd's Syndicate Number 2007	GBR	Authorized		
	AA-1120102	LLOYD'S SYNDICATE NUMBER 1458	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 1183	GBR	Authorized		
		ALPHACAT REINS LTD	BMU	Unauthorized		
	AA-3190677	HORSESHOE RE LTD	BMU	Unauthorized		
		DE SHAW RE (BERMUDA) LTD	ВМU	Unauthorized		
		Collateralised Re Ltd	BMU	Unauthorized		
		ALLIANZ RISK TRANSFER	CHE	Unauthorized		
		POSEIDON RE LTD	BMU	Unauthorized		
00000		LLOYDS OF LONDON	GBR	Authorized		

# **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

		Showing All Ne	Showing All New Reinsurers - Current Year to Date								
1 NAIC Company Code 00000 00000 00000 00000	2	3	4	5	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating					
Company Code	ID Number	Name of Reinsurer HANNOVER RUECK SE NOUVELLE CIE DE REASSUR S A EVERGLADES RE I LTD EVERGLADES RE I LTD.	Domiciliary Jurisdiction	Type of Reinsurer	(1 through 6)	Reinsurer Rating					
		HANNOVER RUECK SE	DEU	Authorized							
00000	AA-1460100	NOUVELLE CIE DE REASSUR S A	CHE	Unauthor i zed							
00000	AA-3191292	EVERGLADES RE L LTD	BMU	Unauthorized							
00000	AA-3191293			Unauthorized							
	1		Dino								
				<u>+</u>	<u> </u>						
				t							
				+							
				+							
				+							
				+							
				<b> </b>							
				<b> </b>							

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

		1		o Date - Allocated b iums Written	y States and Territo Direct Losses Paid (		Direct Loss	es Unpaid
			2	3	4	5	6	7
	States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL							
2.	Alaska AK							
	Arizona AZ							
1	Arkansas AR							
1	California CA							
	Colorado CO Connecticut CT							
	Delaware DE							
	Dist. Columbia DC							
	Florida FL							
	Georgia GA							
	Hawaii HI							
	Idaho ID							
	Illinois IL							
1	Indiana IN Iowa IA							
	Kansas							
	Kentucky KY							
19.	Louisiana LA							
1	Maine ME.							
	Maryland MD.							
	Massachusetts MA.							
	Michigan MI Minnesota MN							
1	Mississippi MS.							
	Missouri MO.							
27.	Montana MT							
	Nebraska NE							
	Nevada NV							
	New Hampshire NH							
	New Jersey NJ New Mexico NM							
	New York NY							
	No. Carolina NC.							
	No. Dakota ND.							
36.	Ohio OH							
	Oklahoma OK.							
	Oregon OR.							
	PennsylvaniaPA							
1	Rhode Island RI So. Carolina SC							
	So. Dakota							
	Tennessee TN							
44.	TexasTX							
1	Utah UT							
	Vermont							
	VirginiaVA Washington WA.							
1	West Virginia WV.							
	Wisconsin WI							
1	Wyoming WY.							
	American Samoa AS							
	Guam GU.							
	Puerto Rico PR							
1	U.S. Virgin IslandsVI Northern Mariana Islands MP							
1	Canada CAN							
	Aggregate Other Alien OT							
	Totals	(a) 0	1,004,913,236	1,656,593,976	491,209,637	464,422,067	534,998,169	807,255,560
	DETAILS OF WRITE-INS	WWW						
1		XXX 						
		XXX						
	Summary of remaining write-							
	ins for Line 58 from overflow							
58999	page TOTALS (Lines 58001 through							
	58003 plus 58998) (Line 58	WWW						
	above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state. (a) Insert the number of L responses except for Canada and Other Alien. Schedule Y - Part 1 NONE Schedule Y - Part 1A NONE

# **PART 1 - LOSS EXPERIENCE**

			Current Year to Date		4
	Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				
2.	Allied lines			9.1	
3.	Farmowners multiple peril		,,.		
4.	Homeowners multiple peril	513,219,075	200.229.680	39.0	27.5
5.	Commercial multiple peril		,		
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability -occurrence.				
11.1					
11.2	Medical professional liability -claims made				
	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability occurrence				
17.2	Other liability-claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence				
18.2	Products liability-claims made				
19.1,19	0.2 Private passenger auto liability				
19.3,19	0.4 Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	ΥXX	ΧΧΧ	YYY	ХХХ
32.	Reinsurance - Nonproportional Assumed Froperty				XXX.
33.	Reinsurance - Nonproportional Assumed Financial Lines		XXX	XXX.	
33. 34.	Aggregate write-ins for other lines of business				ΛΛΛ
			202 004 705	04.4	40.0
35.	TOTALS	1,318,796,006	282,664,795	21.4	16.8
	ETAILS OF WRITE-INS				
	Im. of remaining write-ins for Line 34 from overflow page				
3499. To	tals (Lines 3401 through 3403 plus 3498) (Line 34)				

# PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current	2 Current	3 Prior Year
	Line of Business	Quarter	Year to Date	Year to Date
1.	Fire			
2.	Allied lines			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability-occurrence			
11.2	Medical professional liability-claims made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made.			
17.3	Excess Workers' Compensation			
18.1	Products liability-occurrence.			
18.2	Products liability-claims made			
	Private passenger auto liability			
10.3.10.4	Commercial auto liability			
21.	Commercial auto liability			
21.	Auto physical damage			
22.	Aircraft (all perils)			
-	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	ХХХ
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	ХХХ	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	315,605,984	1,004,913,236	1,656,593,977
DET	AILS OF WRITE-INS	, , , , , , , , , , , , , , , , , , , ,		
3401.				
3402.				
3403.				
3498. Sum	. of remaining write-ins for Line 34 from overflow page			
	Is (Lines 3401 through 3403 plus 3498) (Line 34)			

# PART 3 (000 omitted)

#### LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2012 + Prior		232,294	650,891				242,111					(56,183)	
2. 2013		57 , 570										(20,716)	6,331
3. Subtotals 2013 + prior			779,661								150 , 097	(76,899)	73,198
4. 2014				134 , 694			63,079				108 , 398	(96,618)	11,780
5. Subtotals 2014 + prior	579,171	453,817	1,032,988	493,697		493,697					258 , 496	(173,517)	84,978
6. 2015		XXX	xxx	xxx		131 , 116	XXX		90 , 924		xxx		
7. Totals	. 579,171	453,817	1,032,988	493,697	131,116	624,813	343,969	53,091	371,223	768,284	258,496	(173,517)	84,978
Prior Year-End 8. Surplus As Regards Policy- holders	7,384,027										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 44.6	2. (38.2)	3. 8.2 Col. 13, Line 7 Line 8
													4. 1.2

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

#### Explanation:

- 1.
- 2.
- 3.
- 4.

#### Bar Code:

### **OVERFLOW PAGE FOR WRITE-INS**

PQ004 Additional Aggregate Lines for Page 04 Line 14. \*STMTINCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
1404. LOSS ON DEFEASANCE	(16,346,540)		
1405. BAD DEBT RECOVERY/(WRITE OFF) OTHER THAN PREMIUM	(5,164,959)		
1406. LOC Fees and Notes Issued Costs	(5,291,699)		
1407. Gain Loss on Disposal of Fixed Assets			
1497. Summary of remaining write-ins for Line 14 from Page 04	(26,803,198)	9,247	

PQ004 Additional Aggregate Lines for Page 04 Line 37. \*STMTINCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
3704. ADJUST UNEARNED ASSESSMENT INCOME			
3797. Summary of remaining write-ins for Line 37 from Page 04		(6,458,335)	

# **SCHEDULE A – VERIFICATION**

Real Estate

	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition 3. Current year change in encumbrances		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

# SCHEDULE B – VERIFICATION

Mortgage Loans	1	
	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book value/recorded investment evaluating accrued interact. Decomber 21 of prior vegr		
Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3 Capitalized deferred interest and other		
4. Accrual of discount		
Accrual of discount.     Accrual of discount.     Unrealized valuation increase (decrease).     Total gain (loss) on disposals.		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
<ol><li>Deduct amortization of premium and mortgage interest points and commitment fees</li></ol>		
<ol><li>Total foreign exchange change in book value/recorded investment excluding accrued interest</li></ol>		
<ol> <li>Total foreign exchange change in book value/recorded investment excluding accrued interest</li> <li>Deduct current year's other-than-temporary impairment recognized</li> </ol>		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5-	+6-7-	
8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

# **SCHEDULE BA – VERIFICATION**

Other Long-Term Invested Assets

			1	2
				Prior Year Ended
ļ			Year To Date	December 31
	1.	Book/adjusted carrying value, December 31 of prior year		
	2.	Cost of acquired:		
		2.1 Actual cost at time of acquisition		
		2.2 Additional investment made after acquisition		
	3.	Capitalized deferred interest and other		
	4.	Capitalized deferred interest and other		
	5.	Uproplized valuation increase (decrease)		
	6.	Total gain (loss) on disposals		
	7.	Deduct amounts received on disposals		
	8.	Deduct amortization of premium and depreciation		
	9.	Total foreign exchange change in book/adjusted carrying value		
	10.	Deduct current year's other-than-temporary impairment recognized		
	11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
	12.	Deduct total nonadmitted amounts		
	13.	Statement value at end of current period (Line 11 minus Line 12)		

# **SCHEDULE D – VERIFICATION**

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year		
2. Cost of bonds and stocks acquired	5.642.581.235	7.467.366.983
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. I otal gain (loss) on disposals		
6. Deduct consideration for bonds and stocks disposed of		
7. Deduct amortization of premium	105.588.954	159.561.383
8. Total foreign exchange change in book/adjusted carrying value		
<ol> <li>Deduct current year's other-than-temporary impairment recognized.</li> </ol>		
<ol> <li>9. Deduct current year's other-than-temporary impairment recognized</li> <li>10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)</li> </ol>		
11. Deduct total nonadmitted amounts	1,580,543	
12. Statement value at end of current period (Line 10 minus Line 11)	11,873,944,457	12,221,893,572

### **SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
NAIO Designation	Book/Adjusted Carrying Value Beginning of	Acquisitions During	Dispositions During	Non-Trading Activity During	Book/Adjusted Carrying Value End of	Book/Adjusted Carrying Value End of	Book/Adjusted Carrying Value End of	Book/Adjusted Carrying Value December 31
NAIC Designation	Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)		4,114,679,063						
2. NAIC 2 (a)		40,481,746						
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)			3,771,517		99,701,970	96,192,175	92,420,658	105,657,085
7. Total Bonds	13,788,217,526	4,155,160,809	4,278,485,971	(36,206,832)	13,359,607,195	13,788,217,526	13,628,685,532	13,765,999,307
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	13,788,217,526	4,155,160,809	4,278,485,971	(36,206,832)	13,359,607,195	13,788,217,526	13,628,685,532	13,765,999,307

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$

# **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
9199999	1,749,743,123	xxx	1,750,993,433	1,779,907	781,082

# **SCHEDULE DA - VERIFICATION**

Short-Term Investments

		1	2 Prior Year
		Year To Date	Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,521,565,432	1,607,650,313
	Cost of short-term investments acquired		
3.	Accrual of discount	63,218	45 , 149
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	8 , 392 , 368 , 579	11 , 495 , 544 , 893
7.	Deduct amortization of premium		1 , 190 , 716
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized.		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,749,743,123	1,521,565,432
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,711,569,329	1,488,428,647

Schedule DB - Part A - Verification

# NONE

Schedule DB - Part B - Verification

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule DB - Verification

# NONE

# **SCHEDULE E - VERIFICATION**

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		2,999,828
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		14 , 131
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,417,409	19,578,999

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 2

Schedule B - Part 3

Schedule BA - Part 2

Schedule BA - Part 3

# **SCHEDULE D - PART 3**

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

			51104	7 All Long-Term Bonds and Stock Acquired During the Curren	it guarter				
1	2	3	4	5	6	7	8	9	10 NAIC Designation or
CUSIP Identification	Description	Foreign Da	ate Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Market Indicator <sup>(a)</sup>
Bonds - U.S. Gover		roloigh D	ato / toquirou			0001		Interest and Birlashas	Indicator
	OVERSEAS PRIVATE INVESTMENT CORP			WELLS EARGO SECS LLC		7 575 000			1
	UNITED STATES TREASURY BILL			WELLS FARGO SECS LLC NESBITT BURNS SEC IN					1
912828-A8-3	UNITED STATES TREASURY NOTE/BOND		.07/10/2015	CALYON SECS USA INC.		6,193,545	6,020,000		1
912828-B7-4	UNITED STATES TREASURY NOTE/BOND			VAR I OUS.					1
912828-D6-4	UNITED STATES TREASURY NOTE/BOND		.07/23/2015	VAR I OUS					1
912828-D9-8	UNITED STATES TREASURY NOTE/BOND		.09/29/2015	DEUTSCHE BANC/ALEX B					1
912828-F4-7	UNITED STATES TREASURY NOTE/BOND		09/23/2015	CITIGROUP GLOBAL MKT					ļ
	UNITED STATES TREASURY NOTE/BOND			NESBITT BURNS SEC IN					······
	UNITED STATES TREASURY NOTE/BOND			CITIGROUP GLOBAL MKT PARIBAS (BKNY) FED.					i
	UNITED STATES TREASURY NOTE/BUND		09/21/2015	DEUTSCHE BANC/ALEX B					1
	UNITED STATES TREASURY NOTE/DOND.			CITIGROUP GLOBAL MKT		1,985,313			1
	UNITED STATES TREASURY INFLATION INDEXED.		09/18/2015	JPMORGAN CHASE BK/RB		2 514 144		1,370	1
	UNITED STATES TREASURY NOTE/BOND		09/17/2015	MORGAN STANLEY & CO			.40,000,000		1
	UNITED STATES TREASURY NOTE/BOND			MORGAN STANLEY & CO.					11
912828-MK-3	UNITED STATES TREASURY NOTE/BOND.			BARCLAYS BZWSIFED.			.4,500,000		11
912828-NG-1	UNITED STATES TREASURY NOTE/BOND			GOLDMAN SACHS & CO					1
912828-RE-2	UNITED STATES TREASURY NOTE/BOND			BARCLAYS BZWSIFED	<b>.</b>				11
912828-SA-9	UNITED STATES TREASURY INFLATION INDEXED.		08/20/2015 .09/15/2015	CITIGROUP GBL MKTS/S.					ļ
	UNITED STATES TREASURY NOTE/BOND			NON-BROKER TRADE, BO					······
	UN ITED STATES TREASURY NOTE/BOND UN ITED STATES TREASURY NOTE/BOND			VARIOUS					······
912828-SH-4 912828-SS-0	UNITED STATES TREASURY NOTE/BOND			BARCLAYS CAPITAL FIX					1
	UNITED STATES TREASURY NOTE/BOND		09/14/2015 08/04/2015	VARIOUS			9,000,000		1
	UNITED STATES TREASURY NOTE/BOND		09/17/2015	VARTOUS					1
	UNITED STATES TREASURY NOTE/BOND			VARIOUS					1
	UNITED STATES TREASURY NOTE/BOND			DEUTSCHE BANC/ALEX B		32.675.267			1
	UNITED STATES TREASURY NOTE/BOND		08/04/2015	VARIOUS		.5,491,432	.5,500,000		1
	UNITED STATES TREASURY NOTE/BOND			GOLDMAN SACHS & CO.					1
912828-VF-4	UNITED STATES TREASURY NOTE/BOND			MORGAN STANLEY & CO					1
912828-VK-3	UNITED STATES TREASURY NOTE/BOND			CREDIT_AGRICOLE_SEC					1
	UNITED STATES TREASURY NOTE/BOND		07/13/2015	VARIOUS					ļ
	UNITED STATES TREASURY NOTE/BOND			NOMURA SECURITIES/FI					l
912828-WC-0 912828-WD-8	UNITED STATES TREASURY NOTE/BOND UNITED STATES TREASURY NOTE/BOND		08/31/2015	VAR IOUS VAR IOUS					1
	UNITED STATES TREASURY NOTE/BOND			VARTOUS					1
	UNITED STATES TREASURY NOTE/BOND		09/01/2015	GOLDMAN SACHS & CO.		29 970 804			1
	UNITED STATES TREASURY NOTE/BOND		07/31/2015	CALYON SECS USA INC.					1
	UNITED STATES TREASURY NOTE/BOND		.07/30/2015	VARIOUS		14,814,023			1
	ds - U.S. Governments			· · · · · · · · · · · · · · · · · · ·		389,987,912	390,647,139	818,382	ХХХ
Bonds - All Other G						000,001,012	000,077,100	010,002	1 000
	. INTER-AMERICAN DEVELOPMENT BANK	1	08/20/2015	TORONTO DOMINION SEC.	1				11FE
	ds - All Other Governments					2,407,301	2,410,000		XXX
	s, Territories and Possessions					2,407,001	2,410,000	1	1 000
	ARIZONA SCHOOL FACILITIES BOARD	1		CITIGROUP GLOBAL MAR	1				1FE
04057P-JT-6	ARIZONA SCHOOL FACILITIES BOARD		07/15/2015	CITIGROUP GLOBAL MAR					1FE
040588-D6-9	STATE OF ARIZONA			MORGAN STANLEY & CO		2,310,900	2,000,000		1FE
	STATE OF CALIFORNIA.		07/01/2015	RBC CAPITAL MARKETS	· · · · · · · · · · · · · · · · · · ·				
13063C-TX-8	STATE OF CALIFORNIA			MORGAN STANLEY & CO			2,000,000		1FE
13063C-TZ-3	STATE OF CALIFORNIA			MORGAN STANLEY & CO					1FE
	STATE OF GEORGIA		09/23/2015	BARCLAYS CAPITAL FIX.					1FE
	STATE OF GEORGIA			GOLDMAN SACHS & CO					1FE
	STATE OF GEORGIA		08/05/2015	WELLS FARGO BANK N.A.					1FE
	STATE OF MARYLAND			CITIGROUP GLOBAL MAR					1FE
	STATE OF MICHIGAN STATE OF MINNESOTA			MORGAN STANLEY & CO CITIGROUP GLOBAL MAR					1FE
60412A-DV-2 60412A-ER-0	STATE OF MINNESOTA			BARCLAYS CAPITAL FIX	·····			0.500	1FE
	STATE OF MINNESOTA		08/18/2015 09/09/2015	WELLS FARGO BANK N.A				2,590 3,611	1FE
000200-02-7	STATE OF NUNTE CANVETINA.			ILLLO FANOU DAININ N.A.	· · · · · · · · · · · · · · · · · · ·	∠, 131,400	∠,000,000	١١٥, ٩	IFE

# **SCHEDULE D - PART 3**

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

Show All Long-Term Bonds and Stock Acquired During the Current Quarter									
1	2	3	4	5	6	7	8	9	10
								-	NAIC
									Designation or
CUSIP					Number of	Actual		Paid for Accrued	Market
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
		Fulleight			Sildles Of Stock				
658256-W4-0	STATE OF NORTH CAROLINA		07/13/2015	CITIGROUP GLOBAL MAR					1FE
	STATE OF OHIO.			BARCLAYS CAPITAL FIX					1FE
	STATE OF OHIO.			MORGAN STANLEY & CO.		1,654,365	1,500,000	,,	1FE
68609B-HB-6	STATE OF OREGON			WELLS FARGO BANK N.A			6,500,000		1FE
	STATE OF RHODE ISLAND			RAYMOND JAMES & ASSO		3,723,090	3,500,000		1FE
	STATE OF RHODE ISLAND				•				
76222R-ST-0	STATE OF RHODE ISLAND		07/22/2015	RAYMOND JAMES & ASSO					1FE
	STATE OF TEXAS			JPM SECURITIES-FIXED					1FE
97705M-AH-8	STATE OF WISCONSIN			RBC CAPITAL MARKETS					1FE
	ds - U.S. States. Territories and Possessions					115,233,314	101,025,000	826,211	
						110,200,014	101,025,000	020,211	XXX
Bonds - U.S. Politic	al Subdivisions of States, Territories and Possessions								
00344N-LQ-5	CITY OF ABILENE TX			PERSHING & COMPANY.					1FE
	CITY OF ABILENE TX.			PERSHING & COMPANY		1,382,884			1FE
	OUNTY OF ADULENE IN			PERSITING & COMPANY	łł				
03588H-AG-1	COUNTY OF ANNE ARUNDEL MD		07/14/2015	CITIGROUP GLOBAL MAR	· [				1FE
03588H-FF-8	COUNTY OF ANNE ARUNDEL MD			CITIGROUP GLOBAL MAR	. J				1FE
052397-AD-8	CITY OF AUSTIN TX			JEFFERIES & COMPANY.	1	2.769.302	2,425,000	1.684	1FE
150411-K5-4	CITY OF CEDAR HILL TX		07/29/2015	BAIRD ROBERT W & CO.	[		685,000	,001	1FE
	CITY OF CEDAR HILL TX			BAIRD ROBERT W & CO	++				1FE
	COUNTY OF CUAR FILL IA				•••••••••••••••••••••••••••••••••••••••			F0.000	
160069-UM-0	. COUNTY OF CHARLESTON SC		07/08/2015	RAYMOND JAMES & ASSO					1FE
161035-DC-1	CITY OF CHARLOTTE NC			WELLS FARGO BANK N.A					1FE
	CITY OF CLEVELAND OH.			NATL FINANCIAL SERVI					1FE
186343-K4-0	CITY OF CLEVELAND OH			NATL FINANCIAL SERVI		859 710			1FE
259030-PL-2	DOUGLAS COUNTY SCHOOL DISTRICT/GA		.09/29/2015	BARCLAYS CAPITAL INC			5,000,000		1FE
				WELLS FARGO BANK N.A.					
270083-ZS-0	EANES INDEPENDENT SCHOOL DISTRICT		07/09/2015	WELLS FARGU BANK N.A.					1FE
	COUNTY OF FAIRFAX VA		07/28/2015	WELLS FARGO BANK N.A					1FE
349460-4G-7	FORT WORTH INDEPENDENT SCHOOL DISTRICT			BARCLAYS CAPITAL FIX		6,475,168		1.556	1FE
509885-AR-0	CITY OF LAKE HAVASU CITY AZ			J.P. MORGAN SECURITI				,	1FE
509885-AS-8	CITY OF LAKE HAVASU CITY AZ			J.P. MORGAN SECURITI		1,158,290	1,000,000		1FE
545896-3B-6	COUNTY OF LOUDOUN VA.			BARCLAYS CAPITAL FIX	· [		5.000.000	404.004	1FE
613340-4M-7	. COUNTY OF MONTGOMERY MD			CITIGROUP GLOBAL MAR					1FE
64966H-G5-3	CITY OF NEW YORK NY.			WELLS FARGO BANK N.A.					1FE
64966L-DV-0	CITY OF NEW YORK NY			WELLS FARGO BANK N.A		4,657,840			1FE
	CITY OF NEW YORK NY.			NATL FINANCIAL SERVI				,	1FE
								40.044	
64966L - V4 - 0	. CITY OF NEW YORK NY		09/29/2015	JPM SECURITIES-FIXED					1FE
702316-6C-9	CITY OF PASADENA TX			HUTCH I NSON, SHOCKEY, E.		1,660,080			1FE
702316-6D-7	CITY OF PASADENA TX.		07/10/2015	HUTCHINSON, SHOCKEY, E.	l				1FE
717813-RV-3	CITY OF PHILADELPHIA PA		09/17/2015	CITIGROUP GLOBAL MÁR		5,695,450	5.000,000		1FE
734260-4H-2	PORT OF HOUSTON AUTHORITY			CITIGROUP GLOBAL MAR		2,337,940	2.000.000		1FE
	COUNTY OF PRINCE GEORGE'S MD.			CITIGROUP GLOBAL MAR.	· [				
	LOUINTE OF CAN ANTONIO TV				· [				1FE
	CITY OF SAN ANTONIO TX		07/29/2015	CITIGROUP GLOBAL MAR.	• • • • • • • • • • • • • • • • • • • •				
	CITY OF SAN ANTONIO TX		07/29/2015	CITIGROUP GLOBAL MAR	.jļ				1FE
	COUNTY OF SNOHOMISH WA.			HUTCHINSON, SHOCKEY, E.	II				1FE
889278-VJ-3	CITY OF TOLEDO OH			NATL FINANCIAL SERVI		2 352 659	2.070.000		1FE
889278-VK-0	CITY OF TOLEDO OH			NATE FINANCIAL SERVI	· [				1FE
	WILL & KENDALL COUNTIES COMMUNITY CONSOL			KEYBANC CAPITAL MARK	· [	1 140 000		10.972	
			07/28/2015	NEIDANG GAFITAL WARK					1FE
2499999 - Bond	ds - U.S. Political Subdivisions of States, Territories and	Possessions				105,386,004	92,345,000	882,620	XXX
Bonds - U.S. Specia	al Revenue					, , , , , , , , , , , , , , , , , , , ,	, ,,,,,,,,		
			00/07/00/5			0 400 400 1	1 000 000	1	455
01179R-MM-2	ALASKA MUNICIPAL BOND BANK AUTHORITY			RBC CAPITAL MARKETS.					1FE
052422-DU-3	CITY OF AUSTIN TX			VAR I OUS	<u> </u> l				1FE
116475-R3-0	CITY OF BROWNSVILLE TX UTILITIES SYSTEM			GOLDMAN SACHS & CO		614.446			1FE
12681X-AD-0	COUNTY OF CABELL WV			STATE STREET BANK &	1 1	1,500,000	1,500,000		1FE
13033F - 5M - 8	CALIFORNIA HEALTH FACILITIES FINANCING A			CTATE CTDEET DANK &	·			۰ ۲	
	CALIFORNIA MENLOLDAL EINANCE AUTUODITY			STATE STREET BANK &	·[······			Z	1FE
	CALIFORNIA MUNICIPAL FINANCE AUTHORITY			STATE STREET BANK &	·[······				1FE
153476-AA-4	. CENTRAL FLORIDA EXPRESSWAY AUTHORITY		07/08/2015	WELLS FARGO BANK N.A.					1FE
15504R - FR - 5	CENTRAL PUGET SOUND REGIONAL TRANSIT AUT			JPM SECURITIES-FIXED	I				1FE
161045-MF-3	CITY OF CHARLOTTE NC WATER & SEWER SYSTE			WELLS FARGO BANK N.A.	1		5,000,000		1FE
162393-ET-5	CITY OF CHATTANOOGA TN ELECTRIC REVENUE		07/23/2015	BANC/AMERICA SECUR.L	· [				1FE
	CHICAGO MIDWAY INTERNATIONAL AIRPORT			VARIOUS	• [			40	
167562-JW-8	UHICAGU MIDWAY INIEKNATIUNAL AIKPUKI		09/01/2015		. <u> </u>				1FE
	COUNTY OF CLARK NV			VARIOUS	ļ				1FE
181006-GL-5	COUNTY OF CLARK NV		07/01/2015	WELLS FARGO BANK N.A			1.000,000		1FE
182618-JQ-2	CITY OF CLARKSVILLE TN WATER SEWER & GAS			NATL FINANCIAL SERVI		3,089,597	2,740,000	12.558	1FE
19648A-SY-2	COLORADO HEALTH FACILITIES AUTHORITY			JPM SECURITIES-FIXED	· [		2,240,000		1FE
19040A-31-2	UVLUNADU NEALIN FAGILIIIES AUINUKIII			JEM JEGUNITIEJ-FINED	·	, 400,422			

### **SCHEDULE D - PART 3**

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

	<u>^</u>			All Long-Term Bonus and Stock Acquired During the Curren		-	â	<u>^</u>	
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation or
CUSIP					Number of	Actual		Paid for Accrued	Market
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
		Foreign			Shares of Slock			Interest and Dividends	
20774L-BN-4	CONNECTICUT STATE HEALTH & EDUCATIONAL F			STATE STREET BANK &					1FE
235364-AH-9	DALLAS PERFORMING ARTS CULTURAL FACILITI		09/11/2015	STATE STREET BANK &				20	1FE
254764-JH-7	DISTRICT OF COLUMBIA. FEDERAL HOME LOAN BANKS.			GOLDMAN SACHS & CO					1FE
	FEDERAL HOME LOAN BANKS			NON-BROKER TRADE, BO. NON-BROKER TRADE, BO.			2,595,000		1
	FEDERAL HOME LOAN BANKS		09/02/2015	NON-BROKER TRADE, BO		500.745			1
3130A6-2S-5	FEDERAL HOME LOAN BANKS.		07/23/2015	BARCLAYS CAPITAL FIX					1
3130A6-AS-6	FEDERAL HOME LOAN BANKS			VARIOUS					1
	FEDERAL HOME LOAN BANKS			DEUTSCHE BANC/ALEX B	· [ [				1
	FEDERAL HOME LOAN BANKS			VARIOUS					1
	FEDERAL HOME LOAN BANKS			WELLS FARGO SECS LLC.	•				4
	FEDERAL FUME LUAN DAINNS								
3133EE - G2 - 0	FEDERAL FARM CREDIT BANKS			MELLON BANK/CAPITAL					
	FEDERAL FARM CREDIT BANKS			JANNEY MONTGOMERY SC.					1
3133EF - EC - 7	FEDERAL FARM CREDIT BANKS			MORGAN STANLEY & CO					1
3133XG-JA-3	FEDERAL HOME LOAN BANKS			NON-BROKER TRADE, BO					1
	FEDERAL HOME LOAN MORTGAGE CORP.			NON-BROKER TRADE, BO					1
	FEDERAL HOME LOAN MORTGAGE CORP	l		NON-BROKER TRADE, BO	L			3,850	11
3134G5-H3-2	FEDERAL HOME LOAN MORTGAGE CORP.		07/02/2015 07/02/2015	JANNEY MONTGOMERY SC.		3,003,900	3 000 000	9,990	1
313/66_HR_7	FEDERAL HOME LOAN MORTGAGE CORP.		07/02/2015	JANNEY MONTGOMERY SC	1				1
	FEDERAL NATIONAL MORTGAGE ASSOCIATION			NOMURA SECURITIES IN	[]				1
3135G0-GY-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.			NON-BROKER TRADE, BO		2,526,988	2,500,000		1
	FEDERAL NATIONAL MORTGAGE ASSOCIATION.			VARIOUS	·				 
	FEDERAL NATIONAL WORTGAGE ASSOCIATION				•				······
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/16/2015	VARIOUS					······
3136FP-MH-7	FEDERAL NATIONAL MORIGAGE ASSOCIATION		09/03/2015	NON-BROKER TRADE, BO		1 , 199 , 823	1 , 160 , 000		1
3137A7 - JU - 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION. FHLMC MULTIFAMILY STRUCTURED PASS THROUG			NON-BROKER TRADE, BO					1
	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		09/25/2015	JPM SECURITIES-FIXED					1
3137B6-ZM-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG			DEUTSCHE BANC/ALEX B NON-BROKER TRADE, BO		(1,475)			11
	FEDERAL HOME LOAN MORTGAGE CORP		09/17/2015	NON-BROKER TRADE BO		5,246,850			1
3137EA-CA-5	FHLMC MULITFAMILY SIRUCTURED FASS THROUG		07/13/2015 07/27/2015	J.P. MORGAN SECURITI		1,626,647	1,500,000		1
3137EA-CW-7	FEDERAL HOME LOAN MORTGAGE CORP		07/27/2015	VARIOUS		2,884,610			1
				NOMURA SEC INTL.,FIX,			2,000,000	4,049	1
	FEDERAL HOWE LOAN WORTCACE CORP.			GOLDMAN SACHS & CO.					1
	FEDERAL HOME LOAN MORTGAGE CORP			MORGAN STANLEY & CO	łł				
3137EA - DV - 8	FEDERAL HUME LUAN WURTGAGE CURP					2,996,928	3,000,000		
	FANNIE MAE POOL			STIFEL NICHOLAUS & C					1
31381S-2P-6	FANNIE MAE POOL			PERSHING & COMPANY	ll				1
	FANNIE MAE POOL			PERSHING LLC, JERSEY					
	FANNIE MAE POOL			KGS ALPHA CAPITAL MA		2,135,082	2,068,189		11
	FANNIE MAE POOL			BK OF NYC/PIERPONTMB		1,930,455	1,881,078	3.906	1
	FANNIE MAE POOL			BANC/AMERICA SECUR.L.					1
34160W-WG-5	ELORIDA DEPARTMENT OF ENVIRONMENTAL PROT			BANC/AMERICA SECUR.L.		7,287,584	6,860,000		1FE
	CITY OF FORT WORTH TX WATER & SEWER SYST			MORGAN STANLEY & CO.	[·····]				1FE
	CITY OF FORT WORTH TX WATER & SEWER SYST			STATE STREET BANK &	· [				1FE
	UALIEAY UNCOITAL MEDICAL CENTED			J.P. MORGAN SECURITI	·				1FE
	METROPOLITAN TRANSIT AUTHORITY OF HARRIS. HILLSBOROUGH COUNTY AVIATION AUTHORITY.			PERSHING & COMPANY.			∠,000,000		
422275 AC 0				CITIGROUP GLOBAL MAR	łł		1,000,000		1FE
	NILLODUNUUUN UUUNIT AVIAIIUN AUIMUKIIY					2,205,000			1FE
	COUNTY OF HILLSBOROUGH FL.			JPM SECURITIES-FIXED					1FE
	HILLSBOROUGH COUNTY SCHOOL BOARD			J.P. MORGAN SECURITI	ļ		1,000,000		1FE
451908-QY-6	ILLINOIS FINANCE AUTHORITY			STATE STREET BANK &	ļļ				1FE
45200F - VG - 1	ILLINOIS FINANCE AUTHORITY.			VARIOUS					1FE
45202W-AE-0	ILLINOIS FINANCE AUTHORITY.		09/01/2015 07/31/2015	MERRILL LYNCH PIERCE	<u> </u>				1FE
45203H-HP-0	ILLINOIS FINANCE AUTHORITY.		09/11/2015	STATE STREET BANK &			7 200 000		1FE
485429-X8-2	KANSAS DEVELOPMENT FINANCE AUTHORITY			MERRILL LYNCH PIERCE					1FE
485429-X9-0	KANSAS DEVELOPMENT FINANCE AUTHORITY			MERRILL LYNCH PIERCE	[	1,025,000	1,025,000		1FE
	LAFAYETTE CONSOLIDATED GOVERNMENT	1		RAYMOND JAMES & ASSO					1FE
	I AS ANGELES DEDARTMENT OF WATED & DOWED		00/16/2015	CITIGROUP GLOBAL MAR.		4,480,680	4,000,000		1FE
	LOS ANGELES DEPARTMENT OF WATER & POWER. LOUDOUN COUNTY ECONOMIC DEVELOPMENT AUTH			STATE STREET BANK &					
				DIAIE DIREEI DAWA &	·[	2,500,000	2,500,000		1FE
549208-EJ-1	LUBBOCK HEALTH FACILITIES DEVELOPMENT CO			B B & T CAPITAL MARK			4,880,000		1FE
57584X -DJ -7	MASSACHUSETTS DEVELOPMENT FINANCE AGENCY. MASSACHUSETTS WATER RESOURCES AUTHORITY.			CITIGROUP GLOBAL MAR					1FE
576049-YY-0	MASSACHUSETTS WATER RESOURCES AUTHORITY			WELLS FARGO BANK N.A.	ļļ				1FE
576051-MZ-6	MASSACHUSETTS WATER RESOURCES AUTHORITY			EXCHANGE OFFER					1FE
576051-NA-0	MASSACHUSETTS WATER RESOURCES AUTHORITY			EXCHANGE OFFER		780,590	.675,000		1FE
	METROPOLITAN TRANSPORTATION AUTHORITY.			GOLDMAN SACHS & CO.		4,637,967	4,015,000		1FE
	METROPOLITAN TRANSPORTATION AUTHORITY.			GOLDMAN SACHS & CO.	1 1				
					·				p

### **SCHEDULE D - PART 3**

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

1         2         3         4         5         6         7         8           CUSIP Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Stock         Par Value           59415-47-4         WIDHOW STATE BUILDING AURITY         00714/0376         IPM ESCRIPTES FLBL         534015-47-4         WIDHOW STATE BUILDING AURITY         168014/0376         1600 000         1600 000           59415-47-4         WIDHOW STATE BUILDING AURITY         07317/0105         IPM ESCRIPTES FLBL         1680, 200         1600 000           59415-47-4         WIDHOW STATE BUILDING AURITY         07317/0105         IPM ESCRIPTES FLBL         1680, 200         1000, 000           60538-46-5         STATE 6F INSISSIPI         00714/0376         IPM ESCRIPTES FLBL         1680, 200         1000, 000           615103-46-1         WIDEWYLLE FINALE 2URITY         0714/0376         IPM ESCRIPTES FLBL         1690, 000         5000, 000         5000, 000           615103-46-1         WISEN STREE WILLING AURITY         0714/0376         IPM ESCRIPTES FLBL         500, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000         5000, 000	9	10
Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Stock         Cost         Par Value           594615-A-2         MICHIGAN STATE BUILDING AUTHORITY         00714/2015         JPM SEQURITIES-FLED         1.480.361         1.660.001           594615-A-2         MICHIGAN STATE BUILDING AUTHORITY         07731/2015         JPM SEQURITIES-FLED         1.480.361         1.660.001           605638-RE-5         STATE OF MASS SUPPI         0.07131/2015         JPM SEQURITIES-FLED         1.480.301         1.600.001           61503-04-6         MICHIGAN STATE BUILDING AUTHORITY         0.07131/2015         JPM SEQURITIES-FLED         1.490.200         1.500.000           61513-04-6         MISSIS SUPPI         0.07141/2015         MICHIGAN STATE BUILDING AUTHORITY         0.07141/2015         JPM SEQURITIES-FLED         3.400.000         5.000.000           64139-19-0         MISSIN FLE ONTONIC PROLUCING COMP         0.0212/2015         JPM SEQURITIES-FLED         3.400.000         5.000.000           64139-19-0         MIRE AUTHORITY         0.0712/2015         JPM SEQURITIES-FLED         3.400.000         5.000.000           64139-19-0         MIRE AUTHORITY         0.0712/2015         JPM SEQURITIES-FLED         3.400.000         5.000.000         5.000.000         5.000.000 </td <td></td> <td>1 10 7</td>		1 10 7
Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Stock         Cost         Par Value           594615-Ar-2         MICHIGAN STATE BUILDING AUTHORITY.         00714/2015         STATE STREET BAK &         900.000         900.000           594615-Ar-2         MICHIGAN STATE BUILDING AUTHORITY.         0713/2015         JPM SECURITIES-FIXED         1.480.361         1.660.001           605633-AE-5         STATE OF INSIS SISPIPI         09174/2015         MIGRAM STALEP VALUE         1.480.301         1.50.200         1.000.000           61103-0A-6         MISSU HEALTH CARE CORP         002/2015         U S BAK N A         5.000.000 <td></td> <td>NAIC</td>		NAIC
Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Stock         Cost         Par Value           594915-Ar-2         MICHIGM STATE BUILDING AUTHORITY         07/31/2016.         JPM SEQURITIES-FIXED         1.480.351         1.660.500           594915-Ar-2         MICHIGM STATE BUILDING AUTHORITY         07/31/2016.         JPM SEQURITIES-FIXED         1.480.361         1.660.500           660533-AE-5         STATE OF MISSI SSIPPI         09/31/2016.         MICHIGM STALE PLILDING AUTHORITY         1.69.300         1.500.000         1.650.000         1.650.000         1.650.000         1.660.701         1.5450.000         0.000.000         66153-44-64.         MICHIGM STALE CORP.         0.0022/2016.         U S BMAN N.A.         5.000.000         5.000.0		Designation or
Identification         Description         Foreign         Date Acquired         Name of Vendor         Shares of Stock         Cost         Par Value           594915-Ar-2         MICHIGM STATE BUILDING AUTHORITY         07/31/2016.         JPM SEQURITIES-FIXED         1.480.351         1.660.500           594915-Ar-2         MICHIGM STATE BUILDING AUTHORITY         07/31/2016.         JPM SEQURITIES-FIXED         1.480.361         1.660.500           660533-AE-5         STATE OF MISSI SSIPPI         09/31/2016.         MICHIGM STALE PLILDING AUTHORITY         1.69.300         1.500.000         1.650.000         1.650.000         1.650.000         1.660.701         1.5450.000         0.000.000         66153-44-64.         MICHIGM STALE CORP.         0.0022/2016.         U S BMAN N.A.         5.000.000         5.000.0		
1594015-X-4         MICHIGAN STATE BUILDING AUTHORITY         000         9000         90000           1594015-X-2         MICHIGAN STATE BUILDING AUTHORITY         07/31/2015         PTATE STREET BANK &         900 000         900000           1594015-X-2         MICHIGAN STATE BUILDING AUTHORITY         07/31/2015         IPP SECIRITIES-FIXED         1439 20         1250 000           160538-X6-1         MIXARCE VILLE FINANCE AUTHORITY         07/14/2015         STATE STREET BANK &         1600 000         1610 000         16130 -A0-1         MIXARCE VILLE FINANCE AUTHORITY         07/14/2015         STATE GR BANK NA         1600 000         1500 000         1500 000         1630 -A0-1         MIXARCE VILLE FINANCE AUTHORITY         07/16/2015         GUILANN SACH & & CO         1630 -A0-1         MIXARCE VILLE FINANCE AUTHORITY         07/16/2015         GUILANN AA         5000 000         5000 000         5000 000         6403 99-70         14,545 000         3400 000         5000 000         6403 99-70         14,542 00         5000 000         6403 99-70         14,542 00         5000 000         6403 99-70         4,602 00         5000 000         6403 99-70         4,765 000         6403 99-70         4,765 000         6403 99-70         5000 000         6403 90-70         5000 000         6403 90-70         5000 000         6403 90-70         5000 000	Paid for Accrued	Market
1594615-X-4         MICHIGAN STATE BUILDING AUTHORITY         0.00         900.000           1594615-X-2         MICHIGAN STATE BUILDING AUTHORITY         0.73/3/2015         JPM SECIRITIES-FIXED         1.439, 200         1.250, 000           1666363-X-2-9         MICHIGAN STATE BUILDING AUTHORITY         0.73/3/2015         JPM SECIRITIES-FIXED         1.439, 200         1.250, 000           161530-X6-1         MIXINGEVILLE FINANCE AUTHORITY         0.97/3/2015         VILLE FINANCE AUTHORITY         1.650, 701         1.500, 000           161530-X6-1         MIXINGEVILLE FINANCE AUTHORITY         0.97/16/2015         OLUMAN SACH & 4.00         1.650, 701         1.500, 000           163107-XA-6         MIXABUT COMP         0.99/22/2015         VILLE FINANCE AUTHORITY         0.71/6/2015         OLUMAN SACH & 4.00         3.400, 000           163107-XA-1         STATE OF NEW MEXICO SEVERANCE TAX PERMAN         0.77/22/2015         BARCLAYS CAPITAL FIX.         4.178, 264         3.600, 000           1647310-12-5         STATE OF NEW MEXICO SEVERANCE TAX PERMAN         0.77/22/215         BARCLAYS CAPITAL FIX.         5.000, 000         0.64904         4.182, 264         3.640, 000         64904         5.000, 000         64904         5.000, 000         64904         5.000, 000         64904         5.000, 000         64904         5.000, 000 <t< td=""><td>Interest and Dividends</td><td>Indicator (a)</td></t<>	Interest and Dividends	Indicator (a)
1594615-X-2         MICHEGN STATE BUILDING AUTHRITY         0.7(31/2015         JPM SECURITIES-FIXED         1.809.261         1.605.000           0594615-X-2         MICHEGN STATE BUILDING AUTHRITY         0.7(31/2015         JPM SECURITIES-FIXED         1.809.201         1.609.201         1.609.200         1.609.200         1.609.201         1.600.200         1.600.200         1.600.200 <td>5</td> <td>1FE</td>	5	1FE
1594015-A2-9.         MICHIGAN STATE BUILDING AUTHORITY.         07/31/2015.         JPM SECURITIES-FIXED.         1.149,200         1.250,000           060583-A6-1.         MURREVILLE FINANCE AUTHORITY.         09/24/2015.         000 AMK N A.         1.500,000         5.000,000           061387-A6-1.         MURREVILLE FINANCE AUTHORITY         09/24/2015.         V SEAMK N A.         5.000,000         5.000,000           0631671-A4-6.         MUSAD COMPT.         09/24/2015.         V SEAMK N A.         3.400,040         3.400,040         3.400,040         3.400,040         3.400,040         3.400,040         3.400,040         3.400,040         3.400,040         3.600,050,000,000         09/24/2015.         V SEAMK N A.         3.5621,000,000,050,000,000         0.000,000         6647310-114,151X,250,000,000,072/2105.         BARCLAYS CAPTIAL FIX         4.762,064         3.645,000         6647310-114,151X,250,000,000,000,000,000,000,000,000,000		
606383-&E-5.             STATE OF MISS SIPPL               00/24/2015.               MORGAM STALEY & CO.               1,150,240               1,000,000                 61350-44.             MORGAM STALEY & CO.               00/26/2015               00/26/2015               00/26/2015               1,50,240               1,50,240               1,50,240               1,50,240               1,50,240               1,56,200               1,50,240               1,50,240               1,56,200               1,50,240               1,56,200               0,500               0,500               0,500               3,400,000               5,621,600               5,000               5,000               5,000               5,000               5,000               5,000               5,000               5,000               5,000               5,000               0,000               6,000               5,000               5,000               5,000               5,000		1FE
61530-AG-1.         MUNREVILLE FINANCE AUTHORITY.         07/16/2015.         GOLDMM SACHS & CO.         1.659.701         1.545.000.000           633767-M-6.         MSSAU COURTOL CORP.         09/22/2015.         VARIOUS.         3.400.000         5.000.000           634767-M-6.         MSSAU COURTOL CORP.         09/22/2015.         VARIOUS.         3.400.000         5.000.000           647310-U2-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMIN.         07/21/2015.         BARCLAYS CAPITAL FLX.         4.178.224         3.645.000           647310-U2-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMIN.         07/21/2015.         BARCLAYS CAPITAL FLX.         5.926.500         5.000.000           649391-TN-7.         NEW YORK STATE EDWIRONMENTL FACILITIES.         09/06/2015.         PIW SECONTIES-FIXED.         5.090.007         4.765.000.000           649391-TN-7.         NEW YORK STATE EDWIRONMENTL FACILITIES.         09/02/2015.         JPW SECONTIES-FIXED.         8.302.050         7.500.000           649392-TS-0.         NEW YORK STATE EDWIRONMENT FACILITIES.         09/02/2015.         JPW SECONTIES-FIXED.         8.302.050         7.500.000           65033-462-0.         NEW YORK STATE EDWIRONMENT FACILITIES.         09/02/2015.         JPW SECONTIES-FIXED.         8.302.050         7.500.000           650303-51-6.         NEW YORK STATE ED		
B. 167N-M.P.G.         VASSAU HEALTH CARE CORP.         09/25/2015.         U S BANK N A.         5.000.000         5.000.000           B6309B-D-7.         VAVALO CONTY POLITION COTTROL CORP.         09/26/2015.         VARIOUS.         3.400.000         5.000.000           B64139-19-0.         NEW JERSEY TURPIKE AUTHORITY.         07/06/2015.         WELLS FARCE BANK N A.         5.621.600         5.000.000           B647310-U4-1.         STATE OF MEW MEXICO SEVERANCE TAX PERMAN.         07/22/2015.         BARCLAYS CAPTAL FIX.         4.178.264         3.645.000           B47310-U4-1.         STATE OF MEW MEXICO SEVERANCE TAX PERMAN.         07/22/2015.         BARCLAYS CAPTAL FIX.         4.176.260         5.000.000           B43930-10-1.         NEW YORK STATE EDNIK TURY.         07/22/2015.         JPM SECURITIES-FIXED         5.000.001         6.000.001           B43930-17-2.         NEW YORK STATE DOWNITORY AUTHORITY.         09/02/2015.         JPM SECURITIES-FIXED         5.000.001         6.003.000           B63030-55T-6.         NEW YORK STATE DOWNITORY AUTHORITY.         09/02/2015.         JPM SECURITIES-FIXED         6.341.775         5.500.000           B650335-ST-6.         NEW YORK STATE URBAN DEVELOPIENT CORP.         0.717/12/2015.         SECURITIES-FIXED         6.789.900         6.000.000           B65203-20*-3.         NORTH CAROL		1FE
B39996-BD-7.         NAVAJO CONTROL CORP.         09/29/2015.         VARIUGS.         3.400.00         3.400.00         3.400.00         3.400.00         3.400.00         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.621.000         5.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.623.000.000         5.620.000.000         5.623.000.000         5.653.000.000         5.653.000.000         5.650		1FE
630906-60-7.         NAVAJO COUNTROL CORP.         09/29/2015.         VARIOUS.         3,400,000         3,400,000           6471310-102-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMAN.         07/21/2015.         BARCLAYS CAPITAL FIX.         4,178,264         3,645,000           647310-102-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMAN.         07/21/2015.         BARCLAYS CAPITAL FIX.         4,178,264         3,645,000           647310-102-5.         STATE ENVIRONMENTAL FACILITIES.         0.09/06/2015.         JPIN SECURITIES.FIXED.         5,000,000           649390-101.         NEW VORK STATE DORITORY AUTHORITY.         0.07/21/2015.         JPIN SECURITIES.FIXED.         8,302,050         7,500,000           650030-5.51-6.         NEW VORK STATE LORAN DEVELOPMENT CORP.         0.07/21/2015.         JPIN SECURITIES.FIXED.         8,302,050         7,500,000           650030-5.51-6.         NEW VORK STATE LIBEAN DEVELOPMENT CORP.         0.07/12/2015.         JPIN SECURITIES.FIXED.         1,800,000         6,331,775         5,500,000           650030-5.51-6.         NEW VORK STATE LIBEAN DEVELOPMENT CORP.         0.07/16/2015.         GLAMAN SACHA & CO.         6,341,775         5,500,000           650030-5.41-6.         NEW VORK STATE LIBEAN DEVELOPMENT CORP.         0.07/16/2015.         GLAMAN SACHA & CO.         6,300,000         65003.000         6,000,000<		1FE
b64139-Y9-0.         NEW JERSEY TUNPIKE AUTHORITY         0.7/06/2015.         MELLS FARGO BANK N.A.         5.621.600         5.000.000           647310-L42-5.         STATE OF NEW MEXIOD SEVERANCE TAX PERMAN.         0.7/212/2015.         BARCLAYS CAPITAL FIX.         4.178.264         3.645.000           64985H-TN-7.         NEW YORK STATE EON INONENTIAL FACILITIES.         0.8/06/2015.         JPM SCURTIES-FIXED.         5.080.000         7.000.000           64980E-15-0.         NEW YORK STATE EON INOV AUTHOR ITY         0.7/212/2015.         MARCLAYS CAPITAL FIX.         5.080.000         7.000.000           64930E-15-0.         NEW YORK STATE EON INOV AUTHOR ITY         0.07/212/2015.         MARCLAYS CAPITAL FIX.         5.000.000         7.000.000           650035-ST-6.         NEW YORK STATE URBAN DEVELOPMENT CORP.         0.07/212/2015.         VARUE & CO.         6.341.775         5.500.000           650035-ST-6.         NEW YORK STATE URBAN DEVELOPMENT CORP.         0.07/212/2015.         VARUE & CO.         6.390.000         6.000.000           658203-224-3.         NORTH CAROLINA EXCERPTIAL DISTRICT         0.09/42/2015.         VARUE & CO.         6.300.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000         6.500.000 <td>1,799</td> <td>1FE</td>	1,799	1FE
bq7310-U2-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMAN.         07/21/2015.         BARCLAYS CAPITAL FIX.         4 178,264         3,645,000           c647310-U2-5.         STATE OF NEW MEXICO SEVERANCE TAX PERMAN.         07/22/2015.         BARCLAYS CAPITAL FIX.         5.966,500         5,000,000           c64986H-TN-7.         NEW YORK STATE DONITORY AUTHORITY.         0.97/22/2015.         BARCLAYS CAPITAL FIX.         5.966,500         5,000,000           c64990A-DJ-1.         NEW YORK STATE DONITORY AUTHORITY.         0.97/22/2015.         MORGAN STAALEY & CO.         8.302,050         7,500,000           c64990A-DJ-1.         NEW YORK STATE DEAN DEVELOPMENT CORP.         0.97/21/2015.         STATE STREET BANK &.         1.800,000         1.800,000         1.800,000         1.800,000         1.800,000         1.800,000         1.800,000         1.658303-CH		1FE
b         cf7310-U4-1         STATE OF NEW MEXICO SEVERANCE TAX PERMAN.         07/22/2015.         BARCLAYS CAPITAL FIX.         5.926.500         5.000.000           b64989A-DJ-1.         NEW YORK STATE DORM ITORY AUTHORITY.         07/22/2015.         MORGAN STANLEY & CO.         5.906.900         7.650.000           b64990A-DJ-1.         NEW YORK STATE DORM ITORY AUTHORITY.         09/02/2015.         JPM SECURITIES-FIXED.         5.906.900         6.900.000         6.941.775         5.500.000           b64906-XP-2.         NEW YORK STATE URBAN DEVELOPMENT CORP.         0.07/10/1015.         STATE STREET BANK &         1.000.000         1.800.000         5.000.000         6.0000.000         6.0000.0		1FE
b49836H-TN-T.         NEW YORK STATE ENVIRONMENTAL FACILITIES.         00/06/2015.         JPM SECURITIES-FIXED.         5.090.497         4.7650.000           649906-V15-0.         NEW YORK STATE DORNITORY AUTHORITY.         00/02/2015.         JPM SECURITIES-FIXED.         8.302.050         7.500.000           669035-KP-2.         NEW YORK STATE DORNITORY AUTHORITY.         00/02/2015.         JPM SECURITIES-FIXED.         8.302.050         7.500.000           6600035-KP-2.         NEW YORK STATE URBAN DEVELOPMENT CORP.         00/01/01/2015.         STATE STREET BANK &         1.800.000         1.800.000         1.800.000           650035-KP-2.         NORTH BROWARD HOSPITAL DISTRICT         0.9/02/2015.         JPM SECURITIES-FIXED.         1.800.000		
64990A-DJ-1.         NEW YORK STATE DORMITORY AUTHORITY.         07/23/2015.         MORGAN STANLEY & CO.         63/302 050         7, 500,000           64990E -V5-0.         NEW YORK STATE DORMITORY AUTHORITY.         09/02/2015.         JPIN SECURITIES-FIXED.         6, 341,775         5, 000,000           650035 -KP-2.         NEW YORK STATE URBAN DEVELOPHENT CORP         07/01/2015.         STATE STREET BANK &         1, 800,000         6, 789,900         6, 000,000           657035 -S1-6.         NEW YORK STATE URBAN DEVELOPHENT CORP         08/04/2015.         GOLDMAN SACHS & CO.         6, 789,900         6, 000,000           657838 -CN-2.         NORTH BOWARD DOPSITAL DISPITATIONE         09/02/2015.         VARIOUS         16, 350,000         16, 350,000         16, 350,000         16, 360,000		1FE
Ic 6490E-V5-0.         NEW YORK STATE DRAWITORY AUTHORITY.         0.9/02/2015.         JPM SECURITIES-FIXED.         6.341,775         5.500,000           Ic 650035-KP-2.         NEW YORK STATE URBAN DEVELOPMENT CORP         0.7/01/2015.         STATE STREET BANK &.         1.800,000         1.800,000           Ic 57083-CN-2.         NORTH BROWARD HOSPITAL DISTRICT         0.9/22/2015.         VARIOUS         6.361,072.000         6.300,000           Ic 57083-CN-2.         NORTH BROWARD HOSPITAL DISTRICT         0.9/22/2015.         VARIOUS         16.350,000 <td></td> <td>1FE</td>		1FE
650035-KP-2         NEW YORK STATE URBAN DEVELOPMENT CORP         07/01/2015.         STATE STREET BANK &         1 800.000         1.800.000           650035-KP-6.         NEW YORK STATE URBAN DEVELOPMENT CORP         08/04/2015.         GOLDMAN SACHS & CO.         6,789.900         6,6000.000           657833-CN-2         NORTH BROWARD HOSP ITAL DISTRICT         09/22/2015.         VARIOUS.         16,300.000         65,000         16,300.000           658203-ZA-1         NORTH CAROLINA EASTERN MUNICIPAL POWER A.         07/16/2015.         WERRILL LYNCH PIERCE.         1933.610         1933.610         1939.000         16,900.000           658203-ZA-1.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         08/01/2015.         EXCHANGE OFFER.         1933.610         3350.000         350.000           658203-ZB-3.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         08/11/2015.         EXCHANGE OFFER.         237.760         225.000           658203-32-6.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         08/11/2015.         EXCHANGE OFFER.         818.949         775.000           658203-32-7.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         08/04/2015.         EXCHANGE OFFER.         818.949         775.000           658203-32-6.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         08/11/2015.         EXCHANGE OFFER.         818		1FE
650035-ST-6.         NEW YORK STATE URBAN DEVELOPMENT CORP.         08/04/2015.         GOLDMAN SACHS & CO.         6,789.900         6,789.900         6,700.000           657883-CN-2.         NORTH CAROLINA EASTERN MUNICIPAL POWER A         09/22/2015.         VARIOUS.         16,350.000         .585.000         .595.202         .595.000         .595.202         .595.202         .595.202         .595.202         .595.202         .595.202         .595.202         .595.202		1FE
650035-ST-6.         NEW YORK STATE URBAN DEVELOPMENT CORP.         08/04/2015.         GOLDMAN SACHS & CO.         6,789.900         6,789.900         6,000.000           657883-CN-2.         NORTH CAROL INA EASTERN MUNICIPAL POWER A.         09/22/2015.         VARIOUS.         16,350.000         .565.000 <td></td> <td>1FE</td>		1FE
657883-CN-2         NORTH BROWARD HOSPITAL DISTRICT         09/22/2015         VARIOUS         16,350,000         16,350,000           65819W-AB-9         NORTH CAROLINA EASTERN MUNICIPAL POWER AGENCY NO.         07/16/2015         WRRILL LYNCH PIERCE.         599,000         593,015         1,840,000           658203-2A-1         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         0.8/04/2015         EXCHANGE OFFER.         1.933,615         1,840,000           658203-2V-3         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         0.8/11/2015         EXCHANGE OFFER.         2.377,60         2.237,700         2.250,000         6.658203-32-6-4         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         0.8/11/2015         EXCHANGE OFFER.         6.6718,949         7.775,000         2.65820-32-6-4         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         0.8/11/2015         EXCHANGE OFFER.         6.6285W         6.6285W         0.8/19,49         7.775,000         0.658203-26-4         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         0.8/11/2015         EXCHANGE		
65819W-AB-9         NORTH CAROLINA EASTERN MUNICIPAL POWER A.         .07/16/2015         MERRILL LYNCH PIERCE.         .595,000           658203-2A-1         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/04/2015         EXCHANGE OFFER.         .1330,000           658203-2W-3         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/14/2015         EXCHANGE OFFER.         .1330,000           .658203-2Z-6         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/11/2015         EXCHANGE OFFER.         .237,760         .225,000           .658203-3L-6         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/11/2015         EXCHANGE OFFER.         .237,760         .225,000           .658203-3L-6         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/11/2015         EXCHANGE OFFER.         .6677,912         .650,000           .658203-3C-6         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/11/2015         EXCHANGE OFFER.         .677,912         .600,000           .658203-26-4         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.         .08/11/2015         EXCHANGE OFFER.         .949         .775,000           .66285W-NX-1         NORTH TEXAS TOLLWAY AUTHORITY         .09/23/2015         EXCHANGE OFFER.         .949         .900,000           .66285W-NX-1         NORTH TEXAS TOLLWAY AUTHORITY         .09/23/2015         RAYMOND JAM		1FE
		1FE
	2,889	1FE
658203-Z6-4.         NORTH CAROLINA MUNICIPAL POWER AGENCY NO.        08/04/2015.         EXCHANGE OFFER.        945,790        900,000          66285W-DX-1.         NORTH TEXAS TOLLWAY AUTHORITY        09/23/2015.         RAYMOND JAMES & ASSO.        446,240        4,000,000          66285W-NX-0.         NORTH TEXAS TOLLWAY AUTHORITY        09/11/2015.         BARCLAYS CAPITAL FIX.		1FE
	4,331	1FE
		FE
		1FE
66285W-NZ-5. NORTH TEXAS TOLLWAY AUTHORITY		1FE
		1FE
677632-JT-9 0HI0 STATE UNIVERSITY/THE		1FE
678595-EC-9 OKLAHOMA CITY PUBLIC PROPERTY AUTHORITY 07/15/2015 PERSHING & COMPANY 629.879 565,000		1FE
		1FE
070390-EU-/		1FE
	45.000	
		1FE
		1FE
718849-BC-5. CITY OF PHOENIX CIVIC IMPROVEMENT CORP. 07/10/2015. WELLS FARGO BANK N.A. 5,764,165 5,020,000 735389-VB-1 PORT OF SEATTLE WA. 07/22/2015. MORGAN STANLEY & CO. 3,378,060 3,000,000		1FE
735389-VB-1 PORT OF SEATTLE WA		1FE
736742-W.I-2 CITY OF PORTLAND OR SEVER SYSTEM REVENUE 08/20/2015 WELLS FARGO BANK N.A. 10 282 410 9 000 000		1FE
74265L-TP-3. PRIVATE COLLEGES & UNIVERSITIES AUTHORIT. 09/22/2015. STATE STREET BANK & 2,500,000 2,500,000		1FE
74506-17-3. PHYTE COLLEGE & ONTANT COLLEGE & ONTANT		1FE
(43)61-FF-5		
		1FE
		1FE
785849-WU-0 ISACRAMENTO CITY FINANCING AUTHORITY 09/30/2015 IMORGAN STANLEY & CO 4.462.956 4.105.000		1FE
790751-AB-3 ST_JOSEPH_INDUSTRIAL DEVELOPMENT AUTHORI 07/15/2015 STATE STREET BANK & 1 400 000 1 400 000		1FE
796253-3U-4 CITY PUBLIC SERVICE BOARD OF SAN ANTONIO. 07/15/2015 GOLDMAN SACHS & CO. 2,453,347 2,090,000	£0	1FE
797669-VR-6 SAN FRANCISCO BAY AREA RAPID TRANSIT DIS. 09/23/2015. WELLS FARGO BANK N.A. 2,739,092 2,2585,000		1FE
. 79709-14-0. SAN TRANCISCU BALAREA NATU TRANSITUD	9,763	1FE
		1FE
		1FE
		1FE
913367-ED-6 UNIVERSITY OF SOUTH CAROLINA 09/03/2015 BARCLAYS CAPITAL FIX 1.468.610 1.300.000	4,333	1FE
915115-5S-4 PERMANENT UN IVERSITY FUND. 07/22/2015 JPM SECURITIES-FIXED. 4,400,319 3,850,000	,000	1FE
92778V-BP-2 VIRGINIA COLLEGE BUILDING AUTHORITY 07/28/2015 WELLS FARGO BANK N. A. 4,929,660 4,475,000		1FE
22/101-01-22TINDINIA VULLEL DUILUI DUILUI DUILUI DUILUI AVITAVILIA. UVI 20/2010	44.070	
93978H-ED-2. WASHINGTON HEALTH CARE FACILITIES AUTHOR. 07/06/2015. GOLDMAN SACHS & CO. 1, 159, 796 1, 100, 000	14,972	1FE
947142-EL-5 CITY OF WEATHERFORD TX UTILITY SYSTEM RE 07/15/2015 RAYMOND JAMES & ASSO 500,000		1FE
		1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions 556,096,141 532,794,650	1,073,319	ХХХ
Bonds - Industrial and Miscellaneous (Unaffiliated)	1,010,010	1 1000
		1FE
		1FE
09/21/2015. VARIOUS		1FE
02665W-AZ-4 AMERICAN HONDA FINANCE CORP. 09/21/2015 BANC/AMERICA SECUR L 4,497,075 4,500,000		1FE
05/2015-AD-5 AUTOMATIC DATA PROCESSING INC. 09/20/2015 BANC/AMERICA SECURIL 11,579,685 11,590,000		1FE
		1FE
		<u> </u>

### **SCHEDULE D - PART 3**

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

Ling         Description					All Long-Term Bonds and Stock Acquired During the Curren					
Description         Description         Description         Description         Name of Versite         State of Versite         Description         Descripion         Description         Description <th>1</th> <th>2</th> <th>3</th> <th>4</th> <th>5</th> <th>6</th> <th>7</th> <th>8</th> <th>9</th> <th>10</th>	1	2	3	4	5	6	7	8	9	10
Description         Description         Description         Name of Vendor         Description										NAIC
Lossifie         Decision         Found         Annue of Ventor         Annue of Ventor         Annue of Ventor         Annue of Ventor         Paid of xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx										
Interaction         Prova         Description         Freque Description         Proval         Proval <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th></th> <th>Designation or</th>										Designation or
Interaction         Prova         Description         Freque Description         Proval         Proval <th>CUSIP</th> <th></th> <th></th> <th></th> <th></th> <th>Number of</th> <th>Actual</th> <th></th> <th>Paid for Accrued</th> <th>Market</th>	CUSIP					Number of	Actual		Paid for Accrued	Market
Open Construction		Description	Foreign	Data Acquirad	Name of Vander			Dor Value		Indicator (a)
Image: Proceedings of the Latron White         Description         Latron Weight State         1.00000         1.00000         1.000000         1.0000000         1.000000000000000000000000000000000000			Foreign			Shares of Slock				
										1FE
	06406H-DD-8	BANK OF NEW YORK MELLON CORP/THE		08/10/2015	WELLS FARGO SECS LLC		1.934.091	1.935.000		1FE
0000-0-2         0001         0.0002<		BANK OF MONTREAL/CHICAGO II		09/01/2015	BANK OF NEW YORK/IPA			2,500,000		1FE
Biological Busics III         Direction III         Direction IIII         Direction IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII		DIAREN INC		00/10/2015			1 422 015			2FE
Biological Busics III         Direction III         Direction IIII         Direction IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII					BANG (AMERICA, GEOLD )	·····				
Image Act         SI (32)				09/10/2015	BANC/AMERICA SECUR.L					2FE
Emergin U-F         Constant Const	09247X-AC-5	BLACKROCK INC.		07/30/2015	NON-BROKER TRADE, BO.					1FE
Second-2         Constant address         Private	126408-60-0	CSX_CORP		09/10/2015	JEEERIES & COMPANY		1 879 627	1 610 000	14 512	2FE
Image 0-7         Control (Control (Contro) (Contro) (Control (Control (Contro) (Control (Contro) (Contro)	126650 CA 6			00/20/2015	NON BOOKED TRADE BO		121 157			2FE
Second-2         Constant address         Private	120000-0A-0	OVO HEALTH CONF.			NON-DROKEN TRADE, DO					
Image: Product Add Science         Of 10 Min         Of 10 Min         Control         2 A month         2 A month<	12000U-UH-1	UVS HEALTH LUKP		07/13/2015	VARTUUS					2FE
Jacobis 4-4         Cite Mark Tools         Of 13 Arts         Mark Tools         Jacobis 4-4         Jacobis 4-4 <thjacobis 4-4<="" th=""> <thjacobis 4-4<="" th=""></thjacobis></thjacobis>	126650-CJ-7	CVS HEALTH CORP		07/13/2015						2FE
1012-1.4         Description (1028)         0077016.         (115) F80 5521.         2 - 251 560         2 - 250 500	126650-CK-4	CVS HEALTH CORP		07/13/2015	BARCLAYS CAPITAL INC		2,299,011	2.300.000		
Height Bit         Other Product         Other Produ	133/2B-A-L-A			08/27/2015	WELLS EARGO SECS LLC		2 521 550	2,500,000	30, 250	2FE
Bit Product         Difference         Difference <thdifference< th="">         Difference         Differe</thdifference<>	14042E - KU 0	CARLENDA INTERNATIONAL CONT		00/12/2015						
Height Bit         Other Product         Other Produ	14042E - 3V - 0	CAPITAL UNE NA/NULEAN VA								2FE
Height Bit         Other Product         Other Produ	14042E-5W-6	CAPITAL ONE NA/MCLEAN VA			NUN-BRUKER IRADE, BU	J				2FE
19/10/12/34/5         Chipe Hule Function, September 1000         19/12/1001         Research Restate Tables, Sp.         655, 880         900.000         19/12/1001		CATERPILLAR INC.			BANC/AMERICA SECUR.L.	II.				1FE
INDEX.472         Description         Description <thdescription< th=""> <thdescription< th="">         &lt;</thdescription<></thdescription<>	14912L-3K-5	CATERPILLAR FINANCIAL SERVICES CORP		07/27/2015	NON-BROKER TRADE BO		655 866			1FE
18704-W2         Def Reg         07 (12)/23         VM 006         1.4 (4,47)         4.5 (4,47)         5.000	1/0121 // 6	CATERDILLAR FINANCIAL SERVICES CODD		07/16/2015	NON-BROKER TRADE BO	l				1FE
		UATENFILLAN I INANUTAL JERVICEJ CONF								
17/2007-U-L         CIT (Stapp Pic_         DOM (F20)S.         MPRUS         MPRUS         (S) (75 (SS)	166764-AV-2	CHEVKUN CURP								1FE
Interval         Open UN         <		CITIGROUP INC		07/22/2015		<u>                                      </u>				1FE
17267.17-4.         C111002P MC         0712015.         C115002 August MT         1 625 000         1 625 000         1 625 000           23568.1-07-7         DAMES OFF         051000         051000         051000         051000         051000         051000           23568.1-07-7         DAMES OFF         0510000         051000         05100000         05100000 <td< td=""><td>172967</td><td>CITIGROUP INC</td><td></td><td>09/10/2015</td><td>VARIOUS</td><td></td><td>13 175 958</td><td>13 250 000</td><td>104 483</td><td>1FE</td></td<>	172967	CITIGROUP INC		09/10/2015	VARIOUS		13 175 958	13 250 000	104 483	1FE
177507-R2_         0.1176000         10.2724016         0.1176000         11.2000         1           228517-82_         0.1196000         0.0100000         0.0100000         14.070         0.000000         14.070           24802-81-4         JMI EBE CAPTAL CORP         0.07000000         0.0000000         14.070         0.00000000000000000000000000000000000		CITICROUP INC		07/22/2015	CITICROUP GLOBAL MKT	[ [·	1 625 000	1 625 000	101,400	
22881-M2_2         Models CORP.         0911/2015         C1110002 (BB4), MC         6.828, 565         6.2, 2500         1           22801-M2_2         Models CORP.         0911/2015         C1110002 (BB4), MC         5.201, 500         5.201, 500         1         100				07/23/2013						
22854-87-7.         00MMER CRP.         0011/2015         C110000 & C1100000 & C110000 & C110000 & C110000 & C1100000 & C110000 & C11000		CTITGROUP INC			CITIGROUP GLUBAL MKI					1FE
Detect of ITAL (ORP         07/01/2015         WRITURS.         00.987,300         110.00,00         14.70         1           24222-81-6         John Epet of ITAL (ORP         07/01/2015         COLMAN SURS & D.D.         2.207,200         3.00,00         1         1           24222-81-6         John Epet of ITAL (ORP         07/01/2015         COLMAN SURS & D.D.         2.207,200         3.00,00         1         1           24222-81-6         John Epet of ITAL (ORP         07/01/2015         COLMAN SURS & D.D.         2.207,200         3.00,00         1         1           24222-81-6         John Epet of ITAL (ORP         0.00/12/2015         COLMAN SURS & D.D.         2.207,200         2.00,00         1         1           254891-82-5         WLT DISEP (OTHE         0.01/12/2015         COLMAN SURS & D.D.         4.48,70         4.500,00         1         1         1         2.207,200         1         1         2.207,200         1         1         2.207,200         1         1         2.207,200         1         2.207,200         1         1         2.207,200         1         2.207,200         1         2.207,200         1         2.207,200         1         2.207,200         1         2.207,200         1         2.207,200         1 <td></td> <td>DANAHER CORP</td> <td></td> <td>09/10/2015</td> <td>CITIGROUP GLOBAL MKT</td> <td></td> <td></td> <td></td> <td></td> <td>1FE</td>		DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MKT					1FE
Description         Difference (Print, CRP         OP (701/2015, Walt) Sector         Walt (Description)         100 (000)         14, 70         1           24222 8-14, Description         Description         Description         2, 207, 240         3, 000         1         1           24222 8-14, Description         Description         Description         2, 207, 240         3, 000         1         1           24222 8-14, Description         Description         Description         2, 207, 240         3, 000         1         1           24222 8-14, Description         Description         Description         2, 207, 240         3, 000         1         1           24222 8-14, Description         Description         Description         2, 207, 240         2, 207, 2	235851-AP-7	DANAHER CORP		09/10/2015	CITIGROUP GLOBAL MKT		5 356 951	5 370 000		1FE
24/22 ST-8.         OPH DEER GAPTA CORP         OP 002015.         GOUMAN SLOPE A D.         5 277 940         5 200 00         1           24/22 ST-8.         OPH DEER GAPTA CORP         001002015.         GOUMAN SLOPE A D.         2 407 940         5 200 00         1           24/22 ST-8.         OPH DEER GAPTA CORP         001002015.         GOUMAN SLOPE A D.         2 407 940         3 000         1           24/22 ST-8.         OPH DEER GAPTA CORP         00142015.         GOUMAN SLOPE A D.         2 403 955         2 400 900.         1           24/42 ST-8.         VALI DISEPT OF THE         00142015.         GOUMAN SLOPE A D.         4 488, 750         4 500 00         1           25/499 DF-0.         PEECH, RAIT, HOSTWEIT THEST         00142016.         GOUMAN SLOPE A D.         4 488, 750         4 500 00         1           3107 AP-0.         FIFTH THING BWK/ UNIVARTI PH         00142016.         GOUMAN SLOPE A D.         1 500 00         1         200000         1           3107 AP-0.         FIFTH THING BWK/ UNIVARTI PH         00142016.         GOUMAN SLOPE AW/LEE B         1 500 00         1         3         1         3         3         3         3         3         3         3         3         3         3         3         3         3 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>11 000 000</td> <td>14 170</td> <td>1FE</td>								11 000 000	14 170	1FE
JAM DEEK CVPTAL CORP         07/00/2015         <		JOIN DEEDE OADITAL CONF								
Def 22-14-7         Mill balls Corp II.         Def Coll Ball Mill         3.5.6.769         3.00.00           24422-14-7         Mill balls Corp II.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.001         0.000           24422-14-7         Mill balls Corp III.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.000         0.000         0.000           24422-14-7         Mill balls Corp III.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.0000         0.000         0.0000 <td< td=""><td></td><td>JUHN DEERE CAPITAL CURP</td><td></td><td>07/09/2015</td><td>GULDMAN SACHS &amp; CU.</td><td></td><td></td><td></td><td></td><td>1FE</td></td<>		JUHN DEERE CAPITAL CURP		07/09/2015	GULDMAN SACHS & CU.					1FE
Def 22-14-7         Mill balls Corp II.         Def Coll Ball Mill         3.5.6.769         3.00.00           24422-14-7         Mill balls Corp II.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.001         0.000           24422-14-7         Mill balls Corp III.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.000         0.000         0.000           24422-14-7         Mill balls Corp III.         0.0116 Coll Ball Mill         0.0116 Coll Ball Mill         0.0000         0.000         0.0000 <td< td=""><td>24422E - SY -6</td><td>JOHN DEERE CAPITAL CORP</td><td></td><td>07/09/2015</td><td>GOLDMAN SACHS &amp; CO.</td><td></td><td></td><td></td><td></td><td>1FE</td></td<>	24422E - SY -6	JOHN DEERE CAPITAL CORP		07/09/2015	GOLDMAN SACHS & CO.					1FE
J2422-T8-5.         JUM (EEE CAPTA, CORP.         0.0108/2015         0.0118/001         1.01           J26682-02-5.         Mart J ISKEY COTHE         0.0114/2015         COLUMN SKOR & CO.         969 15         1.000, 000         1.01           J26682-02-5.         Mart J ISKEY COTHE         0.0114/2015         COLUMN SKOR & CO.         969 15         1.000, 000         1.01           J26692-02-5.         Mart J ISKEY COTHE         0.0114/2015         COLUMN SKOR & CO.         969 15         1.000, 000         1.01           J26707-02-0.         FIFTH THIRD BAK/CINCINATI OH         0.0117/2015         EURISPE BAK/ALER B         1.000, 000         1.700, 000<	24422E-TA-7	JOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MKT		3,296,766	3,300,000		1FE
25880P -0.5.         Mul TO ISEY (07 HE         .001141/2015         GUIDAW SACR & AD         .999, 150         .100, 000         .1           31877 -W         FERRU REV TO INE         .00114/2015         GUIDAW SACR & AD         .448, 870         .4500         .1           31877 -W         FERRU REV TO INE         .00212/2015         WIL TO SKY COTHE         .1062, 044         .1065, 000         .2           31877 - 4.7.         FERRU REV TO INE         .00212/2015         WIL TO SKY COTHE         .1062, 044         .00100         .2           31877 - 4.7.         FERRU REV TO INE         .00112/2015         .0012/2015         .00100         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .0000         .2         .2         .2         .2         .2         .2         .2         .2         .2         .2         .2         .2         .2	24422E_TB_5	IOHN DEERE CAPITAL CORP		09/08/2015	CITIGROUP GLOBAL MKT		2 633 287	2 635 000		1FE
22480P-0E-3         MLT 1018FF (00/THE         06/14/2015         GULDMA SACE & GO.         4.488 750         4.488 750         4.500 00         1           31377-41-5         FEEDER LARCH TWIGSTBURT TRUST         07/22/2015         FELL SACE SES LLC         1.622.584         1.600 00         2           31377-41-5         FIFTH TRUST BANC/DR UNINT 10H         07/22/2015         FELL SACE SES LLC         1.700 00         1.700 00         1           31377-41-5         FIFTH TRUST BANC/DR UNINT 0H         07/22/2015         FELL SACE SES LLC         1.700 00         1.700 00         1           31377-41-5         FIFTH TRUST BANC/DR UNINT 0H         09/12/2015         FELL SACE SES LLC         1.700 00         1.700 00         1         1.700 00         1           31377-41-5         FIFTH TRUST BANC/DR UNINT 0H         09/10/2015         FELL SACE SES LLC         2.256,800         2.300 00         1.700 00         1         1.700 00         1         1.700 00         1         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.700 00         1.	24422L-1D-0									
33737-M-7.         FOREAL REALTY INFORMET TRUST.         00/21/2015         VELLS FARDS SEES LLC.         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584         1.082,580         1.082,584		WALT DISNEY CU/THE.								1FE
3/3773-01-5.         FIFTH THIND BAKK/INC NUMAT 0         0//2/2015.         VRIOUS.         0//2/2015.         VRIOUS. <td>25468P-DE-3</td> <td>WALI DISNEY CO/IHE</td> <td></td> <td>09/14/2015</td> <td>GOLDMAN SACHS &amp; CO</td> <td></td> <td></td> <td></td> <td></td> <td>1FE</td>	25468P-DE-3	WALI DISNEY CO/IHE		09/14/2015	GOLDMAN SACHS & CO					1FE
3/3773-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///2/2015.         VAIUUS.         5.992,200         6.000.000         22           3/3773-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///1/2015.         PERTURE SI NC.         1.790,000         1           3/3773-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///1/2015.         PERTURE SI NC.         1.780,000         1           3/3753-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///1/2015.         PERTURE SI NC.         1.780,000         1           3/3753-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///1/2015.         PERTURE SI NC.         2.200,000         1           3/3753-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0///1/2015.         PERTURE SI NC.         2.200,000         2.30,000         95           3/3753-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0////1/15.         PERTURE SI NC.         1.550,200         96         1.500,000         2.30,000         97         1           3/3753-CT-5.         FIFTH THIND BAX/CINC NUMATI CH.         0////1/15.         VRIDUS.         4.700,000         1.30         1         3.300,000         2.300,000         2.300,000         2.300,000         2.300,000         1.30         3.31416-VP-6.         GULAMA SACHS SOLOP INV/THE         0.901/0/2/15. <td>313747-AW-7</td> <td>FEDERAL REALTY INVESTMENT TRUST</td> <td></td> <td>09/21/2015</td> <td>WELLS FARGO SECS LLC</td> <td></td> <td>1.052.584</td> <td>1.055.000</td> <td></td> <td>1FE</td>	313747-AW-7	FEDERAL REALTY INVESTMENT TRUST		09/21/2015	WELLS FARGO SECS LLC		1.052.584	1.055.000		1FE
31677-0E-8.         [FTH] THURD BMX/CNC/INCINATION.         0.0         1.750.000         1.750.000           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         2.29.800         2.000.000         .95           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         2.20.000         .95         .15           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         .22.800         .20.000         .95         .15           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         .20.000         .213         .15           381415-VF-6.         GULDAN SACHS ROUP INC/THE         0.901/2015         VARIOR         .120.000         .1250.000         .1250.000         .13         .13           381415-VF-6.         GULDAN SACHS ROUP INC/THE         0.901/2015         VARIOR         .996         .120.000         .120.000         .130.00         .130.00         .130.00         .130.00         .130.00         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02	316773-CT-5	FIETH THIRD BANCORP			VARIOUS					2FE
31677-0E-8.         [FTH] THURD BMX/CNC/INCINATION.         0.0         1.750.000         1.750.000           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         2.29.800         2.000.000         .95           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         2.20.000         .95         .15           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         .22.800         .20.000         .95         .15           37658-8E-6.         GILEAD SCIENCES INC.         0.910/2015         VARIOR         .916         .20.000         .213         .15           381415-VF-6.         GULDAN SACHS ROUP INC/THE         0.901/2015         VARIOR         .120.000         .1250.000         .1250.000         .13         .13           381415-VF-6.         GULDAN SACHS ROUP INC/THE         0.901/2015         VARIOR         .996         .120.000         .120.000         .130.00         .130.00         .130.00         .130.00         .130.00         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02         .140.02	216770 PD 0			00/17/2015			1 100 706	1 200 000		1FE
J. 375568-Be-8.         OLLED SCIENZES INC.         0.09(0/2015.         JPM BECRIT IES-FIJED.         1.535.80         2.300.00		FIFTH THIRD DANK/CINCINNATI UN			DEUISCHE DANG/ALEA D	-				
37556-BE-2.       GLEAD SCIENCE NIC.       0.09 10/2015.       VARIOUS.       4.507.600       130       1         381416-VP-6.       GLDAMA SACHS GROUP IN/THE       0.09 11/2015.       VARIOUS.       4.755.000       21.757       1         381416-VP-6.       GLDAMA SACHS GROUP IN/THE       0.09 11/2015.       VARIOUS.       4.755.000       1.250.000       153       1         381416-VP-6.       GLDAMA SACHS GROUP IN/THE       0.09 11/2015.       VARIOUS.       1.820.000       4.3503       1         381416-VP-6.       GLDAMA SACHS GROUP IN/THE       0.09 11/2015.       VARIOUS.       1.820.000       4.3503       1         34421-VP-6.       INSC       0.08 11/2015.       VARIOUS.       1.856.USA INC.       1.820.000       4.3503       1         44228H-PH-6.       HSEC USA INC.       0.08 10/4/2015.       HSEC USA INC.       1.90.000       1.90.000       1       1         4437076-DL       HMIC TRANSPORT SERVICES INC.       0.90 10/2015.       VARIOUS.       2.80.000       2.80.000       1         445140-AR-1.       JI HANT TRANSPORT SERVICES INC.       0.90 10/20215.       VARIOUS.       2.640.603       2.800.000       1         445140-AR-1.       JI HANT TRANSPORT SERVICES INC.       0.90 10/20215.       VARIOUS.       <		FIFTH THIRD BANK/CINCINNATI OH			DEUTSCHE BANC/ALEX B					1FE
375569-EF-2       GLEAD SCIENCE NIC.       0.9 (10/2015.       VWRIOLS.       4.6 507.650       5.000.000       130       1         381415-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       4.7 557.650       5.000.000       21.875       1         381415-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       4.7 55.000       1.250.000       153       1         381416-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       1.8 200.000       4.3 503       1         381416-VP-6       GOLDMAN SACHS ROUP IN/THE       0.8 (11/2015.       VWRIOLS.       1.8 200.000       4.3 503       1         440284-PH-6       HSBC USA INC.       0.8 (14/2015.       PW RARCA CHAR & BANK       1.9 0.000       1.90.000       1       1         4437076-DL       HSBC USA INC.       0.8 (14/2015.       PW RARCA CHAR & BANK       1.9 0.000       1       1       1       1       1       1       1       1       2       0       1       1       0       0       1       1       0       0       1       1       0       0       1       1       0       0       1       0       0       1       0       0       0	375558-BB-8	GILEAD SCIENCES INC.			JPM SECURITIES-FIXED		2,295,860	2,300,000		1FE
375569-EF-2       GLEAD SCIENCE NIC.       0.9 (10/2015.       VWRIOLS.       4.6 507.650       5.000.000       130       1         381415-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       4.7 557.650       5.000.000       21.875       1         381415-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       4.7 55.000       1.250.000       153       1         381416-VP-6       GOLDMAN SACHS ROUP IN/THE       0.9 (11/2015.       VWRIOLS.       1.8 200.000       4.3 503       1         381416-VP-6       GOLDMAN SACHS ROUP IN/THE       0.8 (11/2015.       VWRIOLS.       1.8 200.000       4.3 503       1         440284-PH-6       HSBC USA INC.       0.8 (14/2015.       PW RARCA CHAR & BANK       1.9 0.000       1.90.000       1       1         4437076-DL       HSBC USA INC.       0.8 (14/2015.       PW RARCA CHAR & BANK       1.9 0.000       1       1       1       1       1       1       1       1       2       0       1       1       0       0       1       1       0       0       1       1       0       0       1       1       0       0       1       0       0       1       0       0       0	375558_BC_6	GILEAD SCIENCES INC		09/10/2015	VARIOUS		1 553 464	1 550 000	95	1FE
38 #14G-VP-6.         GUDMAN SACE GRUP INC/THE         09/11/2015.         VARIOUS.         4/795,768         4/800.000         153         11           38 #14G-VP-6.         GUDMAN SACE GRUP INC/THE         09/01/2015.         GUDMAN SACHS GRUP INC/THE         1200.000         1/200.0000         1/200.000         1/200.000	275550 DF 2			00/10/2015		· · · · · · · · · · · · · · · · · · ·	4 505 001	4 500,000	120	
38 #14 G-VP-6.         GUDMAN SACHS GROUP INC/THE         09/11/2015.         VARIOUS.         4/ 795 / 768         4/ 800.000         153         11           38 #14G-V0-4.         GUDMAN SACHS GROUP INC/THE         09/01/2015.         GUDMAN SACHS GROUP INC/THE         1200.000         1200.000         14           38 #14G-V0-4.         GUDMAN SACHS GROUP INC/THE         09/01/2015.         GUDMAN SACHS GROUP INC/THE         38/14G-V0-4.         1200.000         14           40 428H-PM -6.         HSDC USA INC.         08/01/2015.         JARION CHASE BANK.         190.000         1100.000         11           443076-13-U         MIGHE DEPT INC/THE         09/06/2015.         VARIOUS.         4//02/01         HSBC USA INC.         320.000         4//02/01         HSBC USA INC.         190.000         11           443076-13-U         MIGHE DEPT INC/THE         09/06/2015.         VARIOUS.         4//02/01         HAIRT TRANSPORT SERVICES INC.         0//02/01.         1//02/01.         4//04/01         1//02/01.         4//04/01         1//00.00         1//02/01.         4//04/01         1//00.00         1//02/01.         4//04/01         1//00.00         1//02//02.         1//02//02.         4//04/01         1//00.00         1//02//02.         1//02//02.         4//02//02//02//02//02//02//02//02//02//0		OLENU JULENUEJ INU.								1FE
38 #14 G-VP-6.         GUDMAN SACHS GROUP INC/THE         09/11/2015.         VARIOUS.         4/ 795 / 768         4/ 800.000         153         11           38 #14G-V0-4.         GUDMAN SACHS GROUP INC/THE         09/01/2015.         GUDMAN SACHS GROUP INC/THE         1200.000         1200.000         14           38 #14G-V0-4.         GUDMAN SACHS GROUP INC/THE         09/01/2015.         GUDMAN SACHS GROUP INC/THE         38/14G-V0-4.         1200.000         14           40 428H-PM -6.         HSDC USA INC.         08/01/2015.         JARION CHASE BANK.         190.000         1100.000         11           443076-13-U         MIGHE DEPT INC/THE         09/06/2015.         VARIOUS.         4//02/01         HSBC USA INC.         320.000         4//02/01         HSBC USA INC.         190.000         11           443076-13-U         MIGHE DEPT INC/THE         09/06/2015.         VARIOUS.         4//02/01         HAIRT TRANSPORT SERVICES INC.         0//02/01.         1//02/01.         4//04/01         1//02/01.         4//04/01         1//00.00         1//02/01.         4//04/01         1//02/01.         4//04/01         1//02/01.         4//04/01         1//02/01.         1//02/01.         1//02/01.         1//02/01.         1//02/01.         1//02/01.         1//02/01.         1//02/01.         1//02/01.         <		GULDWAN SACHS GRUUP INC/THE			FIN FINANCIAL SECURI					1FE
381481_AD_8_         GUDMM SANS GROUP INC/THE         0.0/17/2015         VARIOUS         18,259,965         18,250,000         .43,503         1           40/281-PH-6         HSBC USA INC         0.8/04/2015         J-B WIRGAM CHASE BANK         1.190,000         .43,200         .43,200         .190,000         .1190,000	38141G-VP-6	GOLDMAN SACHS GROUP INC/THE		09/11/2015	VARIOUS					1FE
381481_AD_8.         GOLDMAN SACHS GROUP INC/THE.         0.09171/2015.         VARIOUS.         18,259,965         18,250,000         .43,503         11           40428H-PH-6.         HSBC USA INC.         0.8916/2015.         VB WORGAN CHASE BANK.         1190,000         .190,000         .190,000         .11           40428H-PH-6.         HSBC USA INC.         0.8916/2105.         VB WORGAN CHASE BANK.         .1190,000         .1190,000         .11           443663-CE -5.         JB HUN/T TRANSPORT SERVICES INC.         0.89106/2105.         GOLDMAN SACHS & CO.         .2790,028         .2800,000         .22           455140-A0 -3.         INTEL CORP.         0.9106/2105.         GOLDMAN SACHS & CO.         .9406/000         .11           46528H-LW-8.         JPANGRAN CHASE & CO.         0.9106/2105.         GOLDMAN SACHS & CO.         .2800,000         .21           465140-A0 -3.         INTEL CORP.         0.910/22105.         WELLS FARGO SECS LLC.         .9406,018         .9.0500,000         .11           46528H-LW-8.         JPANGRAN CHASE & CO.         0.911/22105.         WARGO SECS LLC.         .9434388         .9.050,000         .11           49328E EF-6.         KEYCORP.         0.901/82/015.         VARIOUS.         .9.010/82/015.         .9.010/82/015.         .9.000.00         .21 </td <td>38141G-V0-4</td> <td>GOLDMAN SACHS GROUP INC/THE</td> <td></td> <td>09/08/2015</td> <td>GOLDMAN SACHS &amp; CO</td> <td></td> <td>1.250.000</td> <td>1.250.000</td> <td></td> <td>1FE</td>	38141G-V0-4	GOLDMAN SACHS GROUP INC/THE		09/08/2015	GOLDMAN SACHS & CO		1.250.000	1.250.000		1FE
40428H-PU-0.         HSBC USA INC.         3,993,160         4,000,000         11           40428H-PU-6.         HSBC USA INC.         08/04/2015.         JF MORAN CHASE BANK.         1190,000         1190,000           437076-BJ-0.         HUNE GEPOT INC/THE.         09/08/2015.         VARIOUS.         2793,028         2,000,000         4320,000           443668-CE-5.         JB HUNT TRANSPORT SERVICES INC.         08/06/2015.         GOLDMAN SACHS & CO.         2793,028         2,000,000         43140           458140-AR-1.         INTEL CORP         07/22/2015.         VARIOUS.         4000.         9,046,018         9,050,000         11           49328E-EF-6.         KEYCORP.         09/08/2015.         PERSHINS & COMPANY.         2,649,523         2,650,000         13,319         1           49328E-EF-6.         KEYCORP.         09/08/2015.         VARIOUS.         8,746,238         8,750,000         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000         1         1         0.000	381/181 - 40-8	GOLDMAN SACHS GROUP INC/THE				1			13 503	1FE
44/28/H-P#-G.         HSE USA INC.         1.190.000         1.190.000         1.190.000           43/07/6-BI-O.         HOME CEPDT INC/THE         08/04/2015         VARIOUS         4.320.000							2 002 460	4 000 000		1FE
4 32076-BJ-0.         HOME DEPOT INC/THE         09/08/2015         VARIOUS         4 320,000 <td></td> <td></td> <td></td> <td></td> <td>ID NORGAN CHACE DANK</td> <td><u>├</u></td> <td></td> <td>4,000,000</td> <td>·····</td> <td></td>					ID NORGAN CHACE DANK	<u>├</u>		4,000,000	·····	
1445669-CE-5.       JB HUNT TRANSPORT SERVICES INC.       08/06/2015.       GOLDMAN SACHS & CO.       2.793.028       2.800.000         458140-A0-3.       INTEL CORP.       07/22/2015.       WELLS FARGO SECS LLC.       6.433.890       6.000       1         4458140-AR-1.       INTEL CORP.       0.9/04/018       9.040       18.900.000       1.01       1         44625H-LW-8.       JPMORGAM CHASE & CO.       0.9/01/2015       WARLUS FARGO SECS LLC.       0.9/01/2015       0.000       1.01         449368-BS-1.       KIMBERLY-CLARK CORP.       0.9/01/2015       WARLUS FARGO SECS LLC.       2.649.523       2.600.000       2.660.000         493368-BS-1.       KIMBERLY-CLARK CORP.       0.8/03/2015       VARIOUS.       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.725.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.640.500       2.649.523       2.640.500       2.649.523       2.650.050       2.600.000       2.725.000       2.649.523       2.650.050       2.000.000       2.725.000       2.725.000       2.725.000						<u>↓</u>			ļ	1FE
1445669-CE-5.       JB HUNT TRANSPORT SERVICES INC.       08/06/2015.       GOLDMAN SACHS & CO.       2.793.028       2.800.000         458140-A0-3.       INTEL CORP.       07/22/2015.       WELLS FARGO SECS LLC.       6.433.890       6.000       1         4458140-AR-1.       INTEL CORP.       0.9/04/018       9.040       18.900.000       1.01       1         44625H-LW-8.       JPMORGAM CHASE & CO.       0.9/01/2015       WARLUS FARGO SECS LLC.       0.9/01/2015       0.000       1.01         449368-BS-1.       KIMBERLY-CLARK CORP.       0.9/01/2015       WARLUS FARGO SECS LLC.       2.649.523       2.600.000       2.660.000         493368-BS-1.       KIMBERLY-CLARK CORP.       0.8/03/2015       VARIOUS.       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.725.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.600.000       2.649.523       2.640.500       2.649.523       2.640.500       2.649.523       2.650.050       2.600.000       2.725.000       2.649.523       2.650.050       2.000.000       2.725.000       2.725.000       2.725.000		HOME DEPOT INC/THE.			VARIOUS.	<u> </u>				1FE
1.458140-A0-3.         INTEL CORP.         07/22/2015.         WELLS FARCO SECS LLC.         6.493,890         6.6,000         1           4458140-AR-1.         INTEL CORP.         07/22/2015.         VARIOUS.         9.046,018         9.006,000         31,319         1           446620H-LW-8.         JPWORGAN CHASE & CO.         0.9/10/2015.         MORGAN STANLEY & CO.         5.023,600         0.000         31,319         1           449326E-EF-6.         KEYCORP.         0.9/0/8/2015.         PERSHING & COMPANY.         2.649,523         2.650,000         31,319         1           494336B-S1         KIMBERLY-CLARK CORP.         0.9/0/8/2015.         VARIOUS.         2.649,523         2.650,000         1           525ESC-10-1.         LEHMAN BRTH HLD ESC.         0.4/01/2015.         NON-BROKER TRADE, BO.         1         6           525ESC-11-1.         LEHMAN BRTH HLD ESC.         0.4/01/2015.         NON-BROKER TRADE, BO.         1         6           5265661-0F-1.         LOWE'S COS INC.         0.9/10/2015.         VARIOUS.         2.725,000         2.725,000         1           5494061-0F-4.         LOWE'S COS INC.         0.9/11/2015.         NON-BROKER TRADE, BO.         1         6           5494061-0F-4.         LOWE'S COS INC.         0.9/11/2015. </td <td></td> <td>JB HUNT TRANSPORT SERVICES INC</td> <td></td> <td>08/06/2015</td> <td>GOLDMAN SACHS &amp; CO</td> <td></td> <td>2,793,028</td> <td>2.800.000</td> <td></td> <td>2FE</td>		JB HUNT TRANSPORT SERVICES INC		08/06/2015	GOLDMAN SACHS & CO		2,793,028	2.800.000		2FE
1.458140-AR-1.       INTEL CORP.					WELLS FARGO SECS LLC	1		6 500,000		1FE
49326E-EF-6       KEVCORP       09/08/2015.       PERSH ING & COMPANY.       2,649,523       2,650,000       1         494368-BS-1.       KIMBERLY-CLARK CORP.       08/03/2015.       VARIOUS.       8,746,238       2,600       1         526ESC-1D-1.       LEHMAN BRTH HLD ESC.       04/01/2015.       VARIOUS.       8,746,238       2,600       1         525ESC-1V-1.       LEHMAN BRTH HLD ESC.       04/01/2015.       NON-BROKER TRADE, B0.       1       66         548661-DF-1.       LOWE'S COS INC.       09/09/2015.       VARIOUS.       2,725,000       1       1       66         61166W-AT-8.       MONGAN STANLEY       09/09/2015.       VARIOUS.       9,71,400       1,000,000       1         617617J-B3-2.       MORGAN STANLEY       09/11/2015.       MORGAN STANLEY & CO.       9,000,000       22,153       1         63254A-AK-4.       NATIONAL AUSTRALIA BANK LTD/NEW YORK.       E       07/16/2015.       VARIOUS.       5,208,622       2,000,000       14,000       1         665772-CM-9.       NORTHERN STATLES POWER CO/MN.       E       07/16/2015.       VARIOUS.       5,904,960       6,000,000       1         6903244-AL-2.       NATIONAL AUSTRALIA BANK LTD/NEW YORK.       E       07/16/2015.       VARIOUS.       5	450140 AQ 3	INTEL CODD		07/00/0045		+				
49326E-EF-6       KEVCORP       09/08/2015.       PERSH ING & COMPANY.       2,649,523       2,650,000       1         494368-BS-1.       KIMBERLY-CLARK CORP.       08/03/2015.       VARIOUS.       8,746,238       2,600       1         526ESC-1D-1.       LEHMAN BRTH HLD ESC.       04/01/2015.       VARIOUS.       8,746,238       2,600       1         525ESC-1V-1.       LEHMAN BRTH HLD ESC.       04/01/2015.       NON-BROKER TRADE, B0.       1       66         548661-DF-1.       LOWE'S COS INC.       09/09/2015.       VARIOUS.       2,725,000       1       1       66         61166W-AT-8.       MONGAN STANLEY       09/09/2015.       VARIOUS.       9,71,400       1,000,000       1         617617J-B3-2.       MORGAN STANLEY       09/11/2015.       MORGAN STANLEY & CO.       9,000,000       22,153       1         63254A-AK-4.       NATIONAL AUSTRALIA BANK LTD/NEW YORK.       E       07/16/2015.       VARIOUS.       5,208,622       2,000,000       14,000       1         665772-CM-9.       NORTHERN STATLES POWER CO/MN.       E       07/16/2015.       VARIOUS.       5,904,960       6,000,000       1         6903244-AL-2.       NATIONAL AUSTRALIA BANK LTD/NEW YORK.       E       07/16/2015.       VARIOUS.       5	40014U-AK-1	INIEL UVKF.			VAKTUUD					1FE
49326E-EF-6       KEVCORP       09/08/2015.       PERSHING & COMPANY.       2,649,523       2,650,000       1         494326E-EF-6.       KIMBERLY-CLARK CORP.       08/03/2015.       VARIOUS.       8,746,238       2,600,000       1         525ESC-1D-1       LEHMAN BRTH HLD ESC.       04/01/2015.       VARIOUS.       8,746,238       3,760,200       1         525ESC-1D-1       LEHMAN BRTH HLD ESC.       04/01/2015.       NON-BROKER TRADE, B0.       1       66         525ESC-11-1       LOWE'S COS INC.       09/09/2015.       VARIOUS.       2,725,000       1       1       66         548661-DF-1.       LOWE'S COS INC.       09/09/2015.       VARIOUS.       2,725,000       1       1       61         61166W-AT-8.       MORGAN STANLEY       09/09/2015.       VARIOUS.       971,400       1,000,000       1         617617W-AL-3.       MORGAN STANLEY       09/11/2015.       MORGAN STANLEY & CO.       971,400       1       1       1         637254-AL-2.       MORGAN STANLEY       09/11/2015.       MORGAN STANLEY & CO.       2,000,000       22,153       1         637254-AL-2.       NATIONAL AUSTRALIA BANK LTD/NEW YORK       E       07/16/2015.       VARIOUS       2,020,862       2,000,000       1       <	46625H-LW-8	JPMURGAN CHASE & CO		09/10/2015	MUKGAN STANLEY & CO	ll.				1FE
194368-85-1.       K IMBERLY-CLARK CORP.       .08/03/2015.       VARIOUS.       .1         525ESC-1D-1.       LEHMAN BRTH HLD ESC.       .04/01/2015.       NON-BROKER TRADE, BO.	49326E-EF-6	KEYCORP.			PERSHING & COMPANY	I	2.649.523	2.650.000	L	2FE
525ESC-1D-1         LEHMAN BRTH HLD ESC         04/01/2015         NON-BROKER TRADE, BO         6           525ESC-1V-1         LEHMAN BRTH HLD ESC         04/01/2015         NON-BROKER TRADE, BO         6           545866-1VF-1         LOWE'S COS INC         09/09/2015         VARIOUS         2.725,000         1           61666W-AT-8         MONSANTO CO.         07/10/2015         MORGAN STANLEY & CO.         971,400         1,000,000         1           61747W-AL-3         MORGAN STANLEY         08/24/2015         MORGAN STANLEY & CO.         2.725,000         22,153         1           61761J-B3-2         WORGAN STANLEY         09/11/2015         NON-BROKER TRADE, BO.         1         2.000,000         22,153         1           63761J-B3-2         WORGAN STANLEY         09/11/2015         NON-BROKER TRADE, BO.         2.000,000         22,153         1           63761J-B3-2         WORGAN STANLEY         09/11/2015         NON-BROKER TRADE, BO.         1         3.000,000         14,000         1           63254A-AL-2         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         YARIOUS.         5.994,900         6,000,000         1           665772-CM-9         NORTHERN STATES POWER COLUMIN         08/27/2015         YARIOUS.         9,040	494368-RS-1			08/03/2015		1	8 7/6 238	8 750 000	[	1FE
525ESC-1V-1         LEHMAN BRTH HLD ESC         04/01/2015         NON-BROKER TRADE, B0         1         66           548661-DF-1         LOWE'S COS INC         0.9/09/2015         VARIOUS         2,725,000         1           61166W-AT-8         MONSANTO CO         0.7/10/2015         MORGAN STANLEY & CO         1         1           61174W-AL-3         MORGAN STANLEY         0.9/11/2015         MORGAN STANLEY & CO         1         1           61767W-AL-3         MORGAN STANLEY         0.9/11/2015         MORGAN STANLEY & CO         1         5,600         1           61761J-B3-2         MORGAN STANLEY         0.9/11/2015         NON-BROKER TRADE, B0         2,012,380         2,000,000         22,153         1           63254A-AK-4         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS         5,298,622         5,300,000         1           63254A-AL-2         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS         5,298,622         5,300,000         1           63254A-AL-2         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         JPW SECURITIES-FIXED         5,949,330         9,060,000         1           65370-20-9         NORTHERN STATES POWER CO/INM         0.8/04/20										6FE
548661-DF-1         LOWE'S COS INC.         09/09/2015.         VARIOUS.         1           61166W-AT-8.         MORSANTO CO.         07/10/2015.         WORGAN STANLEY & CO.         1           61747W-AL-3.         MORGAN STANLEY.         08/24/2015.         MORGAN STANLEY & CO.         1           61761J-B3-2.         MORGAN STANLEY.         09/11/2015.         NON-BROKER TRADE, BO.         2,000,000         22,153         1           63254A-AK-4.         NATIONAL AUSTRALIA BANK LTD/NEW YORK.         E         07/16/2015.         VARIOUS.         5,298,622         5,300,000         14,000         1           63254A-AL-2.         NATIONAL AUSTRALIA BANK LTD/NEW YORK.         E         07/16/2015.         JPM SECURITIES-FIXED.         1         65,994,960         6,000,000         1           665772-CM-9.         NORTHERN STATUSE POWER CO/IMN.         08/04/2015.         VARIOUS.         1         63/24/2015.         VARIOUS.         1           693510-40-6.         PPL ELECTRIC UT LITIES FOWER CO/IMN.         08/04/2015.         VARIOUS.         1         63/24/2015.         9,060,000         1           693510-40-6.         PPL ELECTRIC UT LITIES CORP         08/27/2015.         VARIOUS.         1         9,060,000         1		LERIWAN DRTH HUD 500			INVIN-DRUKEN INAUE, DU	<u> </u>		!		
61166W-AT-8.         MONSANTO CO.         1,000,000         1           61747W-AL-3.         MORGAN STANLEY.         08/24/2015         MORGAN STANLEY & CO.         1           617617U-3B-2.         MORGAN STANLEY.         09/11/2015.         MORGAN STANLEY & CO.         2,000,000         22,153         1           617617U-3B-2.         MORGAN STANLEY.         09/11/2015.         NON-BROKER TRADE, BO.         2,000,000         14,000         1           63254A-AK-4.         NATIONAL AUSTRALIA BANK LTD/NEW YORK.         E         07/16/2015.         VARIOUS.         1           63254A-AL-2.         NATIONAL AUSTRALIA BANK LTD/NEW YORK.         E         07/16/2015.         JPM SECURITIES-FIXED.         1           665772-CII-9.         NORTHERN STATES POWER CO/INNI.         08/04/2015.         VARIOUS.         1           69351U-40-6.         PPL ELECTRIC UT ILITIES CORP         08/27/2015.         VARIOUS.         1						J		1	ļ	6FE
61166W-AT-8         MONSANTO CO.         1         000,000         1           61747W-AL-3         MORGAN STANLEY         0.8/24/2015         MORGAN STANLEY & CO.         1           61747W-AL-3         MORGAN STANLEY         0.8/24/2015         MORGAN STANLEY & CO.         2,000,000         22,153         1           1.617611-B3-2         MORGAN STANLEY         0.9/11/2015         NON-BROKER TRADE, BO.         2,000,000         14,000         1           63254A-AK-4         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS         5,298,622         5,300,000         14,000         1           63254A-AL-2         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         JPM SECURITIES-FIXED         5,994,960         6,000,000         1           665772-CM-9         NORTHERN STATES POWER CO/MM.         0.8/27/2015         VARIOUS.         1         9,060,000         1           693510-A0-6         PPL ELECTRIC UT LITIES FOWER CO/MM.         0.8/27/2015         VARIOUS.         1         9,060,000         1										1FE
61747W-AL-3         MORGAN STANLEY         08/24/2015         MORGAN STANLEY & CO.         2,153         1           61761J-B3-2         MORGAN STANLEY         09/11/2015         NON-BROKER TRADE, BO.         2,012,380         2,000,000         14,000         1           63254A-AK-4         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS.         5,298,622         5,300,000         14,000         1           63254A-AL-2         NATIONAL AUSTRALIA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS.         5,994,900         6,900,000         1           663254A-AL-2         NORTHERN STATES POWER CO/INN         0.8/04/2015         VARIOUS.         1				07/10/2015	MORGAN STANLEY & CO		971 /00	1,000,000		1FE
		MORGAN STANLEY			MORGAN STANLEY & CO	·	5 650 050	5 000 000	20 150	
63254A - AK - 4         NAT IONAL AUSTRAL IA BANK LTD/NEW YORK         E         07/16/2015         VARIOUS         1           63254A - AL - 2         NAT IONAL AUSTRAL IA BANK LTD/NEW YORK         E         07/16/2015         JPM SECURITIES-FIXED         5,994,960         6,000,000         1           665772 - CM - 9         NORTHERN STATES POWER CO/INN         08/04/2015         VARIOUS         1         66373 (00,000         1           693510 - A0 - 6         PPL ELECTRIC UTILITIES CORP         08/27/2015         VARIOUS         1         9,060,000         1						·				1FE
665772-CM-9. NORTHERN STATES POWER CO/MN	61/61J-B3-2	MURGAN STANLEY		09/11/2015						1FE
665772-CM-9 NORTHERN STATES POWER CO/INN		NATIONAL AUSTRALIA BANK LTD/NEW YORK	E	07/16/2015		<u> </u>			L	1FE
665772-CM-9 NORTHERN STATES POWER CO/INN	63254A-AL-2	NATIONAL AUSTRALIA BANK LTD/NEW YORK	F							1FE
69351U-A0-6	665772 CM 0	NORTHERN STATES POWER CO/MN			VAPIOUS	[ [·	0 0/2 220		[·····	1FE
										4FF
						<u>↓</u>				1FE
L		PNC BANK NA.		07/16/2015	NON-BROKER TRADE, BO	<u> </u>				1FE

# **SCHEDULE D - PART 3**

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

			3110%	All Long-Term Bonds and Stock Acquired During the Curre					
1	2	3	4	5	6	7	8	9	10 NAIC Designation or
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Market Indicator <sup>(a)</sup>
69353R-ES-3	PNC BANK NA			JPM SECURITIES-FIXED		1,748,775			1FE
69371R-M6-0	PACCAR FINANCIAL CORP			VARIOUS		1,039,210			1FE
69371R-M7-8	PACCAR FINANCIAL CORP			JPM SECURITIES-FIXED.					1FE
713448-CW-6	PEPSICO INC			VARIOUS					1FE
713448-CX-4	PEPSICO INC.			JPM SECURITIES-FIXED		1,549,706			1FE
718172-BP-3	PHILIP MORRIS INTERNATIONAL INC			VARIOUS.					
74005P-BP-8	PRAXAIR INC.			DEUTSCHE BANC/ALEX B. BK OF NY/MIZUHO SECU		1,298,778			1FE
740189-AK-1	PRECISION CASTPARTS CORP.			BK OF NY/MIZUHO SECU.		6,749,458			1FE
751212-AB-7	RALPH LAUREN CORP.			VARIOUS					1FE
	SAN DIEGO GAS & ELECTRIC CO.			NON-BROKER TRADE, BO		2,576,000			1FE
	SIMON PROPERTY GROUP LP.			CITIGROUP GLOBAL MKT.					1FE
	STATE STREET CORP.			VARIOUS		13,933,160	13 965 000		1FE
	SUNTRUST BANKS INC		07/21/2015	NON-BROKER TRADE, BO.				194	2FE
	3M CO			GOLDMAN SACHS & CO.		.1,996,440	2.000.000		
88579Y-A0-4	3M CO		08/04/2015	GOLDMAN SACHS & CO.		1,541,072	1 550 000		1FE
	TOYOTA MOTOR CREDIT CORP.			VARIOUS					1FE
89236T-CR-4	TOYOTA MOTOR CREDIT CORP.			NON-BROKER TRADE, BO		1,000,000	1,000,000		1FE
90261X-HJ-4	LIBS AG/STAMEORD CT	F	07/15/2015	NON-BROKER TRADE, BO				1.635	1FE
	UBS AG/STAMFORD CTUNILEVER CAPITAL CORP		07/28/2015	VARIOUS					1FE
91324P-CJ-9	UNITEDHEALTH GROUP INC		07/28/2015 07/20/2015	NON-BROKER TRADE. BO		1,000,000			1FE
	UNITEDHEALTH GROUP INC.			VARIOUS					1FE
	UNITEDHEALTH GROUP INC		07/21/2015	VARIOUS		4,898,771			1FE
	UNITEDHEALTH GROUP INC		07/20/2015	VAR TOUS					
91324P-CW-2 	UNIVERSITY OF CHICAGO								1FE
	UNIVERSITY OF CHICAGO		08/19/2015	BARCLAYS CAPITAL FIX					
91412N-AQ-3	UNIVERSITY OF CHICAGO			BARULAYS CAPITAL FIX					1FE
	VF CORP VERIZON COMMUNICATIONS INC			BAIRD ROBERT W & CO NON-BROKER TRADE . BO.					1FE
92343V-BD-5	VERIZUN CUMMUNICATIUNS INC								2FE
94974B-GM-6	WELLS FARGO & CO			VARIOUS					1FE
06366R-U8-6	BANK OF MONTREAL	A		BMO CAPITAL MARKETS		1,550,000			1FE
	ROYAL BANK OF CANADA	Å		RBC CAPITAL MARKETS					1FE
89114Q-AE-8	TORONTO-DOMINION BANK/THE	A		NON-BROKER TRADE, BO					1FE
	IORONIO-DOMINION BANK/IHE	A		NON-BROKER TRADE, BO					1FE
89114Q-B7-2	TORONTO-DOMINION BANK/THE	A	07/16/2015	VARIOUS					1FE
002799-AM-6	ABBEY NATIONAL TREASURY SERVICES PLC/LON	F		BARCLAYS CAPITAL INC					1FE
002799-AV-6	ABBEY NATIONAL TREASURY SERVICES PLC/UNI BP CAPITAL MARKETS PLC. COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL	F		BANC/AMERICA SECUR.L					1FE
05565Q-CY-2	BP CAPITAL MARKETS PLC	F		MESIROW FINANCIAL IN					1FE
21688A-AD-4	COOPERATIEVE CENTRALE RAIFFEISEN-BOERENL	F		RBC CAPITAL MARKETS					1FE
	CREDIT SUISSE/NEW YORK NY	F		CREDIT SUISSE FIRST					1FE
53944V - A J - 8	LLOYDS BANK PLC			GOLDMAN SACHS & CO.					
	LLOYDS BANK PLC.			GOLDMAN SACHS & CO.					1FE
	LLOYDS BANK PLC			GOLDMAN SACHS & CO			3,300,000		1FE
	SUMITOMO MITSUI BANKING CORP.	F	07/14/2015	GOLDMAN SACHS & CO					1FE
865622-BU-7	SUMITOMO MITSUI BANKING CORP	F	07/14/2015	GOLDMAN SACHS & CO.		1,750,000	1.750.000		1FE
	SUMITOMO MITSUI BANKING CORP	F		GOLDMAN SACHS & CO					1FE
	SVENSKA HANDELSBANKEN AB.	F		VARIOUS					1FE
	ds - Industrial and Miscellaneous (Unaffiliated)					488,789,339	487.219.002	691,243	
Bonds - Hybrid Sec						400,703,000	407,210,002	031,240	
· · · · · · · · · · · · · · · · · · ·	ibsidiaries and Affiliates							-	
	totals - Bonds - Part 3					1,657,900,011	1,606,440,791	4,291,775	
8399999 - Sub	totals - Bonds					1,657,900,011	1,606,440,791	4,291,775	XXX
Preferred Stocks -	Industrial and Miscellaneous (Unaffiliated)								
Preferred Stocks -	Parent, Subsidiaries and Affiliates								
Common Stocks -	Industrial and Miscellaneous								
	Parent, Subsidiaries and Affiliates								
Common Stocks - I									
	Money Market Mutual Funds					-			
9999999 Totals						1,657,900,011	XXX	4,291,775	XXX
(a) For all common	stock bearing the NAIC market indicator "U" provide:	the number of such is	sues						

## **SCHEDULE D - PART 4**

1 1	2	2 4	5	6	7	0	0	10			ook/Adjusted Ca	f During the C		16	17	18	19	20	21	22
	2	3 4	5	0		°	9				OUN/Aujusteu Ca			10	17	10	19	20	21	22
CUSIP Identi- fication	Description	F o r e i g Dispos n Date		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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	NAIC Desig- nation or Market Indicator (a)
	Governments		E.																	
36200Q-TQ-7 36200Q-U3-6	GINNIE MAE I POOL		D15_ PAYDOWN D15_ PAYDOWN				5,581					(50)		5,204					01/01/2017	
36200Q-03-6	GINNIE MAE I POOL		D15. PAYDOWN				12,149			(112)		(112)							01/01/2017	
36213E-FA-9	GINNIE MAE I POOL		D15 PAYDOWN							(148) (244)		(244)		23,709					01/01/2017	
36213E-TZ-9	GINNIE MAE I POOL UNITED STATES DEPARTMENT		D15 PAYDOWN		9,967		10,689	10 , 103		(136)				9,967					02/01/2017	
911759-LX-4	OF HOUSING AND		015. RAYMOND JAMES & ASSO													1,482	1,482		08/01/2016	
912828-A8-3	UNITED STATES TREASURY NOTE/BOND	07/23/20	015 VARIOUS		18.982.533	18.370.000	18,960,214			(32,554)		(32,554)		18,927,660		54.873	54.873	162.337	12/31/2020	
	UNITED STATES TREASURY					10,370,000				(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
912828-B5-8	NOTE/BOND UNITED STATES TREASURY		015. GOLDMAN SACHS & CO							(13,030)		(13,030)		6,473,263					01/31/2021	
12828-03-2	NOTE/BOND		015. NON-BROKER TRADE, BO		2,756,436	2,750,000	2,741,308	2,743,571		1,609		1,609		2,745,180					03/15/2017	
012828-D4-9	UNITED STATES TREASURY NOTE/BOND	09/10/20	015 MORGAN STANLEY & CO		1,002,379	1,000,000		997.961		536		536		998,497		3,882			08/15/2017	
12020-04-9	UNITED STATES TREASURY		JIS_ MORGAN STANLET & CO	-	1,002,379														00/ 13/201/	
912828-D6-4	NOTE/BOND	07/10/20	D15 BARCLAYS CAPITAL FIX							(143)		(143)		6,309,947		(1,334)	(1,334)		08/31/2016	
12828-D9-8	UNITED STATES TREASURY NOTE/BOND	08/05/20	015. GREENWICH CAPITALMKT		15,062,695	15,000,000	15,088,502	15,082,739		(18,013)		(18,013)		15,064,726		(2,031)		133,696	09/15/2017	
10000 04 0	UNITED STATES TREASURY	00/44/0			0.040.405	0.050.000	0.040.000	0.040.040		4.070		4 070		0.047.040		1.852		0.404	44.100.10040	
912828-G4-6	NOTE/BOND UNITED STATES TREASURY		015 VARIOUS		2,249,465	2,250,000	2,246,228	2,246,343		1,270		1,270		2,247,613		1,852	1,852	8,484	11/30/2016	
912828-G8-7	NOTE/BOND		015. VARIOUS							(7,598)		(7,598)		6,135,588					12/31/2021	
912828-G9-5	UNITED STATES TREASURY NOTE/BOND.		015. CITIGROUP GLOBAL MKT		1,492,977	1,475,000	1.476.671							1,476,487						
	UNITED STATES TREASURY											l í								
912828-H2-9	NOTE/BOND. UNITED STATES TREASURY		015 VARIOUS		1,576,782	1 , 575 , 000	1,573,959							1,574,215		2,567	2,567	6 , 250	12/31/2016	
012828-H5-2	NOTE/BOND.	07/28/20	D15 SG AMERICAS SECURITI											4,923,831					01/31/2020	
) 12828-H7-8	UNITED STATES TREASURY NOTE/BOND		015. DEUTSCHE BANC/ALEX B.		299.801					59		59				(7)	(7)		01/31/2017	
	UNITED STATES TREASURY															,				
912828-H8-6	NOTE/BOND. UNITED STATES TREASURY		015 DEUTSCHE BANK							2,928		2,928		3,252,654		(13,111)	(13,111)		01/31/2022	
912828-H9-4	NOTE/BOND		015. CREDIT SUISSE FIRST		2,416,958	2,410,000	2,421,109			(1,563)		(1,563)		2,419,545		(2,587)	(2,587)		02/15/2018	
12828-J5-0	UNITED STATES TREASURY NOTE/BOND	09/18/20	015. GREENWICH CAPITALMKT.		1,001,328	1,000,000				1,481		1,481							02/29/2020	
	UNITED STATES TREASURY			1																
12828-J6-8	NOTE/BOND. UNITED STATES TREASURY		015 GREENWICH CAPITAL MA			30 , 000 , 000	30, 135, 223			(16,167)									03/15/2018	
912828-K2-5	NOTE/BOND		D15. BARCLAYS CAPITAL INC		14 , 899 , 219	15,000,000	14,922,070							14,925,602					04/15/2018	
012828-K5-8	UNITED STATES TREASURY NOTE/BOND		D15. VARIOUS		19,967,919							12,417		19,818,951		148,967			04/30/2020	<u> </u>
912828-LP-3	UNITED STATES TREASURY NOTE/BOND	00/07/00	D15. SG AMERICAS SECURITI		20,550,000		20,880,469			(321,365)		(321,365)		20,527,157		.22,843			09/30/2016	
	UNITED STATES TREASURY			1																
912828-PJ-3	NOTE/BOND		D15 MORGAN STANLEY & CO	.	1, 505, 391		1,540,020	1,512,926		(8,701)		(8,701)				1 , 166	1 , 166	14 , 483	11/30/2015	.
912828-QF-0	UNITED STATES TREASURY NOTE/BOND		015VARIOUS		6,323,975		6,454,199			(58,554)		(58,554)		6,314,367					04/30/2016	
912828-QP-8	UNITED STATES TREASURY NOTE/BOND	09/15/20	015 VARIOUS		6.873.430	6.800.000	7,027,359	6.918.081		(54,406)		(54,406)		6.863.675		9.755	9.755	88.050	05/31/2016	
	UNITED STATES TREASURY			1								[								
912828-QR-4	NOTE/BOND. UNITED STATES TREASURY		015 VARIOUS	+			7,021,405			(42,411)			l	6,912,485					06/30/2016	· []
912828-QX-1	NOTE/BOND		015. VARIOUS		1,756,988	1,740,000	1,784,877	1,764,866											07/31/2016	
	UNITED STATES TREASURY NOTE/BOND.	0010010	D15. DEUTSCHE BANK.							, , , , , , , , , , , , , , , , , , , ,		,				2.063		04 007		
	UNITED STATES TREASURY			1									t	3,336,352			2,063		08/31/2018	
912828-RU-6	NOTE/BOND. UNITED STATES TREASURY		015 VARIOUS		41 , 161 , 148	40 , 950 , 000	41,119,699	20,327,299		(53,789)		(53,789)		41,065,689				251,602	11/30/2016	
912828-TG-5	NOTE/BOND		015VARIOUS	<u> </u>		21,775,000	21,531,974												07/31/2017	
	UNITED STATES TREASURY															190.715				
	NOTE/BOND. UNITED STATES TREASURY			1		29,900,000	29, 559, 945	24,959,131											09/30/2017	
012828-UM-0	NOTE/BOND		D15 NESBITT BURNS SEC IN							(155)		(155)				141	141	1,728	02/15/2016	

# **SCHEDULE D - PART 4**

1	2 3	4	5	6	7			10	nu, iteueenne		e Disposed of Book/Adjusted Ca			16	17	10	19	20	21	22
1	2 3	4	5	0	'	0	9	10							''	18	19	20	21	
									11	12	13	14	15				1	1 /	1 '	
	F																1	1 /	1 '	NAIC
	0										Current Year's			Book/			, I	Bond	1 '	Desig- nation
	e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign		, I	Interest/Stock	Stated	or
CUSIP	i			Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-	g	Disposal	Name of Durahasan	Shares of	O i d ti	Den)(else		Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n UNITED STATES TREASURY	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
912828-UR-9	NOTE/BOND	08/26/2015	VARIOUS		18 , 149 , 289	18,200,000	18,033,641												02/28/2018	
912828-UU-2	UNITED STATES TREASURY	07/00/0015	BARCLAYS CAPITAL FIX			460,000				186		186		458.911			(1,498)		03/31/2018	
912020-00-2	NOTE/BOND. UNITED STATES TREASURY	07/23/2015	DARGLATS CAPITAL FIX											400,911		(1,490)	(1,490)	2,009	03/31/20101	
912828-UZ-1	NOTE/BOND	09/10/2015	VARIOUS		1,733,559		1,722,662			4,261				1,726,923		6,636	6,636	8,619	04/30/2018	
912828-VC-1	UNITED STATES TREASURY NOTE/BOND	07/13/2015	MIZUHO TRUST.				8,997,188												05/15/2016	
	UNITED STATES TREASURY																			
912828-VE-7	NOTE/BOND. UNITED STATES TREASURY	08/24/2015	GOLDMAN SACHS & CO		40 , 140 , 625	40,000,000		39,830,558											05/31/2018	
912828-VK-3	NOTE/BOND	07/13/2015	CALYON SECS USA INC																06/30/2018	
912828-VQ-0	UNITED STATES TREASURY NOTE/BOND		BK OF AMERICA NA			7 000 000	7,968,816			(2,805)		(2,805)		7,966,011				62 /62	07/31/2018	
912020-VQ-U	UNITED STATES TREASURY		DR OF AMERICA NA	·†·····		7,900,000				(2,805)		(2,805)				10,458				
912828-WA-4	NOTE/BOND	07/23/2015	VARIOUS		2,304,180	2,300,000	2,300,051	1,999,264						2,300,364		3,816		10 , 108	10/15/2016	·
912828-WD-8	UNITED STATES TREASURY NOTE/BOND	08/12/2015	GOLDMAN SACHS & CO.			10,000,000	9,955,469					5,473		9,970,609		93,844			10/31/2018	
	UNITED STATES TREASURY																			
912828-WT-3	NOTE/BOND UNITED STATES TREASURY	09/17/2015	VARIOUS		22,843,137		22,780,362	22,785,588		5,801		5,801							07/15/2017	
912828-XE-5	NOTE/BOND	09/23/2015	VARIOUS							4,779				6,171,771					05/31/2020	
912828-XH-8	UNITED STATES TREASURY NOTE/BOND	08/12/2015	VARIOUS.									1.021		16,463,971					06/30/2020	
	UNITED STATES TREASURY		-															· · ·		
912828-XJ-4	NOTE/BOND.	07/02/2015	BMO CAPITAL MARKETS		4,999,023		4,998,828							4,998,838				510	06/30/2017	
912828-XP-0	NOTE/BOND	08/20/2015	HSBC SECURITIES (USA		6,994,492	7,000,000	6,989,336							6,989,540		4,952		1,681	07/31/2017	
0599999 -	Bonds - U.S. Governments				427,479,196	425,299,784	426,579,049	201,889,812		(402,345)		(402,345)		425,991,104		1,488,096	1,488,096	3,184,837	ХХХ	XXX
Bonds - All (	Other Governments			-																
68323A-AQ-7	PROVINCE OF ONTARIO	09/01/2015	BANC/AMERICA SECUR.L		1.011.730	1.000.000	1,028,200					(11,514)		1,011,690		40	40		05/10/2016	
	PROVINCE OF ONTARIO									, , ,		,								
68323A-CE-2 298785-FX-9	CANADAA EUROPEAN INVESTMENT BANKF.	09/28/2015 07/15/2015	RBC CAPITAL MARKETS		1,003,050 4,500,000	1,000,000 4,500,000	1,005,180 4,495,320	4,499,179		(2,262) .821				1,002,918 4,500,000			132	6,861 	07/22/2016 07/15/2015	
	KOREA DEVELOPMENT									021										
500630-CB-2	BANK/THEF	07/14/2015	NOMURA SECURITIES/FI		4,276,667	4,275,000	4,275,000	4,275,000						4,275,000		1,667	1,667		01/22/2017	
	Bonds - All Other Governme				10,791,447	10,775,000	10,803,700	9,797,383		(12,955)		(12,955)		10,789,608		1,839	1,839	98,632	XXX	XXX
13063B-HQ-8	States, Territories and Poss	09/11/2015	STATE STREET BANK &	1	7.675.000	7.675.000						1	1	7.675.000			,		05/01/2040	T
13063B-N7-3	STATE OF CALIFORNIA	09/04/2015	NATL FINANCIAL SERVI				3,338,010	3,332,979		(1,893)		(1,893)		3,331,085		6,640	6,640		02/01/2016	
13063B-WU-2 13063C-TF-7	STATE OF CALIFORNIA	09/08/2015 09/16/2015	NATL FINANCIAL SERVI CITIGROUP GLOBAL MAR		2,138,200	2,000,000	2,324,580	2,150,814		(45,907) (20,807)		(45,907) (20,807)		2,104,906					04/01/2017	
13067 J-MY-4	STATE OF CALIFORNIA	07/09/2015	SOUTHWEST SECURITIES							(1,895)		(20,007)		153.673					07/01/2018	
20772G-SP-4	STATE OF CONNECTICUT	08/13/2015	FIRST SOUTHWEST CO.		4,151,320	4,000,000	4,250,960			(101,518)				4,149,442		1,878	1,878	140,556	06/01/2023	
246381-DH-7 246381-ET-0	STATE OF DELAWARE	08/18/2015	BARCLAYS CAPITAL FIX BARCLAYS CAPITAL FIX			14,975,000	17,921,631	17,444,425		(369,197)		(369,197)		17,075,228 5,756,278		(34,726)			03/01/2019	
246381-FA-0	STATE OF DELAWARE	09/23/2015	BARCLAYS CAPITAL FIX		10,053,963		10,388,063	10,331,038		(274,265)		(274,265)		10,056,773		(2,811)			07/01/2018.	
341150-B4-1	STATE OF FLORIDA	07/01/2015	MATURITY.		2,500,000	2,500,000	2,844,200	2,542,764		(42.764)		(42,764)		2,500,000					07/01/2015	
34153Q-AB-2 373383-N4-6	STATE OF FLORIDA	09/16/2015	WELLS FARGO BANK N.A MATURITY.		7, 394, 834 2, 550, 000		7,495,975			(105,425) (53,308)		(105,425) (53,308)		7,390,550		4,285	4,285		06/01/2017	
373384-MH-6	STATE OF GEORGIA	07/01/2015	MATURITY		1,000,000	1,000,000	1,142,470	1,017,359		(17,359)		(17,359)		1,000,000					07/01/2015	
373384-WD-4 419791-B2-3	STATE OF GEORGIA	07/27/2015 07/24/2015	MERRILL LYNCH PIERCE WELLS FARGO BANK N.A		4,483,303 1,351,701	3,775,000	4,462,767	1,383,180		(18,761) (33,645)		(18,761) (33,645)		4,444,007					12/01/2020	
419791-D6-2	STATE OF HAWAII		BARCLAYS CAPITAL FIX		7,394,730	7.000.000		7,460,661				(33,643)		7,293,304	L				12/01/2016	
419791-YD-4	STATE OF HAWAII	09/09/2015	WELLS FARGO BANK N.A.			2,375,000				(41,606)		(41,606)	·····	2,680,120		543	543		02/01/2019	·
452152-SG-7	STATE OF ILLINOIS	07/16/2015	FIRST SOUTHWEST CO							(9,409)						(7,756)	(7,756)		07/01/2017	
57582P-ZH-6	MASSACHUSETTS.	08/01/2015	MATURITY.			3,000,000	3,452,670	3,064,881						3,000,000					08/01/2015	
604129-EF-9 60412A-DV-2	STATE OF MINNESOTA	09/04/2015	WELLS FARGO BANK N.A WELLS FARGO BANK N.A		1,094,678 2,296,100	1,050,000 2,000,000	1,209,674 2,297,320	1,123,070		(31,881)		(31,881) (1,203)		1,091,189				<u>5</u> 8,188 1,667	08/01/2016	· [
641461-VA-3	STATE OF NEVADA	08/04/2015	NATL FINANCIAL SERVI			1,440,000	1,682,338	1,529,262		(33,660)		(33,660)		1,495,603					08/01/2019	
658256-L2-6	STATE OF NORTH CAROLINA	09/08/2015	NATL FINANCIAL SERVI		3,727,404	3,465,000	4,097,016	3,823,982		(102,524)		(102,524)		3,721,458		5,947	5,947		06/01/2017	
677520-3H-9 677520-CB-2	STATE OF OHIO	09/15/2015 09/15/2015	MATURITY MATURITY	·	1,000,000 3,000,000	1,000,000	1, 135,680	1,021,979 3,073,024				(21,979) (73,024)		1,000,000			[]		09/15/2015	
677520-HS-0	STATE OF OHIO.	07/08/2015	MORGAN STANLEY & CO		2,016,920	2,000,000	2,261,420	2,042,127		(31,656)		(31,656)		2,010,471		6,449	6,449		09/15/2015	
677521-MD-5	STATE OF OHIO	08/01/2015	MATURITY		1,000,000	1,000,000	1, 150, 390	1,022,332		(22,332)		(22,332)		1,000,000		ļ	,		08/01/2015	.

# **SCHEDULE D - PART 4**

		_	1			in rui Long	- Bonao			d or Otherwis			unioni quante	-	1					
1	2	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
																				1
		_							11	12	13	14	15							1
		F																		NAIC
		0																		Desig-
		r									Current Year's			Book/				Bond		nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in		Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n Date	Name of Purchaser	Stock	Consideration		Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	STATE OF OHIO		MATURITY		1,075,000	1,075,000	1,237,927	1,099,197						1,075,000					08/01/2015	
677521-SH-0	STATE OF OHIO		GOLDMAN SACHS & CO		2,479,794	2,360,000	2,717,210	2,513,125		(43,638)									02/01/2017	
	STATE OF OHIO	07/13/2015	BARCLAYS CAPITAL FIX		4,348,200		4,360,520							4,340,422			7,778		08/01/2017	
	STATE OF OHIO		CITIGROUP GLOBAL MAR		8,118,960	8,000,000	8,147,680			(33,516)							4,796		06/15/2016	l
68608K-6S-2	STATE OF OREGON	08/17/2015	CITIGROUP GLOBAL MAR		1,421,599	1,375,000	1,615,034	1,441,336		(31,001)				1,410,335					05/01/2016	l
70914P-JA-1	COMMONWEALTH OF PENNSYLVANIA	09/14/2015	US BANKCORP INVESTME		8,193,600	8.000.000	9,182,880	8,421,651		(245,816)		(245,816)		8,175,835		17.765	17.765	400.000	03/15/2016	1
	STATE OF RHODE ISLAND		GOLDMAN SACHS & CO.		3, 124, 650	3,000,000	3,486,540			(80,473)		(80,473)		3,103,640		21.010			08/01/2016	·
882722-WC-1	STATE OF TEXAS		JPM SECURITIES-FIXED		5,296,088	5, 165,000	5,686,149	5, 464, 174		(173, 181)		(173,181)		5,290,993		5.095			04/01/2016	
	STATE OF UTAH		MATURITY		2.515.000		2,894,111			(46,453)		(46,453)		2,515,000				125,750	07/01/2015	1
917542-SX-1	STATE OF UTAH	07/01/2015	MATURITY		3,005,000	3,005,000	3,467,133	3,064,030		(59,030)		(59,030)		3,005,000				150,250	07/01/2015	
93974C-B8-2	STATE OF WASHINGTON	07/01/2015	MATURITY.		1,960,000	1,960,000		1,996,119		(36,119)		(36,119)		1,960,000					07/01/2015	[
97705M-AJ-4	STATE OF WISCONSIN		VARIOUS		5,907,930					(21,208)		(21,208)		5,846,142		61,788	61,788		05/01/2021	
1799999 -	Bonds - U.S. States, Territ	tories and Poss	essions		148,296,546	139,245,000	157,366,470	101,118,464		(2,609,753)		(2,609,753)		147,973,038		323,509	323,509	4,829,655	XXX	XXX
	. Political Subdivisions of S				,,	, .,				•				. ,,			,	,, <b></b> .		
	ALLEN INDEPENDENT SCHOOL				I		1					1		1		1 1				
018106-GC-2	DISTRICT.	07/13/2015.	BARCLAYS CAPITAL INC		3.508.597					(52,079)		(52,079)		3,509,603		(1,006)	(1,006)		02/15/2018	1
03588H-AG-1	COUNTY OF ANNE ARUNDEL MD		BARCLAYS CAPITAL FIX		4,034,156		4,059,931			(19,537)		(19,537)		4,040,394		(6,238)			04/01/2019	
03588H-FF-8	COUNTY OF ANNE ARUNDEL MD .	07/21/2015	CITIGROUP GLOBAL MAR			7,615,000	8,653,762			(33,483)		(33,483)							04/01/2019	ļ
	ARLINGTON INDEPENDENT											1								1
041826-E5-3	SCHOOL DISTRICT/TX	08/14/2015	STIFEL NICHOLAUS & C				1,000,000			l			<b>.</b>					6,144	02/15/2016	
	BERKELEY COUNTY SCHOOL	07/00/00/5																170.000		1
084203-UV-8	DISTRICT.	07/09/2015	NATL FINANCIAL SERVI		4,257,901		4,704,214							4,254,811					03/01/2017	l
108151-20-4	CITY OF BRIDGEPORT CT CITY OF BRISTOL CT		MATURITY		990,000		1,069,477	1,006,244		(16,244)		(16,244)				· [· · · · · · · ]			08/15/2015	·····
109853-Q3-8	SCHOOL DISTRICT OF	08/01/2015	MATURITY		2,130,000	2,130,000	2,372,075	2, 165, 214		(35,214)				2,130,000					08/01/2015	
115065-WM-2	BROWARD COUNTY/FL.		MATURITY.		825,000		892,865			(10.975)		(10,975)							07/01/2015	1
160069-SU-5	COUNTY OF CHARLESTON SC		MORGAN STANLEY & CO		3,218,661	3,040,000	3,642,710			(67,534)		(67,534)		3,205,839		12.822			11/01/2016	
100003-00-0	CLARK COUNTY SCHOOL		MONDAIN STANLET & CO		,210,001					(07,004)		(07,004)		0,200,000				100,022		
181059-RV-0	DISTRICT		FIRST SOUTHWEST CO							(19,586)		(19,586)		2,082,634		.846			06/15/2016	1
101000 10 0	CLARK COUNTY SCHOOL				2,000,400					(10,000)		(10,000)		,002,004				21,000		1
181059-SK-3	DISTRICT		WELLS FARGO BANK N.A		5,694,200					(17,629)		(17,629)		5.629.771					06/15/2019	1
199491-2Y-6	CITY OF COLUMBUS OH	07/01/2015	MATURITY.				4,584,602			(79,784)		(79,784)		3,980,000					07/01/2015	[
259003-CL-3	COUNTY OF DOUGLAS GA	08/01/2015	MATURITY				4,678,046							4,095,000					08/01/2015	
	EL PASO COUNTY HOSPITAL																			1
283590-EH-6	DISTRICT	07/15/2015	JPM SECURITIES-FIXED				1,045,255			(17,007)						(1,692)	(1,692)		08/15/2016	
	EL PASO COUNTY HOSPITAL									(10.007)						(5.050)	(5.050)			1
283590-EJ-2	DISTRICT	07/14/2015	U.S. BANCORP PIPER J							(13,087)						(5,058)	(5,058)		08/15/2017	l
283590-FD-4	EL PASO COUNTY HOSPITAL DISTRICT		JPM SECURITIES-FIXED		770 007		810,900			(0.490)		(9,480)				(1 227)	(1.227)		08/15/2016	1
200090-FD-4	EL PASO COUNTY HOSPITAL		JIM JEUUNIIIEJ-FINED							(9,480)		(9,480)			l	(1,327)	(1,327)	∠1,0//		1
283590-FE-2	DISTRICT.		U.S. BANCORP PIPER J		1,093,054	1,015,000	1,188,941	1, 123,042		(22, 133)		(22, 133)		1,100,909		(7,856)	(7,856)		08/15/2017	1
20000012-2	ELSINORE VALLEY MUNICIPAL		Stor Drivoni i n'En dittitti							1		1		1,100,000						1
290319-ET-5	WATER DISTRICT		STATE STREET BANK &		4,590,000	4,590,000	4,590,000			<b>_</b>		<u> </u>	<u> </u>	4,590,000		<u> </u>			07/01/2035	[
30382A-BW-1	COUNTY OF FAIRFAX VA		WELLS FARGO BANK N.A			3,940,000	4,232,196	4,074,468		(116,264)		(116,264)					747		10/01/2016	l
	FULTON COUNTY SCHOOL	1										1 ' '								1
360064-MC-0	DISTRICT.	07/08/2015	BANC/AMERICA SECUR.L			3,700,000	4,488,544	3,963,373		(104,423)		(104,423)							05/01/2016	
406792-T5-0	TOWN OF HAMDEN CT		MATURITY.							(5,470)		(5,470)			l	40.500	40 500		08/15/2015	l
442565-V6-1	COUNTY OF HOWARD MD	08/04/2015	GOLDMAN SACHS & CO		2,096,759	2,045,000	2,346,310	2,115,877		(37,714)									02/15/2016	
511074-PN-0	SCHOOL DISTRICT		PNC SECURITIES CORP		4,676,633		4,667,417			(32,770)		(32,770)		4,634,646		41.987			02/15/2020	1
311074-PN-U	LAS VEGAS VALLEY WATER		ING SECONTILES COKP		4,0/0,033					(32,770)		(32,770)		4,034,040	l					1
517840-2X-1	DISTRICT.		J.P. MORGAN SECURITI		2.063,240		2,196,840	2,062,019		(24,000)		(24,000)		2.038.020		25.220			06/01/2016	1
5110-10-2A-1	LOS ANGELES UNIFIED		Contraction of the second seco	1			, 100,040					1		2,000,020		20,220				1
544646-P9-7	SCHOOL DISTRICT/CA		CITIGROUP GLOBAL MAR		1,950,339	1.910.000	2.011.383	1.987.668		(38,376)		(38,376)		1,949,293	L	1.047	1.047		07/01/2016	1
549188-KT-6	CITY OF LUBBOCK TX		US BANCORP INVESTMEN		1,281,388	1,250,000	1,424,050	1,291,805		(22,238)		(22,238)		1,269,567					02/15/2016	
602366-MF-0	CITY OF MILWAUKEE WI		RBC CAPITAL MARKETS		4,743,816		4,855,704							4,758,295		(14,479)	(14,479)		02/01/2019	
609561-DB-8	COUNTY OF MONMOUTH NJ		FTB/FIRST TENNESSEE		1,332,157	1,240,000	1,331,016			(8,746)				1,322,270					01/15/2018	l
64966J-3S-3	CITY OF NEW YORK NY		MATURITY		3,000,000			3,077,498		(77,498)			l	3,000,000		·			08/01/2015	l
64966J-4Z-6	CITY OF NEW YORK NY	07/31/2015	NATL FINANCIAL SERVI	·	2,917,141	2,740,000	3, 134, 478	2,955,617					l	2,906,420		10,721	10,721		08/01/2017	l
64966J-EP-7	CITY OF NEW YORK NY		MATURITY.		5,000,000		5,584,250	5,081,855		(81,855)		(81,855)	l	5,000,000	l	.+			08/01/2015	l
64966J-PC-4 64966J-VN-3	CITY OF NEW YORK NY	08/01/2015 07/08/2015	MATURITY. NATL FINANCIAL SERVI		2,025,000	2,025,000	2,324,646	2,070,202		(45,202)				2,025,000		12.607			08/01/2015	
64966K-L5-0	CITY OF NEW YORK NY	07/08/2015.	VARIOUS	1		2,445,000				(53,461)			l		l	12,607			08/01/2016	l
64966K-U3-5	CITY OF NEW YORK NY	09/10/2015	CITIGROUP GLOBAL MAR		5.556.800	5.000.000	5.807.600			(113.608)		(113.608)	1	5,476,066		80.734		280.556	08/01/2015.	1
64966L - MW - 8	CITY OF NEW YORK NY		VARIOUS	1			11,428,670			(113,000)		(113,000)		11,285,156					08/01/2016	[
5.0002 mm 0	NORTHSIDE INDEPENDENT			1	1		1			[		1	[	1	[	,				[
667027-6Y-7	SCHOOL DISTRICT		CALL 100		15,000							(2)		15,119		(119)	(119)		08/01/2040	L
			•		-										•					

# **SCHEDULE D - PART 4**

			-		1	W All Long-	eriii Bolius		bia, Redeeme			f During the C	urrent Quarte	1			1.			
1	2	3 4	5	6	7	8	9	10		Change in E	look/Adjusted Ca	arrying value		16	17	18	19	20	21	22
									11	12	13	14	15							
		F								1	10		10							NAIC
		0																		Desig-
		r									Current Year's			Book/				Bond		nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i Diseasel		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi- fication	Description	g Disposal n Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Indicator (a)
678519-FA-2	CITY OF OKLAHOMA CITY OK.		MATURITY	SIUCK	2,190,000	2,190,000	2,510,112	2,238,868	(Decrease)	(48,868)	Recognized	(48,868)	D./A.C.V.	2.190.000	Disposal	Disposal	Disposal	109,500	09/01/2015	(a)
	ORANGE COUNTY SCHOOL									(10,000)		(10,000)								
684517-MH-5	BOARD	08/14/2015	VARIOUS		1,000,000													104	08/01/2025	
717883-BG-6	SCHOOL DISTRICT OF PHILADELPHIA/THE		CALL 100.		500,000			511,096		(11,096)		(11,096)							08/01/2018	
111003-00-0	PLANO INDEPENDENT SCHOOL		CALL 100				20,140			(11,000)		(11,000)						20,000		
727199-SR-3	DISTRICT	07/08/2015	JEFFERIES & COMPANY,			2,565,000	2,976,965	2,682,140		(55,296)		(55,296)		2,626,844		10,412			02/15/2016	
707646 81.0	CITY & COUNTY OF SAN	07/16/0015			0 746 455	2 605 000	2 002 540	0 700 010		(66 677)		(66 677)		0.714.000		1 000	1 000	70, 150	06/15/0016	
797646-XJ-0 812626-68-6	FRANCISCO CA CITY OF SEATTLE WA	07/16/2015 09/10/2015	BARCLAYS CAPITAL FIX		2,716,155	2,605,000	2,892,540	2,780,910 3,128,524		(66,677) (64,140)				2,714,232 3,064,384		1,923 			06/15/2016	
	TULSA COUNTY INDEPENDENT																			
899525-QG-7	SCHOOL DISTRICT	08/03/2015	MORGAN STANLEY & CO				3,547,565	3,519,238				(7,227)		3,512,011					08/01/2016	
899607-GR-0	TULSA COUNTY INDEPENDENT SCHOOL DISTRICT	08/03/2015	FTB/FIRST_TENNESSEE		5,461,992	5,400,000	5,425,326	5,406,608		(3,130)		(3,130)		5,403,478		58.514	58.514	91.500	04/01/2016	
000007-011-0	WELD COUNTY SCHOOL		THE/THOT TENNEGGEE							(0,100)										
949289-MQ-2	DISTRICT NO 6 GREELEY	07/06/2015			2,200,000	2,200,000	2,417,932	2,200,000						2,200,000					12/01/2015	
			es, Territories and Possess		143,464,144	137,115,000	151,497,605	96,545,983		(1,892,568)		(1,892,568)		142,989,533		474,611	474,611	4,491,810	XXX	ХХХ
			nt and all Non-Guaranteed	Obligations of A				Their Political S	ubdivisions											
	CITY OF AUSTIN TX BAY AREA TOLL AUTHORITY	09/14/2015	STATE STREET BANK &		9,800,000 7,400,000	9,800,000													11/15/2029 04/01/2045	
012024-04-1	CITY OF BRYAN TX ELECTRIC		OTATE OTREET DANK G																04/01/2040	
117569-FW-8	SYSTEM REVENUE				1,300,000	1,300,000	1,442,532	1,328,033		(28,033)		(28,033)		1,300,000					07/01/2015	
12681X-AD-0	COUNTY OF CABELL WV	07/29/2015	STATE STREET BANK &		2,550,000	2,550,000	2,550,000							2,550,000				325	07/01/2039	
13033F-5M-8	FACILITIES FINANCING A	09/11/2015	STATE STREET BANK &		6,900,000		6,900,000							6,900,000					10/01/2019	
	CALIFORNIA HEALTH																			
13033L-WQ-6	FACILITIES FINANCING A		CALL 100																08/15/2023	
13048T-EL-3	CALIFORNIA MUNICIPAL FINANCE AUTHORITY	00/11/2015	STATE STREET BANK &		10,500,000		10,500,000							10,500,000					01/01/2040	
130401-EE-3	CENTRAL PUGET SOUND																			
155048-CS-8	REGIONAL TRANSIT AUT	09/08/2015	NATL FINANCIAL SERVI			3,640,000	4,295,309			(103,031)		(103,031)						202,222	02/01/2017	
167562-JW-8	CHICAGO MIDWAY INTERNATIONAL AIRPORT		VARIOUS		4,850,000	4,850,000	4,850,000							4,850,000					01/01/2035	
181000-LU-2	COUNTY OF CLARK NV		JPM SECURITIES-FIXED		2.393.587		2,411,021			(19,849)		(19.849)		2.391.172					07/01/2035	
181006-FZ-5	COUNTY OF CLARK NV		VARIOUS		9,025,000	9,025,000				(, ,		(,		9,025,000				1,420	07/01/2022	
20774L-BN-4	CONNECTICUT STATE HEALTH & EDUCATIONAL F	07/15/2015	STATE STREET BANK &		6,400,000	6,400,000	6,400,000							6,400,000					07/01/2033	
	DALLAS AREA RAPID TRANSIT		JEFFERIES & COMPANY,		2,335,812	2,315,000	2,638,591	2,379,346		(51,222)		(51,222)		2,328,125					12/01/2033	
	DELAWARE TRANSPORTATION																			
246428-VV-5	AUTHORITY		MORGAN STANLEY & CO		2,080,940	2,000,000	2,097,440					(18,885)		2,078,555		2,385	2,385		07/01/2016	
29270C-KQ-7 29270C-WA-9	ENERGY NORTHWEST	07/01/2015	JANNEY MONTGOMERY SC.		2,375,000 4,599,856	2,375,000		2,419,613 4,649,898		(44,613) (79,999)		(44,613) (79,999)		2,375,000					07/01/2015	
296130-CE-5	COUNTY OF ESCAMBIA FL		KEYBANC CAPITAL MARK		1,008,730	1,000,000	1,006,410			(204)		(204)		1,006,206			2,524		07/01/2022	
3128PE-JQ-2	FREDDIE MAC GOLD POOL		PAYDOWN							(351)		(351)						1,235	07/01/2016	
3130A1-P7-7 3130A2-2P-0	FEDERAL HOME LOAN BANKS		NON-BROKER TRADE, BO GREENWICH CAPITAL MA	+				6,598,838 11,981,019		1,034 9,200		1,034 9,200							10/14/2015	
3130A2-XA-9	FEDERAL HOME LOAN BANKS		NON-BROKER TRADE, BO		1.950.094	12,000,000	1,949,325	1.949.526						1.949.956					09/29/2015	
3130A4-DL-3	FEDERAL HOME LOAN BANKS		CALL 100		1,500,000	1,500,000	1,500,000							1,500,000					02/27/2018	
3130A5-PD-5 3130A6-AS-6	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		CALL 100 TORONTO DOMINION SEC		7,250,000	7,250,000	7,250,000			(51)		(51)		7,250,000					03/29/2018 11/10/2016	
3130A6-AS-6 313370-JB-5	FEDERAL HOME LOAN BANKS		MATURITY		3.500.000	3.500.000				(32,473)		(32,473)		3.500.000					09/11/2015	
313371-ZY-5	FEDERAL HOME LOAN BANKS	08/13/2015	GREENWICH CAPITAL MA		3,583,895	3,565,000	3,720,078	3,607,892		(28,072)		(28,072)		3,579,820		4,074			12/11/2015	
313383-4R-9	FEDERAL HOME LOAN BANKS		MORGAN STANLEY & CO		3,000,870		2,974,968	2,987,751						2,992,017					06/24/2016	
313383-V8-1 3133FA-I 4-8	FEDERAL HOME LOAN BANKS		NON-BROKER TRADE, BO	<u> </u>	6,400,256 5,000,000	6,400,000 5,000,000	6,407,680 5,006,080	6,403,122 5,001,753		(3,083)		(3,083)		6,400,039 5,000,000		217			08/28/2015	
3133EA-ZA-9	FEDERAL FARM CREDIT BANKS	07/20/2015	MATURITY		4,000,000	4,000,000	4,004,800	4,001,468		(1,468)		(1,468)		4,000,000					07/20/2015	
3133EC-YT-5	FEDERAL FARM CREDIT BANKS		VARIOUS.				9,998,630			269				9,999,556		6,544	6,544		06/06/2016	
3133ED-BE-1 3133XW-TZ-2	FEDERAL FARM CREDIT BANKS	07/09/2015 09/11/2015	MATURITY		7,800,000	7,800,000	7,793,370	7,797,775		2,225 (2,509)				7,800,000					07/09/2015	
3133XX-P4-3	FEDERAL HOME LOAN BANKS		GREENWICH CAPITAL MA		1,259,716	1,240,000	1,353,615	1,277,352		(19,247)				1,258,105					03/11/2015	
	FEDERAL HOME LOAN																			
3134A4-VC-5	MORTGAGE CORP FEDERAL HOME LOAN	07/17/2015	MATURITY		2,350,000	2,350,000	2,626,102	2,397,752						2,350,000					07/17/2015	
3134G3-L2-4	FEDERAL HOME LUAN MORTGAGE CORP		MATURITY.		1,250,000		1,252,613					(993)		1.250.000				6.250	09/25/2015	
	FEDERAL HOME LOAN							,,				· · · · · · · · · · · · · · · · · · ·								
3134G3-ZA-1	MORTGAGE CORP		MATURITY		5,400,000	5,400,000	5,416,362	5,410,733				(10,733)		5,400,000					08/28/2015	

## **SCHEDULE D - PART 4**

· ·			-			·		1				f During the C	direit quarte		( <b>-</b>					
1	2 3	4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying value		16	17	18	19	20	21	22
									11	12	13	14	15							1 1
	F									12	15	'*	10							NAIC
	0																			Desig-
	r										Current Year's			Book/				Bond		nation
	e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP	i			Number of				Book/Adjusted		Current Year's		Total Change in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual	
Identi-	g	Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
3134G4-VH-8	FEDERAL HOME LOAN MORTGAGE CORP	09/18/2015	HSBC SECURITIES INC				4,997,400	4.998.503						4,999,397					03/15/2016	1 1
515464-111-0	FEDERAL HOME LOAN	03/10/2013	HODE SECONTITES INC											4,555,557		2,200	2,200		03/ 13/ 2010	
3134G5-6F-7	MORTGAGE CORP	09/19/2015	CALL 100							(150)		(150)							06/19/2017	
	FEDERAL HOME LOAN																			1 1
3134G5-H3-2	MORTGAGE CORP FEDERAL HOME LOAN	09/18/2015	CALL 100		3,000,000					(3,900)		(3,900)							09/18/2017	· []
3134G6-AE-3	MORTGAGE CORP	09/09/2015	GOLDMAN SACHS & CO																07/21/2016	1 1
	FEDERAL HOME LOAN																			
3134G6-BG-7	MORTGAGE CORP	08/13/2015	CALL 100		6,515,000	6,515,000								6,513,258		1,742	1,742		02/13/2018	
3134G6-HR-7	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2015	CALL 100.		1 000 000	1,000,000	1.001.100			(1,100)		(1,100)		1,000,000				6 250	03/16/2018	1 1
J13400-FIK-7	FEDERAL HOME LOAN		UALL IUU		1,000,000					·····( 1 , 100)		t(1,100)						6,250		
3134G7-CR-0	MORTGAGE CORP.	09/25/2015	CALL 100		10,000,000	10,000,000	10,000,000			<b>.</b>		<u> </u>							06/25/2018	. <u> </u>
040508 110 4	FEDERAL NATIONAL MORTGAGE	07/00/00/0				F														
31359M-H8-9	ASSOCIATION FEDERAL NATIONAL MORTGAGE	07/23/2015	BARCLAYS CAPITAL FIX	·	5, 150, 475		5,348,075			(127,005)		(127,005)		5,147,032		3,443	3,443		03/15/2016	·[]
3135G0-AL-7	ASSOCIATION	09/03/2015	JPM SECURITIES-FIXED				40,300,062			(382,493)		(382,493)							03/15/2016	
	FEDERAL NATIONAL MORTGAGE			1						,							51,010			
3135G0-LN-1	ASSOCIATION	07/02/2015	MATURITY	.			6, 122, 247	6, 107, 010		(7,010)		(7,010)		6,100,000					07/02/2015	.
3135G0-PQ-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/10/2015	NOMURA SEC INTL., FIX.		250,007	250,000	047 700	248,100								1,553		1 500	10/06/0017	1 1
313360-PQ-0	FEDERAL NATIONAL MORTGAGE	07/13/2015	NUMURA SEC INTL., FIA															1,568	10/26/2017	
3135G0-VA-8	ASSOCIATION.	08/13/2015	BANC/AMERICA SECUR.L		7,006,517	7,000,000	7,014,266	7,008,494		(4,200)		(4,200)		7,004,294					03/30/2016	
	FEDERAL NATIONAL MORTGAGE									,		,								
3135G0-YH-0 3136A7-L2-6	ASSOCIATION	08/13/2015	TORONTO DOMINION SEC		16,011,328	16,000,000	15,989,232	15,993,535						15,996,041 .101,983					08/15/2016	
3136A9-6C-7	FANNIE MAE-ACES FANNIE MAE-ACES	09/01/2015 09/01/2015	PAYDOWN Paydown							(367)		(367) (803)		1.039.096				1,171 8,161	12/01/2017 11/01/2015	
3136A9-MK-1	FANNIE MAE-ACES	09/01/2015	VARIOUS		2,186,113	2,178,315	2,188.015			(4,230)		(4,230)		2,183,785		2,328		14.361	02/01/2017	
3136AB-PT-4	FANNIE MAE-ACES.	09/01/2015	PAYDOWN		1,000,861	1,000,861	1,006,399	1,003,210		(2,349)		(2,349)		1,000,861				10,040	11/01/2016	
3136AC-GF-2	FANNIE MAE-ACES	06/05/2015	VARIOUS													(39,673)	(39,673)		02/01/2016	
3136AE-YG-6 3136AG-GF-3	FANNIE MAE-ACES FANNIE MAE-ACES	09/01/2015	PAYDOWN													(1,104)			06/01/2018 10/01/2017	
3136AJ-2A-3	FANNIE MAE-ACES	09/01/2015	PAYDOWN		1.005.591	1,005,591	1,005,840	1.005.739						1.005.591		(1,104)	(1,104)		01/01/2017	
3136AJ-DN-3	FANNIE MAE-ACES	09/01/2015	PAYDOWN.					699,923				1							09/01/2015	
3136AJ-KZ-8	FANNIE MAE-ACES	09/01/2015	VARIOUS		3,993,281	3,993,281	3,993,252												03/01/2016	
3136AK-XS-7 3136AL-YC-9	FANNIE MAE-ACES	09/23/2015	GOLDMAN SACHS & CO		3,019,219 	3,000,000	3,027,422	158.932		(13,661)		(13,661)		3,013,761 157,465		5,458	5,458		04/01/2017	· []
3136AM-MC-0	FANNIE MAE-ACES	09/01/2015	PAYDOWN							(1,467)		(1,467)						2,119 446	11/01/2017 06/01/2018	
3136AM-TM-1	FANNIE MAE-ACES	09/01/2015	PAYDOWN.											6,252				10	09/01/2018	
3136AN-MF-1	FANNIE MAE-ACES	09/01/2015	PAYDOWN				69.204													
31371M-XN-2	FANNIE MAE POOL FANNIE MAE POOL	09/01/2015	PAYDOWN					8,371 		(71) (154)		(71) (154)							08/01/2016	·[]
31371N-CU-7	FANNIE MAE POUL	09/01/2015	PAYDOWN	+						(154)		( <sup>154</sup> )		11,791				4/8	03/01/2017	·
3137AB-FV-8	STRUCTURED PASS THROUG	09/01/2015	PAYDOWN.																02/01/2018	
3137AE-3Q-6	FREDDIE MAC REMICS	09/01/2015	PAYDOWN							(1,132)		(1,132)						1,360	10/01/2018	
212740 07 0	FHLMC MULTIFAMILY	00/04/0045			1 000 040	1 000 010	1 000 500	1 000 170		100 5051		(00 505)		1 000 040				50.000	10/04/00/10	
3137AQ-SZ-2	STRUCTURED PASS THROUG FEDERAL HOME LOAN	09/01/2015	PAYDOWN	+	1,866,943	1,866,943	1,899,520	1,890,478						1,866,943		<u> </u>			10/01/2018	
3137EA-AD-1	MORTGAGE CORP	07/23/2015	GREENWICH CAPITAL MA	<u> </u>	5,181,500	5,000,000	5,385,630	5,308,672	l	(133,136)	L	(133,136)	L	5,175,536		.5,964			04/18/2016	
	FEDERAL HOME LOAN																			
3137EA-CT-4	MORTGAGE CORP	09/14/2015	JP MORGAN CHASE BANK	·[]	10 , 144 , 300	10,000,000	10,655,800	10,231,375		(115,934)		(115,934)		10, 115,442					05/27/2016	·[]
3137EA-DC-0	FEDERAL HOME LOAN MORTGAGE CORP	00/01/0015	NON PROVED TRADE DO		054 070	050 000	050.050	054 777									34	0.454	02/00/2047	
313/EA-DU-U	FEDERAL HOME LOAN	08/31/2015	NON-BROKER TRADE, BO	+	251,273			251,777		(537)		(537)						2,451	03/08/2017	
3137EA-DH-9	MORTGAGE CORP.	08/31/2015.	NOMURA SECURITIES IN	<u> </u>												1,259			06/29/2017	
	FEDERAL HOME LOAN																			
3137EA-DJ-5	MORTGAGE CORP	08/06/2015	BK OF AMERICA NA		1,306,332	1,300,000	1,303,376	1,301,774		(408)		(408)		1,301,366		4,966	4,966		07/28/2017	·[]
31381L-XH-5 31381M-2F-1	FANNIE MAE POOL	08/01/2015	PAYDOWN	+						(667)		(667)	<u> </u>			<u> </u>			08/01/2015	
31381P-BX-5	FANNIE MAE POOL	09/01/2015.	PAYDOWN							(160)		(160)							06/01/2017	
31381P-F4-5	FANNIE MAE POOL	09/01/2015	PAYDOWN.																11/01/2017	
31381R-5S-9	FANNIE MAE POOL	07/30/2015	KGS HALPHA CAPITAL M	· [ ]	2,018,125	2,000,000	2,070,625	2,017,614		(17,614)		(17,614)		2,000,000					09/01/2016	.
31381S-2A-9 31381S-2P-6	FANNIE MAE POOL	09/01/2015	PAYDOWN Paydown		2,603		2,711			(108) (78)		(108) (78)							12/01/2018 12/01/2018	
31381U-BL-0	FANNIE MAE POOL	09/01/2015.	PAYDOWN	1								(25)				t			01/01/2016	
31381U-GZ-4	FANNIE MAE POOL	08/04/2015	PERSHING & COMPANY.		11,622,188	11,500,000		11,516,277		(16,277)		(25) (16,277)		11,500,000					04/01/2017	
31381U-S7-3	FANNIE MAE POOL		PAYDOWN																05/01/2022	

# **SCHEDULE D - PART 4**

			-		1	w All Long-	erm Bonus		bia, Reaeeme	ed or Otherwis			urrent Quarte		47	40	10			
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
									11	12	13	14	15							1 1
		F								12	10	14	15							NAIC
		0																		Desig-
		r									Current Year's			Book/				Bond		nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
31385J-CL-0 3138EH-WL-2	FANNIE MAE POOL		PAYDOWN PAYDOWN		93,078							(1,395) (371)						4,105	04/01/2017	·[]
3138L0-VN-8	FANNIE MAE POOL		PERSHING & COMPANY.		4,025,156	4,000,000						(5,078)		4,000,000					02/01/2022 09/01/2017	
3138L1-DS-5	FANNIE MAE POOL		PAYDOWN.							(43)		(43)				20,100			09/01/2017	
3138L1-NM-7	FANNIE MAE POOL		PAYDOWN																11/01/2017	
3138L4-CC-5	FANNIE MAE POOL	09/01/2015	PAYDOWN.																01/01/2018	
3138L4-PH-0 3138L5-RK-8	FANNIE MAE POOL		PAYDOWN		2, 189, 127	2, 189, 127 26, 349		2,200,717		(11,590) (95)		(11, Š90) (95)		2,189,127 26,349					06/01/2018 02/01/2019	· []
31392E-SX-9	FANNIE MAE REMICS		PAYDOWN									(93)							02/01/2019	
31393Q-QP-0	FREDDIE MAC REMICS		PAYDOWN.							(2,451)		(2,451)							05/01/2018	
31393R-6M-7	FREDDIE MAC REMICS	09/01/2015	PAYDOWN									(3,684)						4,488	05/01/2018	
31398A-U3-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/28/2015	MATURITY		1,600,000	1,600,000	1,646,672	1.619.946		(19,946)		(19,946)		1.600.000				38.000	07/28/2015	1 1
31330A-03-4	FHLMC MULTIFAMILY									(15,940)		(15,940)								[]
31398E-2D-5	STRUCTURED PASS THROUG		PAYDOWN	<b>.</b>														10,177	12/01/2015	.jl
040007 011 1	FHLMC MULTIFAMILY	001011001-	D L V D OWN																	
31398E-2H-6 31398P-PL-7	STRUCTURED PASS THROUG FANNIE MAE REMICS		PAYDOWN	+								(34,187) (2,681)		628,973 					05/01/2018	·
31398S-3Q-4	FANNIE MAE REMICS		PAYDOWN									(535)							11/01/2018	
31402C-TR-3	FANNIE MAE POOL		PAYDOWN		199,488	199,488		204,926		(5,437)		(5,437)		199,488				8.609	04/01/2018	
31402D-AU-4	FANNIE MAE POOL		PAYDOWN							(5,334)		(5,334)							05/01/2019	
31403C-YC-9	FANNIE MAE POOL		VARIOUS									(290)						2,684	09/01/2015	· []
31412L-AB-6 31416R-BP-7	FANNIE MAE POOL		PAYDOWN							(298)		(298)						1,037 5,492	01/01/2017	
	FANNIE MAE POOL		PAYDOWN		4,842	4.842		4,959		(117)		(117)		4,842					06/01/2017	
	FLORIDA DEPARTMENT OF			1						1		1								
34160W-XJ-8	ENVIRONMENTAL PROT	08/20/2015	CITIGROUP GLOBAL MAR		4,021,764		4,054,153							4,015,143		6,621	6,621		07/01/2016	
347622-CB-6	CITY OF FORT LAUDERDALE	09/09/2015	PERSHING & COMPANY		5,428,069	5,410,000	5,410,000	5.410.000						5,410,000		18.069	18.069		01/01/2016	1 1
347 022 °CD °O	GLYNN-BRUNSWICK MEMORIAL		TEROTTING & COMPANY																0170172010	
380037-FL-0	HOSPITAL AUTHOR		STATE STREET BANK &		4,000,000													434	08/01/2038	
414005-PL-6	COUNTY OF HARRIS TX	08/15/2015	MATURITY			3,700,000		3,700,000						3,700,000					08/15/2015	
451908-QY-6	ILLINOIS FINANCE AUTHORITY		STATE STREET BANK &																02/01/2029	1 1
401000-01-0	ILLINOIS FINANCE		STATE STREET DANK &											2,000,000					02/01/2023	
45200F-VG-1	AUTHOR I TY	09/24/2015	VARIOUS											4,350,000				248	02/15/2033	
4500011 115 0	ILLINOIS FINANCE	0010410045	AT ITE ATOFET DINK A			0 000 000								0 000 000				05	0010110010	
45203H-HP-0	AUTHORITY	09/24/2015	STATE STREET BANK &		2,000,000	2,000,000	2,000,000							2,000,000				25	09/01/2042	
45203H-LL-4	AUTHOR I TY		MATURITY.							(12,717)		(12,717)		.500.000						1 1
455057-4D-8	INDIANA FINANCE AUTHORITY		MATURITY.							(5,579)		(5,579)							07/01/2015	
49126K-FR-7	KENTUCKY ECONOMIC DEVELOPMENT FINANCE AU	07/01/2015	CALL 100		5.000.000	E 000 000	E 000 000							5.000.000				400	00/45/0000	
49120K-FK-/	KENTUCKY STATE PROPERTY &		GALL IUU				5,000,000					t						193	08/15/2038	
49151E-8T-3	BUILDING COMMI		MATURITY.					3,057,602		(57,602)		(57,602)							08/01/2015	
	LOUDOUN COUNTY ECONOMIC											, , , , ,								
545910-AP-6	DEVELOPMENT AUTH	09/02/2015	STATE STREET BANK &		4,850,000					+				4 ,850 ,000					10/01/2039	·
549208-ED-4	DEVELOPMENT CO.		MATUR I TY		1,090,000		1,210,053	1.105.691		(15,691)		(15,691)	L						07/01/2015	
	MAINE HEALTH & HIGHER			[																
560427-LJ-3	EDUCATIONAL FACILI	07/01/2015	MATURITY		1,000,000		1, 122,730	1,016,453											07/01/2015	·[]
560427-LK-0	MAINE HEALTH & HIGHER EDUCATIONAL FACILI		JPM SECURITIES-FIXED		1,838,918		1,938,046	1.830.721		(18,112)		(18,112)		1,812,609					07/01/2016	
50042/ -LK-0	MASSACHUSETTS BAY		orm OEGONTITIED TIALD	1						1 (10, 112)		(10,112)								
575577-KP-5	TRANSPORTATION AUTHORI	07/01/2015	MATURITY															1,250	07/01/2015	
57583R-6X-8	MASSACHUSETTS DEVELOPMENT	07/01/2045	MATURITY.		1 500 000	1 500 000	1 660 000	1,520,446		(00, 110)		(20,446)							07/01/2015	
21203K-01-9	FINANCE AGENCY	07/01/2015	MATUKIIT		1,500,000		1,669,800	1, 320, 446				(20,446)							07/01/2015	
57583U-UD-8	FINANCE AGENCY		MATURITY							(1,927)		(1,927)							07/01/2015	. <u> </u>
	MASSACHUSETTS HOUSING									1 , , , , , , , , , , , , , , , , , , ,										1
57586N-UN-9	FINANCE AGENCY	07/01/2015	CALL 100							+	l	+							06/01/2016	· []
576051-BE-5	RESOURCES AUTHORITY	08/03/2015	NATL FINANCIAL SERVI		1,836,169	1,755,000	2,093,943	1,865,587		(41,525)		(41,525)		1,824,063		12,106			08/01/2016	
	MASSACHUSETTS WATER																			
576051-KL-9	RESOURCES AUTHORITY	08/14/2015	EXCHANGE OFFER	<b>.</b>		2,605,000						(56,737)							12/01/2019	.
592030-C9-9	METROPOLITAN GOVERNMENT OF NASHVILLE & D	00/10/2015	PERSHING & COMPANY		2,320,480	2,000,000	2,352,100			(21,399)		(21,399)		2.330.701		(10.221)	(10,221)		05/15/2020	
092000-09-9	UI NAOTVILLE & U		I LINOTINO & COMPANY	·····			I∠, 302, 100	·····			·····			2,330,707		(10,221)	(10,221)	١١١, ١١هـ		<u></u>

## **SCHEDULE D - PART 4**

4		0 4		0	7		9					f During the C			47	40	40	00	04	
1	2	3 4	5	6		8	9	10		Change in E	ook/Adjusted Ca	irrying value		16	17	18	19	20	21	22
		F							11	12	13	14	15	5.14						NAIC Desig-
CUSIP Identi- fication	Description	r e i g Disposal n 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	nation or Market Indicator (a)
	METROPOLITAN								(			· · · · · · · · · · · · · · · · · · ·	-				·			
59259Y-QT-9	. TRANSPORTATION AUTHORITY METROPOLITAN	07/17/2015	GOLDMAN SACHS & CO		4, 184, 160	4,000,000		4,202,611				(59,647)		4,142,964					11/15/2016	
59259Y-RA-9	TRANSPORTATION AUTHORITY METROPOLITAN	09/24/2015	JEFFERIES & COMPANY,		2,944,424	2,800,000	2,972,480					(32,594)		2,939,886		4,538	4,538		11/15/2016	
59259Y-T2-5 59333H-CF-1	. TRANSPORTATION AUTHORITY COUNTY OF MIAMI-DADE FL	09/08/2015 09/03/2015	NATL FINANCIAL SERVI		4,258,432 2,500,000	3,800,000 2,500,000	4,452,156 2,500,000	4,338,555				(94,642)		4,243,913 2,500,000		14,519	14,519	156,222 215	11/15/2018 10/01/2048_	
59334D-EG-5	COUNTY OF MIAMI-DADE FL WATER & SEWER SY	09/08/2015	BARCLAYS CAPITAL FIX		1,965,155		2,190,947	2,000,083				(37 , 141)		1,962,942		2,213	2,213		10/01/2015	
59447P-ML-2	AUTHORITY	07/01/2015	MATURITY		4,000,000		4,509,040							4,000,000					07/01/2015	
59447P-MZ-1	MICHIGAN FINANCE AUTHORITY	08/18/2015	J.P. MORGAN SECURITI					3, 120, 942				(76,471)		3,044,471		9,589			01/01/2016	
594615-AX-4	AUTHORITY. STATE OF MICHIGAN TRUNK	07/30/2015	STATE STREET BANK &											900 , 000					10/15/2043	
594700-CD-6	LINE REVENUE	09/01/2015	MATURITY				5,207,927			(134,394)		(134,394)		4,595,000					09/01/2015	
60528A-BX-1	MISSISSIFFI BUSINESS FINANCE CORP	09/09/2015	WELLS FARGO BK NATL		3,800,000	3,800,000		3,800,000										684	11/01/2035	
607763-BQ-1	DISTRICT. MONROE COUNTY DEVELOPMENT	07/01/2015	MATURITY		1,000,000		1,130,870	1,017,108											07/01/2015	
610530-FJ-1	AUTHORITY DEVELOPMENT AUTHORITY	09/01/2015	KEYBANC CAPITAL MARK		1,065,044		1,060,802	740,000		(127)		(127)				4,368	4,368		07/01/2025	
626207-VS-0	AUTHORITY OF GEORGIA		WELLS FARGO BANK N.A		4,000,000		4,000,000			(400,004)		(400,004)		4,000,000		40.007	40.007		01/01/2048	
641489-AD-1_ 641489-AF-6	STATE OF NEVADA		CITIGROUP GLOBAL MAR US BANKCORP INVESTME		6,767,692 5,667,013		7,238,555	6,944,746 5,770,464		(190,961) (115,568)		(190,961) (115,568)		6 ,753 ,785 		13,907			06/01/2016	
641496-FS-8_	NEVADA SYSTEM OF HIGHER EDUCATION				1,210,000	1,210,000	1,245,320	1,215,533		(5,533)		(5,533)		1,210,000					07/01/2015	
64282N-AY-0	NEW BRUNSWICK HOUSING AUTHORITY		MATURITY		800,000					(11,270)		(11,270)							07/01/2015	1
644804-CF-1.	. COUNTY OF NEW HANOVER NC		STATE STREET BANK &		2,300,000	2,300,000	2,300,000							2,300,000					10/01/2038	
644804-CG-9_	. COUNTY OF NEW HANOVER NC NEW JERSEY ECONOMIC	09/22/2015	STATE STREET BANK &															186	10/01/2038	
645918-C7-6.	DEVELOPMENT AUTHORIT		CALL 100		13,000,000	13,000,000	13, 155, 625	13,029,353		(29,353)		(29,353)		13,000,000					02/01/2016	
645918-PG-2.	NEW JERSEY ECONOMIC DEVELOPMENT AUTHORIT		MATURITY		5,000,000	5,000,000	5,639,700	5, 106, 470		(106,470)		(106,470)		5,000,000					09/01/2015	
646065-2P-6.	FACILITIES AUTHOR	07/01/2015	MATURITY		750,000	750,000		761,195				(11,195)		750,000					07/01/2015	
646066-BW-9	NEW JERSEY EDUCATIONAL FACILITIES AUTHOR NEW JERSEY TRANSIT CORP		RAYMOND JAMES & ASSO		6,485,995 850,000	6,245,000		6,789,785 850,000				(86,411)		6,703,375 		(217,380)	(217,380)	233,147	09/01/2018	
	STATE OF NEW MEXICO									(04 500)		(04 =00)				1				
647310-P5-4.		07/01/2015	MATURITY		1,565,000	1 , 565 , 000	1,771,862	1,599,566				(34,566)		1,565,000					07/01/2015	[]
64972H-XC-1	TRANSITIONAL FINANCE	07/21/2015	J.P. MORGAN SECURITI		8,823,472	7,695,000				(20,336)		(20,336)		8,746,731					07/15/2019	
64986U-4M-6	NEW YORK STATE HOUSING FINANCE AGENCY NEW YORK STATE DORMITORY		PERSHING & COMPANY		4,900,000	4,900,000								4,900,000				8,133	11/01/2049	
649907-EB-4	AUTHORITY.		GOLDMAN SACHS & CO		2,492,600	2,370,000	2,742,114	2,537,569				(58,265)		2,479,304				102,371	10/01/2016	
64990H-QN-3	AUTHORITY	07/08/2015	MORGAN STANLEY & CO		2,220,182	2,145,000	2,415,656	2,253,083				(38,266)		2,214,817		5,365	5,365		07/01/2016	
650014-NX-7	AUTHORITY HIGHWAY				3,588,488	3,250,000	3,805,540	3,630,603		(79,828)		(79,828)		3,550,774					04/01/2018	
650035-KP-2	. DEVELOPMENT CORP	07/22/2015	STATE STREET BANK &		14,200,000	14 , 200 , 000	14,200,000							14,200,000				955	01/01/2030	
650035-NZ-7_	DEVELOPMENT CORP	07/09/2015	JEFFERIES & COMPANY,		2,146,921	2,010,000	2,404,081	2,175,397				(43,929)		2,131,468					01/01/2017	
657883-CN-2.	DISTRICT. NORTH CAROLINA MUNICIPAL		VARIOUS			17 , 350 , 000	17,350,000					<b> </b>		17 , 350 , 000		l		1,379	01/15/2027	
658203-H4-9_	NORTH CAROLINA MONICIPAL POWER AGENCY NO	08/04/2015	VARIOUS		6,371,420	6,000,000	6,749,760	6,431,821		(122,743)		(122,743)		6,309,078				338,651	01/01/2017	
658203-R2-2	POWER AGENCY NO		VARIOUS		3, 143, 282		3,372,060	3, 185, 079		(53,074)		(53,074)		3,132,005			11,278		01/01/2017	

## **SCHEDULE D - PART 4**

1	2 3	4	5	6	7	8	9		nu, neueeme	d or Otherwis Change in B	ook/Adjusted Ca			16	17	18	19	20	21	22
	2 0	-		Ŭ	,	Ŭ	Ű	10						10		10	10	20		
	F								11	12	13	14	15							NAIC
	0																			Desig-
	r							Prior Year	Unrealized		Current Year's Other Than		Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	nation or
CUSIP	i			Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-	g	Disposal		Shares of	<i>.</i> .	5 1/1		Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n NORTH CAROLINA MUNICIPAL	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.Č.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
658203-R6-3	POWER AGENCY NO	08/11/2015	EXCHANGE OFFER				1,067,520			(13,594)		(13,594)							01/01/2016	
658203-R7-1	POWER AGENCY NO.	08/11/2015	EXCHANGE OFFER		1,056,709		1, 163,780	1,081,471											01/01/2017	
658203-\$4-7	NORTH CAROLINA MUNICIPAL POWER AGENCY NO.	08/11/2015	EXCHANGE OFFER.			6.250.000	7.048.813	6.513.358		(160,826)		(160,826)		6.352.532					01/01/2016	
	NORTH CAROLINA MUNICIPAL					,		, , , , , , , , , , , , , , , , , , , ,				( , ,								
658203-S9-6 677581-CG-3	POWER AGENCY NO	07/23/2015	NON-BROKER TRADE, BO		11,325,800	10,000,000	11,731,900	11,421,224		(194,419) (50,832)		(194,419) (50,832)		11,226,805 1,806,354					01/01/2019	
677632-JT-9 68428L-BA-1	OHIO STATE UNIVERSITY/THE COUNTY OF ORANGE CA	09/11/2015 09/01/2015	STATE STREET BANK &		5,700,000 425,000	5,700,000 425,000	5,700,000 418,859	422.174		2.826		2.826		5,700,000 425,000				403	12/01/2028 09/01/2015	
696543-LF-2	COUNTY OF PALM BEACH FL		US BANCORP INVESTMEN		2,664,034	2,625,000	3,062,955	2,713,674						2,658,096		5,937	5,937		11/01/2015	
70869V-AQ-7	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC	08/27/2015	NATL FINANCIAL SERVI		1,039,600	1,000,000	1,159,680	1,065,126		(28,837)		(28,837)		1,036,289					07/01/2016.	
	PENNSYLVANIA HIGHER											,				881				
70917R-LQ-6 769369-AE-9	EDUCATIONAL FACILITI		PERSHING & COMPANY MATURITY							(9,482) (55,274)									06/15/2016 08/15/2015	
770082-AF-2	ROANOKE ECONOMIC DEVELOPMENT AUTHORITY	07/01/2015	MATURITY							(11,524)		(11,524)							07/01/2015	
	ST JOSEPH INDUSTRIAL									(11,324)		(11,324)								
79075L-AB-3	DEVELOPMENT AUTHORI SALES TAX ASSET	07/29/2015	STATE STREET BANK &		7,900,000	7,900,000	7,900,000							7 ,900 ,000				616	11/15/2043	
794665-FC-8	RECEIVABLE CORP	07/23/2015	WELLS FARGO BANK N.A		2,063,380	2,000,000	2, 105, 520	2,094,244		(30,014)				2,064,230		(850)	(850)	<u>4</u> 7 , 167	10/15/2016	
79575D-D5-6	AGRICULTURAL IMPROVEM	07/07/2015	JPM SECURITIES-FIXED		2,646,956	2,600,000	2,846,116	2,652,861											01/01/2016	
796253-X6-4	CITY PUBLIC SERVICE BOARD OF SAN ANTONIO	08/14/2015	OPPENHEIMER AND CO I							(3,065)						419			02/01/2016.	
	SOUTH CAROLINA									(67,554)		(67,554)								
837152-KH-9	TRANSPORTATION INFRASTRUC SUSTAINABLE ENERGY		U.S. BANCORP PIPER J		2,374,808	2,260,000	2,644,042	2,431,217				,		2,363,664		11,144	11,144		10/01/2016	
86932U-AC-9		09/15/2015	MATURITY		1,425,000	1,425,000	1,523,083	1,442,054		(17,054)		(17,054)		1,425,000					09/15/2015	
87638Q-JH-3	EDUCATION FACILI	09/01/2015	MATURITY							(6,757)		(6,757)							09/01/2015	
89546R-KL-7	TRI-COUNTY METROPOLITAN TRANSPORTATION D	09/02/2015.	RBC CAPITAL MARKETS		2,302,718	2,250,000	2,474,978	2,345,710		(48, 128)		(48, 128)		2,297,582		.5,135	.5,135			
898365-AB-7	TRUSTEES OF BOSTON COLLEGE	07/01/2015	MATUDITY		1.000.000	1.000.000	1,000,000	1,000,000				, , ,		1,000,000				7.340	07/01/2015	
	CITY OF TUCSON AZ WATER					,,														
898796-6V-4 914119-WF-5	SYSTEM REVENUE.	07/08/2015	CITIGROUP GLOBAL MAR BARCLAYS CAPITAL FIX		2,070,680 	2,000,000	2,240,560 	2,086,333 		(30,498) (16,967)		(30,498) (16,967)		2,055,835 					07/01/2016	
91412G-RP-2	UNIVERSITY OF CALIFORNIA	08/04/2015	NATL FINANCIAL SERVI		3,901,765		4,080,265	3,905,886		(70,645)		(70,645)							05/15/2018	
	UNIVERSITY OF CALIFORNIA UTAH ASSOCIATED MUNICIPAL		JPM SECURITIES-FIXED		4,296,600	4 , 200 , 000	4,333,182			(35,635)		(35,635)		4 ,297 ,547		(947)	(947)		05/15/2016	
917328-PW-0	POWER SYSTEMS UTAH STATE BOARD OF	09/01/2015	MATURITY				615,076			(14,605)		(14,605)							09/01/2015	
91754R-TC-1	REGENTS.	08/01/2015	MATURITY							(17,060)		(17,060)							08/01/2015	
91754R-VF-1	UTAH STATE BOARD OF REGENTS	08/13/2015	MERRILL LYNCH PIERCE		1,463,877	1,430,000	1,596,466	1,486,264		(27,724)				1,458,540					04/01/2016	
919061-EZ-0	CITY OF VALDEZ AK VIRGINIA PUBLIC SCHOOL	09/09/2015	BARCLAYS CAPITAL FIX		3,549,525	3,500,000	3,874,675	3,585,868		(59,337)				3,526,531					01/01/2016	
92817T-BV-7	AUTHORITY.	07/15/2015	MATURITY		2,325,000	2,325,000	2,600,978	2,363,224						2,325,000					07/15/2015	
92817T-EF-9	VIRGINIA PUBLIC SCHOOL AUTHORITY	09/22/2015	PERSHING & COMPANY.		1,906,407	1 ,850 ,000		1,953,493		(49,307)		(49,307)		1.904.186		.2.220		71.533	07/15/2016.	
938823-AK-7	STATE OF WASHINGTON.	09/01/2015	MATURITY		2,000,000	2,000,000	2,274,680	2,056,756						2,000,000					09/01/2015	
977092-WM-3	STATE OF WISCONSIN CLEAN WATER FUND LEVE	07/21/2015	NATL FINANCIAL SERVI							(2,594)		(2,594)		3,415,786					06/01/2019	
97710B-4F-6	WISCONSIN HEALTH & EDUCATIONAL FACILITIE	08/15/2015	MATURITY		300.000	300.000	326,664	305,830		(5,830)		(5,830)		300.000					08/15/2015.	
	- Bonds - U.S. Special Revenu	ue and Specia	Al Assessment and all Non-	Guaranteed			004,004					(0,000)								
	Obligations of Agencies ar	nd Authorities	of Governments and Their	r Political	640,000,044	600 670 007	667 400 005	404 075 400		(4,521,847)		(4.521.847)		649.057.116		004 000	004 000	10 005 005	VVV	XXX
Bonds - Indu	Subdivisions Iustrial and Miscellaneous (Una	affiliated)			649,888,214	639,672,827	667,439,285	401,675,482		(4,521,847)		(4,521,847)		049,057,116		831,088	831,088	10,395,905	XXX	1 777
00206R-BL-5 00287Y-AG-4		09/14/2015	CALL 100.1300025		2,853,705	2,850,000	2,849,088	2,849,717						2,849,934					12/01/2015	
	ABBVIE INC. AIR PRODUCTS & CHEMICALS		NON-BROKER TRADE, BO		1,000,620	1,000,000	1,005,598	1,003,781		(3,221)		(3,221)		1,000,560					11/06/2015	
009158-AQ-9	INC	08/05/2015	BARCLAYS CAPITAL FIX		1,010,920	1,000,000													08/02/2016	

# **SCHEDULE D - PART 4**

· · ·				-			W All Long-	1	-	lia, Redeeme	ed or Otherwis			urrent Quarte	1						
1	2	3	4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	rrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							i
		F									12	15	14	15							NAIC
		0																			Desig-
		r										Current Year's			Book/				Bond		nation
		e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i			Number of				Book/Adjusted		Current Year's	Temporary	Total Change in				Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		q	Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	ň	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	AMERICAN EXPRESS CREDIT																				
0258M0-DP-1	CORP.		09/14/2015	BANC/AMERICA SECUR.L		4,994,700									4,997,586		(2,886)	(2,886)		08/15/2019	·
02665W-AF-8	AMERICAN HONDA FINANCE CORP.		09/21/2015	KEYBANC CAPITAL MARK				2,421,581							2,422,927		(4,062)			07/14/2017	ı
02003W-AI -0	AMERICAN INTERNATIONAL		03/21/2013	REIDANG CALITAL MARK									021				(4,002)			0//14/201/	·
026874-CX-3	GROUP INC		06/30/2015	NON-BROKER / *TRADE* ,		2,395,334	2,309,000	2,436,457					(10,074)		2,426,383			(31,049)		08/15/2020	
	AMERICAN INTERNATIONAL																				i I
02687Q-DG-0	GROUP INC.		07/20/2015	NON-BROKER/ *TRADE*,		1,656,840		1,684,620									1,514	1,514		01/16/2018	·····
03523T-BM-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		07/15/2015	MATURITY			1,200,000	1,197,804	1,199,602		398				1,200,000				.9.600	07/15/2015	ı
033231-DM-9	ANHEUSER-BUSCH INBEV	• • • • • •	0//15/2015					1, 197,004							1,200,000					0//15/2015	·
035242-AD-8	FINANCE INC.		07/14/2015	CREDIT SUISSE FIRST		1,917,719	1,915,000	1,914,885	1,914,960						1,914,981					01/15/2016	I
037411-AS-4	APACHE CORP		09/01/2015	CALL 106.76496		1,484,033	1,390,000	1,648,971	1,501,067		(36,044)		(36,044)		1,465,024					01/15/2017	
037411-BB-0	APACHE CORP.	.	09/01/2015.	VARIOUS		4,829,165		4,767,838	4,758,454		(2,439)		(2,439)		4,756,015					04/15/2017	·
037833-AH-3 037833-AP-5	APPLE INC		09/09/2015 07/14/2015	PERSHING & COMPANY GOLDMAN SACHS & CO		2,305,000 5,009,885	2,305,000	2,300,828	2,303,133						2,304,111 5,000,000					05/03/2016	·····
06051G-EG-0	BANK OF AMERICA CORP		07/13/2015.	BARCLAYS CAPITAL FIX				1,993,480	1.998.316		739				1.999.055					03/17/2016	·
			07/13/2015			1,025,820					2,366		2.366		995,531		30,289			07/12/2016	
	BANK OF NEW YORK MELLON										· · ·										
06406H-BX-6	CORP/THE		08/10/2015_	MARKETAXESS CORP			2,500,000	2,497,875	2, 499, 305											07/28/2016	·
06406H-CH-0	BANK OF NEW YORK MELLON CORP/THE		00/04/2015	BARCLAYS CAPITAL FIX		1,431,530	1 420 000	1 420 000	1 420 000						1,430,000		1,530	1,530	4.748	02/04/2016	ı
06406H-CH-0	BANK OF NEW YORK MELLON	• • • • • •	08/04/2015	BARGLAYS CAPITAL FIX		1,431,530	1,430,000	1,430,000	1,430,000		+				1,430,000		1,530	1,530	4,748	03/04/2016	·
06406H-DB-2	CORP/THE.		08/26/2015	WACHOVIA SECURITIES.		6,984,880	7,000,000				53		53		6.999.423		(14,543)	(14,543)		05/22/2018	i
07330N-AG-0		0	09/21/2015	GOLDMAN SACHS & CO.		1,999,620	2,000,000	1,997,340	1,998,300				.643		1,998,943					12/01/2016	
	BERKSHIRE HATHAWAY																				
084664-BS-9	FINANCE CORP.		09/10/2015	VARIOUS		7,063,280	7,000,000	7,027,070	7,015,179				(4,260)							05/15/2017	
084664-BX-8	BERKSHIRE HATHAWAY FINANCE CORP		09/09/2015.	PERSHING & COMPANY		2.039.436	2,035,000	2,033,921	2.034.413						2.034.667		4,770	4.770	20.890		ı
084670-BD-9	BERKSHIRE HATHAWAY INC	++	09/08/2015.	BAIRD ROBERT W & CO			1,600,000	1,652,400							1.616.309		3.771			01/31/2017	·
084670-BG-2	BERKSHIRE HATHAWAY INC.		09/09/2015	PERSHING & COMPANY		1,376,939	1,375,000	1,379,976	1.376.878		(1,188)		(1,188)		1,375,690		1,248	1,248	.12,008	02/11/2016	
084670-BL-1	BERKSHIRE HATHAWAY INC		09/10/2015	WELLS FARGO SECS LLC					2,999,750						2,999,786					08/14/2019	
110122-AS-7	BRISTOL-MYERS SQUIBB CO.		09/10/2015	NON-BROKER TRADE, BO		2,483,900	2,500,000	2,468,925	2,481,425						2,486,449		(2,549)	(2,549)		08/01/2017	·
126650-BH-2 126650-CA-6	CVS HEALTH CORP CVS HEALTH CORP		07/13/2015 07/13/2015	BARCLAYS CAPITAL INC BANC/AMERICA SECUR.L		1,335,493 1,299,870	1,238,000	1,414,415	1, 362, 488 1, 303, 479						1,335,143 1,302,514					06/01/2017	·
126650-CE-8			09/10/2015.	SOCIETE GENERALE TD.				1,996,920	1,997,124						1,997,545					08/12/2019	·
126650-CJ-7	CVS HEALTH CORP		09/10/2015	VARIOUS		1,261,391	1,250,000	1,249,075					22		1,249,097		12,294		4,278	07/20/2020	
151020-AG-9	CELGENE CORP		08/07/2015	WELLS FARGO SECS LLC		1,707,327	1,700,000	1,722,185					(2,651)		1,719,534		(12,207)	(12,207)		08/15/2017	
166764-AV-2	CHEVRON CORP		08/26/2015	BANC/AMERICA SECUR.L		6,978,440	7,000,000						606				(9,216)	(9,216)		03/02/2018	
17275R-AK-8 17275R-AR-3	CISCO SYSTEMS INC		09/25/2015 09/09/2015	. PERSHING & COMPANY JPMORGAN CHASE BANK		1,600,251	1,550,000	1,703,683	1,623,485						1,598,836 2,498,749			1,415 24.963		03/14/2017	·····
172967-JW-2	CITIGROUP INC.	••••••	07/24/2015	MERRILL LYNCH PIERCE				2,999,220							2,999,220		4,410	4,410		07/30/2018	·
191216-BD-1	COCA-COLA CO/THE		09/01/2015	VARIOUS		4.941.767	4.943.000	4.936.041	4,938,010		1,643		1.643		4.939.653		2,114	2,114	27.640	11/01/2016	
200339-DW-6	COMERICA BANK	1	07/22/2015	PERSHING & COMPANY			1,000,000										(4,858)	(4,858)			
22160K-AE-5	COSTCO WHOLESALE CORP	·	07/20/2015	B B & T CAPITAL MARK													(4,443)	(4,443)	6,813	12/15/2017	·
24422E-RC-5 24422E-RL-5	JOHN DEERE CAPITAL CORP.		07/22/2015	BNY CAPITAL MARKETS PERSHING & COMPANY		2,534,500	2,500,000	2,578,725	2,558,333				(23,089)		2,535,244 678,452		(744)			06/07/2016	·
25468P-CS-3	JOHN DEERE CAPITAL CORP WALT DISNEY CO/THE		09/08/2015 08/04/2015	MELLON BANK/CAPITAL							(3,830)		(4,874) (3,830)		3.009.872			(367)		01/13/2017	·
	WALT DISNEY CO/THE	-11	07/09/2015	MERRILL LYNCH PIERCE			1,000,000													05/30/2017	
268648-AP-7	EMC CORP/MA	11	09/10/2015	VARIOUS		2,517,172	2,515,000	2,515,123	2,515,085		(16)				2,515,069		2,103			06/01/2018	
278062-AA-2	EATON CORP	1	07/13/2015	KEYBANC CAPITAL MARK											4,254,543		(2,163)	(2,163)		11/02/2015	·
278062-AB-0		·	07/31/2015	BANC/AMERICA SECUR.L	. <b>.</b>										407,593		1,362		4,664	11/02/2017	·
278642-AG-8		+	07/01/2015	WACHOVIA SECURITIES,		1,743,823	1,750,000	1,759,260	1,754,828						1,753,859		(10,036)	(10,036)		07/15/2017	·
278642-AM-5	ENTERPRISE PRODUCTS	++	07/01/2015	WACHOVIA SECURITIES,	+	1,724,170		1,750,000	1,750,000		1		¦	t	1,750,000		(25,830)	(25,830)	5,562	07/28/2017	·
29379V-AX-1	OPERATING LLC		08/13/2015	MATURITY		2,500,000	2,500,000	2,516,825	2,509,522		(9,522)		(9,522)		2,500,000					08/13/2015	L
30231G-AL-6	EXXON MOBIL CORP		09/08/2015.	NON-BROKER TRADE, BO		1,998,780	2,000,000	2,000,000						<b>.</b>			(1,220) 3,157	(1,220) .3,157		03/06/2018	
316773-CT-5	FIFTH THIRD BANCORP	·	09/10/2015	US BANCORP INVESTMEN		1,001,900	1,000,000										3,157			07/27/2020	·
31677Q-AY-5	FIFTH THIRD BANK/CINCINNATI OH		00/17/0015	DK OF NV MUTUUO OFOU		1 747 705	1 750 000	1 750 005	1 754 400				(500)		1 750 000		(2.404)	10 104	45 000	11/10/00/0	, I
310//Q-AY-5	GENERAL ELECTRIC CAPITAL	-1+		BK OF NY/MIZUHO SECU	·	1,747,795		1,752,235	1,751,432				(503)				(3,134)	(3,134)		11/18/2016	·
36962G-5C-4	CORP.		07/13/2015	CREDIT SUISSE FIRST					2,000,308						2,000,187		37.913			05/09/2016	I
	GENERAL ELECTRIC CAPITAL																				1
36962G-5N-0	CORP.	.	09/08/2015	VARIOUS		4,514,480		4,539,742					(18,026)							01/09/2017	·
36962G-6A-7	GENERAL ELECTRIC CAPITAL CORP		07/02/2015	MATURITY.							1									07/02/2015	, I
JUJU20-0A-/				mATUNTIT	·····									·····	42,000,000		l		19,408		

# **SCHEDULE D - PART 4**

		1 .	-	-		<u>-</u> eng		and Stock Se						1	47	40	40		01	
1	2 3	4	5	6		8	9	10		Change in E	Book/Adjusted Ca	arrying value		16	17	18	19	20	21	22
									11	12	13	14	15							1 1
	F								11	12	13	14	15							NAIC
																				Desig-
	u u u u u u u u u u u u u u u u u u u										Current Year's			Book/				Bond		nation
	e i e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP	i			Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange			Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	GOLDMAN SACHS GROUP								()			(								
38148L-AD-8	INC/THE	09/08/2015	GOLDMAN SACHS & CO													(5,037)	(5,037)		05/22/2017	
40434C-AB-1	HSBC USA INC	09/08/2015	BARCLAYS CAPITAL FIX		4,473,414	4,500,000								4,500,252			(26,838)		06/23/2017	
421915-ED-7	HCP INC	08/13/2015	WELLS FARGO SECS LLC		2,161,048	2,035,000	2,225,496									(16,890)			05/01/2017	
421915-EJ-4 427866-AM-0	HCP INC. HERSHEY CO/THE	08/13/2015	WELLS FARGO SECS LLC MATURITY.		3, 179, 100	3,000,000	3,279,750 1,067,170	1,027,182		(79,143) (27,182)		(79,143) (27,182)		3,200,607				189,000 	01/30/2017	
427000-AM-0	JB HUNT TRANSPORT		MATURTIT							(27,102)		(27,102)							00/ 13/ 2013	
445658-CC-9	SERVICES INC.	08/03/2015	VARIOUS.				3,552,590	3,552,185		(300)		(300)		3,551,885					03/15/2019	
	JB HUNT TRANSPORT									1		[ ,								
445658-CE-5	SERVICES INC	08/06/2015	GOLDMAN SACHS & CO		1,246,888	1,250,000	1,246,888							1,246,888					08/15/2022	
458140-AH-3	INTEL CORP	07/22/2015	PERSHING & COMPANY				2,995,410	2,998,355						2,998,883					10/01/2016	
458140-AL-4	INTEL CORP.	07/22/2015	PERSHING & COMPANY		1,547,319	1 , 550 , 000	1,549,224	1,549,536						1,549,624		(2,306)	(2,306)		12/15/2017	
459200-HC-8	MACHINES CORP.		BAIRD ROBERT W & CO		1,307,397	1,300,000	1,297,660	1,298,927				371		1,299,298					02/06/2017	
100200 110 0	INTERNATIONAL BUSINESS	1	" u vo				1					1								
459200-HW-4	MACHINES CORP	07/22/2015	GOLDMAN SACHS & CO		11,597,418	11,590,000	11,595,393	11,594,448						11,593,855					02/12/2019	.
150000 11 0	INTERNATIONAL BUSINESS	0010010015			1 005 510	4 000 000	1							4 000 000			(44.400	10.000	0010010010	
459200-JA-0	MACHINES CORP.	09/08/2015	JPM SECURITIES-FIXED		4,285,518		4,300,000	0.000.000		(4, 000)		(4.000)		4,300,000		(14,482)			02/06/2018	
46623E-JV-2 46625H-HW-3_	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	09/29/2015 07/28/2015.	NON-BROKER TRADE, BO CITIGROUP GLOBAL MKT		2,202,584 4,033,880	2,200,000	2,207,369	2,206,800		(4,336) 9,638		(4,336) 		2,202,465 3,992,321					02/26/2016 01/15/2016	
46625H-JA-9	JPMORGAN CHASE & CO	09/29/2015	VARIOUS.		4,080,830	4,000,000	4,038,658							4,008,102					07/05/2016	
46625H-JF-8	JPMORGAN CHASE & CO.	07/22/2015	JPM SECURITIES-FIXED		5,022,225	5,000,000	5,000,000	5,000,000		(+,007)				5,000,000				43,815	01/25/2018	
478160-BM-5	JOHNSON & JOHNSON	07/13/2015	MILLENNIUM ADVISORS			1,000,000													12/05/2019	
48126E-AA-5	JPMORGAN CHASE & CO	09/10/2015	MORGAN STANLEY & CO		5,035,550			4,995,182						4,996,455						.
49327M-2H-6 525ESC-1D-1	KEYBANK NA/CLEVELAND OH LEHMAN BRTH HLD ESC	09/08/2015 04/01/2015	KEYBANC CAPITAL MARK NON-BROKER TRADE. BO		1,642,476 319,643	1,650,000	1,648,218									(5,904) 319,643	(5,904) 319,643		06/01/2018 12/30/2016	
525ESC - 1V - 1	LEHMAN BRTH HLD ESC	04/01/2015	NON-BROKER TRADE, BO	•••		1													12/30/2016	
539830-AE-9	LOCKHEED MARTIN CORP	07/22/2015	NON-BROKER TRADE, BO				2,140,520			(33,465)		(33,465)		2.107.055		(6,515)		113,050	05/01/2016	
548661-CH-8	LOWE'S COS INC.		NON-BROKER TRADE, BO		1,955,987	1,950,000	2, 107, 268			(62,238)		(62,238)		1.955.673		313			10/15/2015	
58013M-EA-8	MCDONALD'S CORP	08/10/2015	TORONTO DOMINION SEC									(22,001)				(5,294)	(5,294)		03/15/2017	.
585055-AU-0	MEDTRONIC INC	09/10/2015	CORTVIEW CAPITAL LLC		2,050,518	2,031,000	2,076,355	2,073,627				(24,838)		2,048,788					03/15/2016	
585055-BE-5 58933Y-AD-7.	MEDTRONIC INC MERCK & CO INC	09/01/2015 07/23/2015	US BANCORP INVESTMEN VARIOUS		1,493,081	1,500,000 2,610,000	1,495,304 2,609,295	1,495,321						1,496,741 2,609,807		(3,661) 	(3,661) 3,458	4,110 	02/27/2017	
611662-BM-8	MONSANTO CO.	07/20/2015	BARCLAYS CAPITAL FIX					8,017,743											04/15/2016	
011002 Din 0	NORDEA BANK FINLAND		britdento on the the							(1,021)		(1,021)						102,010		
65558E-LY-2	PLC/NEW YORK	08/17/2015	VARIOUS			18,000,000	18,000,000	18,000,000											06/21/2016	
674599-BX-2	OCCIDENTAL PETROLEUM CORP	07/13/2015	WELLS FARGO SECS LLC		1,287,063	1,250,000	1,385,238	1,290,844		(15,411)		(15,411)		1,275,433					06/01/2016	.
68389X-AN-5 69349L-AP-3	ORACLE CORP PNC BANK NA	08/10/2015	BAIRD ROBERT W & CO.		2,493,425	2,500,000	2,489,925	2,491,279						2,493,173					10/15/2017	
69353R-EM-6	PNC BANK NA	08/13/201507/06/2015	BK OF NY/MIZUHO SECU WELLS FARGO SECS LLC		2,249,438	2,250,000	2,247,075	2,248,215		45		45		2,248,822		1.675			11/01/2016 06/01/2018	
69371R-K8-8	PACCAR FINANCIAL CORP		MATURITY.		300,000	300,000	299,715			59		59		300,000				2,250	08/14/2015	
713448-CB-2	PEPSICO INC.		VARIOUS																08/13/2017	
713448-CE-6	PEPSICO INC	07/14/2015	VARIOUS		4,703,431	4,700,000	4,698,355							4,699,662					02/26/2016	
713448-CL-0 713448-CR-7	PEPSICO INC.	09/29/2015	VARIOUS TORONTO DOMINION SEC		3,498,325			3,497,125						3,497,959					02/22/2017	· [
/ 13448-UK-/	PEPSICO INC PHILIP MORRIS	08/10/2015	TUKUNTU DUMINTUN SEC		1,487,130		1,499,820			1/		+ <sup>17</sup>		1,499,837		(12,707)	(12,707)	5,365	04/30/2018	
718172-BP-3	INTERNATIONAL INC		MITSUBISHI UFJ SECS							101		101							08/11/2017	
742718-DV-8	PROCTER & GAMBLE CO/THE	07/16/2015	MERRILL LYNCH PIERCE		1,331,656	1,320,000	1,352,964	1,333,301		(4,516)		(4,516)		1,328,785					08/15/2016	
742718-ED-7	PROCTER & GAMBLE CO/THE		VARIOUS		4,800,958		4,799,348										1,272		11/04/2016	· [ ]
773903-AF-6	ROCKWELL AUTOMATION INC	07/06/2015	JEFFERIES & COMPANY,			1,000,000	997,900	4 005 400								(6,844)	(6,844)		03/01/2020	·[]
857477-AK-9 863667-AC-5	STATE STREET CORP STRYKER CORP	07/17/2015 09/08/2015	STIFEL NICHOLAUS & C NON-BROKER TRADE, BO.		4,257,705	4,285,000 1,250,000	4,285,204 1,283,488	4,285,139 1,263,347						4,285,116 1,258,091			(27,412) 4,221		05/15/2018 09/30/2016	
871829-AR-8	SYSCO CORP.	07/14/2015	CALL 101		2.050.300	2,030,000	2.036.294			(1,133)		(1,133)		2,034,803				23,001	10/02/2017	
871829-AS-6	SYSCO CORP.	07/14/2015	CALL 101		1,262,500	1,250,000	1,248,300	1,248,381						1,248,553		13,947			10/02/2019	
	THERMO FISHER SCIENTIFIC																			
883556-BA-9	INC	08/14/2015	NON-BROKER TRADE, BO		2,270,700	2,250,000	2,310,548	2,272,825						2,264,028		6,672	6,672		08/15/2016	·
88579Y-AE-1 89233P-6J-0	3M CO	08/04/2015 07/17/2015	WACHOVIA SECURITIES,		1,651,419	1,650,000	1,642,394	1,646,170 1,999,806						1,647,083		4,336	4,336		06/26/2017 07/17/2015	
89233P-6J-0 89236T-AK-1	TOYOTA MOTOR CREDIT CORP	09/08/2015	WACHOVIA SECURITIES,		5.356.425	5,350,000	5.350.000	5,350,000		194		194		5,350,000		6.425			05/17/2015	
89236T-BC-8	TOYOTA MOTOR CREDIT CORP.	08/17/2015	RBC CAPITAL MARKETS				6,550,000			1		I		6.550.000	[	(32,750)	(32,750)		01/17/2019	
89236T-BH-7	TOYOTA MOTOR CREDIT CORP.	07/08/2015	PERSHING & COMPANY		4,514,400	4,500,000	4,497,615							4,498,526		15,874	15.874		05/16/2017	
89236T-BP-9	TOYOTA MOTOR CREDIT CORP.	09/15/2015	CITIGROUP GLOBAL MKT		1,996,540		1,994,540	1,995,012						1,995,764					07/18/2019	
89236T-CB-9	TOYOTA MOTOR CREDIT CORP.	09/01/2015	RBC CAPITAL MARKETS		1,996,252	2,000,000		4 007 001								(3,748)			01/12/2018	·[
90331H-MH-3 904764-AP-2	US BANK NA/CINCINNATI OH UNILEVER CAPITAL CORP	07/16/2015 09/08/2015	US BANCORP INVESTMEN		5,009,400 2,990,580		4,997,200	4,997,484 2,992,429						4,997,990					09/11/2017	
904764-AP-2 91159H-HD-5	UNILEVER CAPITAL CURP	07/16/2015	NON-BROKER TRADE, BO US BANCORP INVESTMEN			3,000,000	2,987,520	2 007 202						2,994,447		(3,867) 			08/02/2017	
913017-BU-2	UNITED TECHNOLOGIES CORP.		NON-BROKER TRADE, BO		2,780,608	2,750,000	2,994,390 2,796,310	2,997,292 2,777,096		(6,985)		(6,985)		2,770,111		10,496	10,496		06/01/2017	
931142-CG-6	WAL-MART STORES INC.	09/08/2015	NON-BROKER TRADE, BO		2,138,940		2,348,520	2,159,873		(48,362)		(48,362)		2,111,511					04/05/2017	
							-									, =*				-

# SCHEDULE D - PART 4

		_										f During the C								
1	2	3 4	5	6	7	8	9	10		Change in B	look/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
																				1
									11	12	13	14	15							1
		F										l								NAIC
		<u>'</u>																		
		0																		Desig-
		r									Current Year's			Book/				Bond		nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
	<b>D</b>					<b>D</b> 1/1														
fication	Description	n Date	Name of Purchaser	Stock	Consideration		Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
931142-DC-4	WAL-MART STORES INC	07/08/2015	CITIGROUP GLOBAL MKT		10 , 169 , 000	10,000,000	10, 181, 250	10,050,293						10,029,738					04/15/2016	[]
931142-DF-7	WAL-MART STORES INC	07/20/2015	BARCLAYS CAPITAL INC		1,989,620		1,978,400	1,985,247						1,987,707		1,913			04/11/2018	L
949746-QU-8	WELLS FARGO & CO	07/14/2015	VARIOUS.		4,620,105		4,748,580			(29,647)		(29,647)		4,551,127	L	68,978		138,769	06/15/2016	[]
94974B-EZ-9	WELLS FARGO & CO		VARIOUS		8,689,445	8.500.000		8,491,168		2,541		2.541					195,736		12/15/2016	1
94974B-FU-9	WELLS FARGO & CO	07/15/2015	WACHOVIA SECURITIES,	1	2,500,225	2,500,000	2,494,700	2,495,404				562		2,495,966		4,259		39.549	04/22/2019	
94974B-GB-0	WELLS FARGO & CO		BAIRD ROBERT W & CO		1,248,538	1,250,000	1,248,763	1,248,890		.257				1,249,147		(610)			09/08/2017	
98389B-AQ-3	XCEL ENERGY INC		PERSHING & COMPANY		3,208,922	3,210,000	3,207,721					207		3,207,928		995			06/01/2017	
000000 //0 0	ISSUER ENTITY LLC SEC LIQ				5,200,022					201		201		0,201,020				1,002		
999A49-94-1	NT		CALL 100.		303.534											.214.063	014 060		12/31/2049	1
	DANK OF NONTDEAL			• • • • • • • • • • • • • • • • • • • •						· · · · · · · · · · · · · · · · · · ·									12/31/2049	
06366R-MT-9	BANK OF MONTREAL	.A08/17/2015	VARIOUS		10,016,760	10,000,000	10,000,000	10,000,000					+	10,000,000					04/09/2018	(
06366R-VD-4	BANK OF MONTREAL	.A09/15/2015.	VARIOUS		4,000,280	4,000,000		3,999,898				28		3,999,927					07/14/2017	[]
064159-AM-8	BANK OF NOVA SCOTIA/THE		WACHOVIA SECURITIES,		1, 326, 403	1,300,000	1,348,633	1,322,031		(6,441)				1,315,590					01/12/2017	[
064159-GM-2	BANK OF NOVA SCOTIA/THE	_A08/26/2015_	WACHOVIA SECURITIES,	+		7,000,000	6,996,710										( 19 , 698)		06/11/2018	[]
1	CANADIAN IMPERIAL BANK OF			1	Ι.	I .	Ι.	Ι. Ι				1	1	I .	1					1
136069-DS-7	COMMERCE/CANAD	.A09/24/2015	NON-BROKER TRADE, BO																12/11/2015	[
78010U-BZ-9	ROYAL BANK OF CANADA	.A09/21/2015.	VARIOUS					21,000,000				ļ	<b>.</b>						09/09/2016	l
78010U-SP-3	ROYAL BANK OF CANADA	.A07/14/2015	BANC/AMERICA SECUR.L		3,005,499							L	L		L				03/15/2019	[
89114Q-AL-2	TORONTO-DOMINION BANK/THE	A07/16/2015	CREDIT SUISSE FIRST									L	L	3,000,000					09/09/2016	1
89352H-AH-2	TRANSCANADA PIPELINES LTD	.A09/11/2015	VARIOUS.		4,996,500		4,991,150			1,962		1.962		4,998,876		(2.376)			01/15/2016	1
	ABBEY NATIONAL TREASURY																			1
002799-AM-6	SERVICES PLC/LON	.F08/13/2015	RBC CAPITAL MARKETS	1			4,994,150			1,213		1,213	1	4,996,907	1	4,293			03/13/2017	1
002100 100 000	ABBEY NATIONAL TREASURY		neo ora rine mattero									1				1,200				
002799-AP-9	SERVICES PLC/LON	.F08/17/2015	BARCLAYS CAPITAL INC		498,950									500.000				2.665	03/13/2017	1
05565Q-BT-4	BP CAPITAL MARKETS PLC		NON-BROKER TRADE, BO		2.283.795		2,302,583	2.271.345		(6,235)		(6. 225)		2,265,111		18.685			11/01/2016	
06739F-GF-2	BARCLAYS BANK PLC	F07/14/2015			5,745,970		5,927,415	5.681.431		(55,549)				5.625.882		120,088				
007395-05-2	COMMONWEALTH BANK OF		VARIOUS							(00,049)		(00,049)					120,000		09/22/2016	
000740 414 0		E 07/07/0045			0.000.040	0 000 000	0.000.000			000		000		0.000 540		40.005	40.005	17.339	00/40/0000	1 1
20271R-AK-6	AUSTRALIA/NEW YORK	.F07/07/2015	RBC CAPITAL MARKETS		2,309,913	2,300,000	2,296,320	4 700 500											03/12/2020	
22546Q-AL-1	CREDIT SUISSE/NEW YORK NY	_F07/29/2015	CREDIT SUISSE FIRST		4,758,138	4,765,000	4,760,098	4,760,562						4,761,620		(3,482)	(3,482)		05/26/2017	l
25152R-VQ-3	DEUTSCHE BANK AG/LONDON	F07/23/2015	PERSHING & COMPANY		1,621,253	1,625,000	1,625,000	1,625,000						1,625,000		(3,747)	(3,747)	10,111	02/13/2017	[
25152R-VR-1	DEUTSCHE BANK AG/LONDON	F07/23/2015	MERRILL LYNCH PIERCE		1, 544, 250		1,549,861	1,549,901						1,549,928		(5,678)	(5,678) (5,734)		02/13/2017	[
25152R-WY-5	DEUTSCHE BANK AG/LONDON	F09/23/2015	MITSUBISHI UFJ SECS		1,492,200	1,500,000	1,496,655	1,497,034						1,497,934		(5,734)	(5,734)		05/30/2017	[]
25243Y-AS-8	DIAGEO CAPITAL PLC	.F07/16/2015	MERRILL LYNCH PIERCE		1,553,538	1,555,000	1, 552, 139	1,553,730						1,554,257			(719)		04/29/2016	
	GLAXOSMITHKLINE CAPITAL																			1 1
377373-AC-9	PLC	F08/14/2015	PERSHING & COMPANY		4,517,685		4,471,830							4,489,959					05/08/2017	
	NATIONAL AUSTRALIA BANK																			1
63254A-AH-1	LTD/NEW YORK	F07/16/2015	WACHOVIA SECURITIES,										L	3,500,000					07/25/2016	[
	COOPERATIEVE CENTRALE																			1 1
74977E-PY-3	RAIFFEISEN-BOERENL	F 08/04/2015	RBC CAPITAL MARKETS		2,150,279	2,145,000	2,149,319					(903)		2,145,932		4,347			03/18/2016	1 1
767201-AM-8	RIO TINTO FINANCE USA LTD		CALL 101.802		1,018,020	1,000,000	1,026,820	1,022,974		(8,690)		(8,690)		1,014,283		3.737			05/20/2016	
80105N-AD-7	SANOFI		PERSHING & COMPANY	1			4,960,650	4,989,715		4,565		4,565		4,994,280		77,870		107,188	03/29/2016	
	SUMITOMO MITSUI BANKING			T	, , , , , , , , , , , , , , , , , , , ,	,000,000				1		1	[	1	[	1				
865622-AX-2	CORP	F07/20/2015	CITIGROUP GLOBAL MKT	1	3,001,830		2,996,190						1	2.999.375	1	.2.455			01/18/2016	1
3000L2-nn-2	SUMITOMO MITSUI BANKING		ST. TOROGI DEODAE MILITERI	1	, , , , , , , , , , , , , , , , , , , ,		, 330, 130			10		1		2,000,010	[	, TJJ	2, 4JJ	21,010		[
865622-BF-0	CORP	.F07/14/2015	WELLS FARGO SECS LLC.	1	4,988,300	5,000,000	4,999,400	4,999,593		108		108	1	4,999,701	1	(11,401)			01/10/2017	1 1
86960B-AC-6	SVENSKA HANDELSBANKEN AB.	F08/04/2015	BNP PARIBAS SEC CORP	+	2,998,740		2,988,570	2.992.392		1,378		1,378	l	2,993,770					03/21/2018	[
86960B-AD-4	SVENSKA HANDELSBANKEN AB	F 09/14/2015	VARIOUS	1	4,286,961	4,280,000	4,280,000	4,280,000		1,3/0		1,3/0	l	4,280,000		6,961			03/21/2016	1
				+						(000)		/000	t							f
86960B-AF-9	SVENSKA HANDELSBANKEN AB.	F09/08/2015	BK OF NY/MIZUHO SECU		4,536,231		4,529,158	4,527,421						4,526,453					09/23/2016	[
86960B-AG-7	SVENSKA HANDELSBANKEN AB.		WACHOVIA SECURITIES,	+	1,090,768	1,080,000	1,078,931	1,079,041				154		1,079,195					06/17/2019	[
004501 11 5	TOTAL CAPITAL	E 00/00/00/5	TODONTO DONUNION OFO	1	0.040.400	0 000 000	4 004 000	4 000 00-		1				4 007 070		10 700		00.007	00/47/00/7	1 1
89153V-AA-7	INTERNATIONAL SA	.F08/20/2015.	TORONTO DOMINION SEC	+	2,013,100	2,000,000	1,991,280			1,144		1,144		1,997,350					02/17/2017	[]
004501 15	TOTAL CAPITAL			1	10 -01 -01	10 750 011	40 -01 -01	40						10			· ·		04/05/00/-	1 !
89153V-AD-1	INTERNATIONAL SA		CITIGROUP GLOBAL MKT	+	10,761,180	10,750,000	10,761,610	10,754,000		(2,497)				10,751,503					01/25/2016	[]
92857W-BB-5	VODAFONE GROUP PLC	.F07/02/2015	NON-BROKER TRADE, BO		1,790,284	1,793,000	1,793,000	1,793,000				ļ	<b> </b>	1,793,000		(2,716)	(2,716)		02/19/2016	[]
961214-BW-2	WESTPAC BANKING CORP		NON-BROKER TRADE, BO		5,004,780		4,985,750							4,999,357					09/25/2015	[]
961214-BY-8	WESTPAC BANKING CORP		NON-BROKER TRADE, BO		1,001,520	1,000,000	1,004,520	1,003,527				(2,176)		1,001,352		168	168		01/12/2016	[]
961214-CB-7	WESTPAC BANKING CORP	_F09/08/2015_	JPM SECURITIES-FIXED		5,015,910		5,000,000	5,000,000				I	<b>.</b>	5,000,000		15,910			07/30/2018	[]
961214-CN-1	WESTPAC BANKING CORP		PERSHING & COMPANY.									L		4,000,000		(13,632)	(13,632)		05/25/2018	[]
	Bonds - Industrial and Mis				498,622,786	495, 186, 536		421,159,395		(712,858)		(712,858)		496,457,146		2,165,632	2,165,632	6,289,084	ХХХ	ХХХ
					100,022,700	400,100,000	100,102,000	121,100,000		(112,000)		(112,000)	1	1 100,101,100	1	2,100,002	2,100,002	0,200,004	000	1 000
	rid Securities																			
	ent, Subsidiaries, and Affili																			-
8399997 -	Subtotals - Bonds - Part 4	<u> </u>	· · · · · · · · · · · · · · · · · · ·		1,878,542,333	1,847,294,147	1,912,418,714	1,232,186,519		(10, 152, 326)		(10, 152, 326)	I	1,873,257,545	I	5,284,775	5,284,775	29,289,923	XXX	XXX
8399999	8399997 - Subtotals - Bonds - Part 4       1,878,542,333       1,847,294,147       1,912,418,714       1,232,186,519       (10,152,326)       1,873,257,545       5,284,775       5,284,775       29,289,923       XXX       XXX         8399999 - Subtotals - Bonds       1,878,542,333       1,847,294,147       1,912,418,714       1,232,186,519       (10,152,326)       1,873,257,545       5,284,775       5,284,775       29,289,923       XXX       XXX																			
	039999 - Sublicitais - Bolius Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																			
	Preferred Stocks - Parent, Subsidiaries, and Affiliates																			
Common Sto	ocks - Industrial and Misce	ellaneous (Unaffi	liated)																	
Common Sto	ocks - Parent, Subsidiaries	s, and Affiliates																		

## **SCHEDULE D - PART 4**

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

		_				3110	w All Long-			olu, Reueellie		e Disposed o	of During the C								
1	2	3	4	5	6	7	8	9	10		Change in I	Book/Adjusted C	arrying Value		16	17	18	19	20	21	22
		_								11	12	13	14	15							
		F																			NAIC
		0																			Desig-
		r										Current Year's			Book/				Bond		nation
		e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i			Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in	Exchange	Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		g	Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	Total Change in B./A.C.V. (11+12-13)	B./A.C.V.	at Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
Common Sto	ock - Mutual Funds																				
Common Sto	ocks - Money Market Mu	itual I	Funds																		
														ļ		<b>.</b>					
					+							<b>+</b>		<b> </b>		<b>+</b>			<b> </b>		+
												+		<u> </u>		+					
			<u> </u>		+	+					+	<u>+</u>	+	<u>+</u>	+	<u>+</u>			<b> </b>		+
													+								+
				1																	+
				1																	1
				1																	1
												I		I		I					
												ļ		ļ		ļ					
																					+
												+				+					+
•••••			• • • • • • • • • • • • • • • • • • • •																		
											+										+
																					1
				1		1					1	1	1		1						1
				]							1	I	1	I	1	I	I		I		1
			<b>.</b>		<b>.</b>							<b>.</b>		<b>.</b>		<b>.</b>	ļ				
												<b>.</b>		<b>.</b>		<b>.</b>					
												+		<b>.</b>		+			<b>.</b>		+
												+		<b> </b>							+
						+					+	+		<u>+</u>	+	+	+		+		+
						+					+	<u>+</u>	+	t	+	<u>+</u>					
			1	1	1	1					1	1	1	1	1	1			1		1
			1	1	1	1					1	1	1	1	1	1	1		1		1
				]								I		I		I			l		
														L							
												l		l							
9999999 T	otals					1,878,542,333	XXX	1,912,418,714	1,232,186,519		(10, 152, 326)		(10, 152, 326)		1,873,257,545		5,284,775	5,284,775	29,289,923	XXX	XXX
				actor "III" provides the purph					, ===, :==, 010		(,		(,		.,,	1	5,25.,110	0,20.,110	020		

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

Schedule DB - Part A - Section 1

Schedule DB - Part B - Section 1

Schedule DB - Part D - Section 1

Schedule DB - Part D - Section 2

Schedule DL - Part 1

Schedule DL - Part 2

# SCHEDULE E - PART 1 - CASH

		Mont	h End Dep	ository Balances	S				
1		2	3	4	5		Balance at End of		9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	During Current Qi 7 Second Month	8 Third Month	*
MASTER ACCOUNT/RESIDENTIAL	Wells Farge - Jax, FL						1,993,519		XXX
TAMPA RESIDENTIAL MASTER	Wells Farge - Jax, FL Wells Farge - Jax Fl								XXX
OPERATING ACCOUNT.	Wells Farge - Jax, FL							(3,116,615)	
PLA PAYROLL	Wells Farge - Jax, FL					4.670	4,920		XXX XXX
GW PLA PREMIUM DEPOSITORY	Wells Farge - Jax, FL								XXX
TAMPA RES PREMIUM DEPOSITORY GW PLA RETURN ITEMS	Wells Farge - Jax, FL Wells Farge - Jax, FL						(14,775)		XXX XXX
PLA RETURN ITEMS. GW PLA RETURN PREMIUM	Wells Farge - Jax, FL							(441)	
PMSC PREMIUM RUN OFF	Wells Farge - Jax, FL							(2,212,901)	XXX
GW PLA CASH COMMISSION. EPAS PLA/COASTAL COMMISSION.	Wells Farge - Jax, FL					(297, 419)	(259,411)	(251 490)	XXX XXX
GW CLAIMS DISBURSMENT	Wells Farge - Jax, FL					(68,010,420)	(64.418.422)	(61,563,344)	XXX
EPAS CLAIMS	Wells Farge - Jax, FL Wells Farge - Jax Fl	•••••					5,310	37 , 551	
GW LAE DISBURSEMENT	Wells Farge – Jax, FL						(1,091,724)	(1,049,125)	XXX
EPAS PLA/COASTAL ADJUSTER FEES PMSC CLAIMS RUN OFF	Wells Farge - Jax, FL Wells Farge - Jax, FL								
EPAS FIELD CLAIMS	Wells Farge - Jax Fl								XXX
PLA SUSPENSE. EPAS PREMIUM	Wells Farge - Jax, FL Wells Farge - Jax, FL					(3,120,350)		(2,626,051)	XXX XXX
MASTER ACCOUNT-PC	Wells Farge - Jax, FL								XXX XXX
GW CLA PREMIUM DEPOSIT	Wells Farge - Jax, FL						3,937		XXX
PMSC-COMMERCIAL DEPOSITORY CLA 18 PREMIUM DEPOSITORY	Wells Farge - Jax, FL								
CLA 38 PREMIUM DEPOSITORY	Wells Farge - Jax, FL								XXX
TAMPA COMMER PREMIUM DEPOSITORY GW RETURN ITEMS ACCOUNT	Wells Farge - Jax, FL								
GW CLA RETURN PREMIUM	Wells Farge - Jax, FL					(183,111)	(138,475)		XXX
COMMERCIAL DISBURSEMENT-PC CLA 18 RETURN PREMIUM	Wells Farge - Jax, FL Wells Farge - Jax Fl					(112) (272)	(538) (272)	(538) (272)	
CLA 38 RETURN PREMIUM	Wells Farge - Jax Fl					. ,	. ,	. ,	XXX .
CLA 15 COMMISSIONS. CLA 18 COMMISSIONS	Wells Farge - Jax, FL Wells Farge - Jax, FL					(420)			XXX
CLA 18 COMMISSIONS. CLA 38 COMMISSIONS GW CLA INDEMNITY.	Wells Farge - Jax, FL					(317)	(1.050.154)	(1 150 071)	
COMMERCIAL DISBURSEMENT-PC CLAIMS	Wells Farge - Jax, FL								XXX
CLA 18 CLAIMS CLA 38 CLAIMS	Wells Farge - Jax, FL								XXX
TAMPA COMMER CLAIMS	Wells Farge - Jax, FL								XXX
GW CLA LAE	Wells Farge – Jax, FL Wells Farge – Jax, FL						(21,578)	(33,057)	XXX
CASH - SWEEP #280195	Wells Farge - Jax, FL								XXX
PAYROLL	Wells Farge - Jax, FL Wells Farge - Jax Fl						(9,595)		XXX XXX
HEALTHCARE REIMBURSEMENT ACCT	Wells Farge - Jax, FL								XXX
GW HRA PREMIUM DEPOSITORY COASTAL EPAS PREMIUM DEPOSITORY	Wells Farge - Jax, FL Wells Farge - Jax, FL								XXX
CASH - CLA 23 MULTIPERIL DEPOSITORY	Wells Farge - Jax. FL								XXX
CASH - CLA 33 PREMIUM DEPOSITORY CASH - EWIND - PREMIUM DEPOSITORY	Wells Farge - Jax, FL Wells Farge - Jax, FL								XXX
GW RETURN ITEMS ACCOUNT COASTAL EPAS RETURN ITEMS	Wells Farge - Jax, FL						(9.793)	(10,158)	XXX
CASH - CLA 23 RETURN ITEMS	Wells Farge – Jax, FL						(3,379)	(1,734)	XXX
CASH - CLA 33 RETURN ITEMS CASH - COASTAL EWIND RETURN ITEMS	Wells Farge - Jax, FL	l							
GW HRA RETURN PREMIUM	Wells Farge – Jax, FL							(2,803,622)	XXX
COASTAL EPAS RETURN PREMIUM CASH - CLA 23 RETURN PREMIUM	Wells Farge - Jax, FL Wells Farge - Jax Fl							(2,096,071)	XXX
CASH - CLA 33 RETURN PREMIUM	Wells Farge - Jax, FL								XXX
CASH - EWIND CLAIMS/PREM/COMM COASTAL EPAS CLAIMS	weils Farge – Jax, FL Wells Farge – Jax, FL							(27,365)	XXX XXX
CASH - CLA 23 COMMISSIONS CASH - CLA 23 CLAIMS.	Wells Farge - Jax, FL								XXX
CASH - CLA 23 CLAINS CASH - CLA 33 COMMISSIONS GW COASTAL INDEMNITY	Wells Farge - Jax, FL								XXX XXX
GW COASTAL INDEMNITY	Wells Farge - Jax, FL					(13,555,474)	(14,493,169)	(13,288,751)	
CASH - EWIND CLAIMS	Wells Farge - Jax, FL								XXX
GW COASTAL LAE CLAIMS- A.L.E. ONLY (FIELD CLAIMS)	Wells Farge - Jax, FL					(354,942)	(170,808)	(224,586)	XXX
COASTAL EPAS FIELD CLAIMS	Wells Farge - Jax, FL								XXX
CASH - RESTRICTED CASH - FSLSO CASH - RESTRICTED - FSLSO	Wells Farge - Jax, FL					146.222	100.000		
CASH - WELLS FARGO - FSLSO SWEEP	Wells Farge - Jax, FL							19 , 899 , 950	XXX
CASH - COST OF ISSUANCE CASH - COST OF ISSUANCE - COASTAL	Wells Farge - Jax, FL								XXX
COASTAL CASH - SUSPENSE - COASTAL EPAS	Wells Farge – Jax, FL								
06741XG85			D.650						. xxx
06741XX86	DADOLAVO DI DI O NIV INOTI								
	CREDIT SUISSE GROUP AG NY								
22549VYX5	MITSUBISHI TR & BKG INSTI		0.850				1,000,000	1,000,000	XXX
60682AVV5	<u>C</u> /D US 0		0.750 .						XXX
60689DGA5	MIZUHO BK LTD NEW YORK 17SEP15 US		0.280				14 000 533		XXX
83369TST5	SOCIETE GENERALE/NEW YORK			(1,141)					1
	SUMITOMO MITSUI B CD 0.17								. XXX
86563RZ35	US 09/21		0.170			e 200 020		647 702	XXX
BANK OF NEW YOR 0199998 Deposits in						0, 392,938	5,888,949	647,703	XXX
not exceed the allowable lim	it in any one depository	VVV							
(See Instructions) - Open Dep 0199999 Total Open Depositories	positories	XXX XXX	XXX XXX	9,869	7,088	(73,526,761)	(32,081,853)	(63,698,227)	XXX XXX
0399999 Total Cash on Deposit		ХХХ	ХХХ	9,869	7,088	(73,526,761)	(32,081,853)	(63,698,227)	XXX
0499999 Cash in Company's Office		XXX XXX	XXX XXX	XXX 9,869	XXX 7,088	(73,526,761)	(32,081,853)	(63,698,227)	XXX
0000000 10101		۸۸۸	۸۸۸	9,009	1,008	(13,520,701)	(32,001,803)	(03,090,227)	Ιννγ

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

		SI	how Investments Owned End	of Current Quarter			
1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds: U.S. Governments - Issuer Obligations	0000	/ loquirou	interest	500			Banng roa
UNITED STATES TREASURY NOTE/BOND			1 3	375			.(33)
0199999 - Bonds: U.S. Governments - Issuer Obligations	•••••				100,221	462	(33)
Bonds: U.S. Governments - Residential Mortgage-Backed Securities					100,221	102	(00
Bonds: U.S. Governments - Commercial Mortgage-Backed Securities							
Bonds: U.S. Governments - Other Loan-Backed and Structured Securities							
0599999 - Bonds: U.S. Governments - Subtotals					100.221	462	(33
Bonds: All Other Governments - Issuer Obligations					100,221	102	(00)
Bonds: All Other Governments - Residential Mortgage-Backed Securities							
bonds. All other bovernments - Residential moltgage-backed securities							
Bonds: All Other Governments – Commercial Mortgage-Backed Securities							
Bonds: All Other Governments - Other Loan-Backed and Structured Securities							
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligatio	ons						
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mort		rities					
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortg	name-Backed Secur	ities					
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backe	ed and Structured	Securities					
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar							
COUNTY OF NASSAU NY		09/30/2015	4.0	12/01/2015	1.006.130		
1899999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Dir	ect and Guarantee			12/01/2013	1.006.130	13.444	
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar					1,000,100	10,111	
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar							
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Gar							
2499999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Odar					1.006.130	13.444	
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations			nments and Their Political Subdiv	visions - Issuer Obligations	1,000,130	15,444	
FEDERAL HOME LOAN MORTGAGE CORP	I Agencies and A		5.3		1,311,058		
COUNTY OF MIAMI-DADE FL WATER & SEWER SY			5.0		1.000.000		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed	Obligations of Ac	encies and Authoriti			1,000,000		(1,020)
Obligations	obiligations of Ag		Tes of devertiments and there for		2.311.058	47.967	(5,127)
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations	of Agencies and A	Authorities of Gover	nments and Their Political Subdiv	visions - Residential Mortgage-Backed		17,001	(0,12)
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations							
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations							
3199999 - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed					2,311,058	47.967	(5,127
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	obrigatione et ilg				2,011,000	,	(0) 12
Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
Hybrid Securities - Issuer Obligations							
Hybrid Securities - Residential Mortgage-Backed Securities							
Hybrid Securities – Commercial Mortgage-Backed Securities							
Hybrid Securities - Other Loan-Backed and Structured Securities							
Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations							
Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
7799999 - Total Bonds - Subtotals - Issuer Obligations					3,417,409	61.873	(5,160
8399999 - Total Bonds - Subtotals - Bonds					3,417,409	61,873	(5,160
Sweep Accounts					0,111,100	51,010	(0,100
Other Cash Equivalents							
8699999 Total Cash Equivalents					3.417.409	61.873	(5,160
					5,417,405	01,073	(3,100