

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2014 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2014 or fiscal plan year beginning <u>10/01/2014</u> and ending <u>09/30/2015</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or ☒ a single-employer plan; ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☒
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>004</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>08/07/2007</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>004</u>	1c Effective date of plan <u>08/07/2007</u>	
1b Three-digit plan number (PN) ▶	<u>004</u>				
1c Effective date of plan <u>08/07/2007</u>					
2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>ALLISON TRANSMISSION, INC.</u> <u>DOUG R. BOLTON</u> <u>ONE ALLISON WAY</u> <u>INDIANAPOLIS, IN 46222-3271</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>26-0413897</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>317-242-3561</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>336300</u></td> </tr> <tr> <td style="height: 40px;"></td> </tr> </table>	2b Employer Identification Number (EIN) <u>26-0413897</u>	2c Plan Sponsor's telephone number <u>317-242-3561</u>	2d Business code (see instructions) <u>336300</u>	
2b Employer Identification Number (EIN) <u>26-0413897</u>					
2c Plan Sponsor's telephone number <u>317-242-3561</u>					
2d Business code (see instructions) <u>336300</u>					

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	07/14/2016	DOUG R. BOLTON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number) (optional)			Preparer's telephone number (optional)

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 1178
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 922 6a(2) 861 6b 182 6c 113 6d 1156 6e 20 6f 1176 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1B 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☐ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III**Form M-1 Compliance Information (to be completed by welfare benefit plans)**

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2014 Form M-1 annual report. If the plan was not required to file the 2014 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2014</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2014 or fiscal plan year beginning 10/01/2014 and ending 09/30/2015

Round off amounts to nearest dollar.
Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) 004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF ALLISON TRANSMISSION, INC.	D Employer Identification Number (EIN) 26-0413897

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2014			
2 Assets:			
a Market value	2a	66668582	
b Actuarial value	2b	66668582	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	144	6987225	6987225
b For terminated vested participants	113	1638174	1638174
c For active participants	922	33525989	34861461
d Total	1179	42151388	43486860
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)	☐		
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	6.55%	
6 Target normal cost	6	3983296	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	06/29/2016	
Signature of actuary	Date	
GARY D. DICKSON, FSA, EA, MAAA	14-03764	
Type or print name of actuary	Most recent enrollment number	
MERCER	513-632-2614	
Firm name	Telephone number (including area code)	
525 VINE STREET, SUITE 1600 CINCINNATI, OH 45202-3124		
Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>13.33</u> %	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		2268593
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.37</u> %		144509
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		2413102
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	153.30 %
15 Adjusted funding target attainment percentage	15	153.30 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	136.89 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
01/27/2015	800000	0			
04/15/2015	800000	0			
07/16/2015	800000	0			
Totals ▶			18(b)	2400000	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2317901
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No		
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No		
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.99 %	2nd segment: 6.32 %	3rd segment: 6.99 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 0
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	3983296	
b Excess assets, if applicable, but not greater than line 31a	31b	3983296	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	2317901	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	2317901	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2014
		This Form is Open to Public Inspection.

For calendar plan year 2014 or fiscal plan year beginning 10/01/2014 and ending 09/30/2015

A Name of plan <u>ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ► <u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ALLISON TRANSMISSION, INC.</u>	D Employer Identification Number (EIN) <u>26-0413897</u>

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DOUGLAS C. LANE & ASSOCIATES, INC.

13-3776773

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 49	NONE	62123	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LUTHER KING CAPITAL MANAGEMENT

75-1630300

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 18	NONE	48744	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WELLS FARGO BANK NA

94-1347393

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 15	NONE	40134	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CAPFINANCIAL PARTNERS, LLC

26-0058143

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	32933	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RYAN LABS, INC.

47-3503928

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	8126	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WELLS FARGO FUNDS MANAGEMENT, LLC

71-0828842

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

MANNING & NAPIER ADVISORS, INC.

16-0995736

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
WELLS FARGO FUNDS MANAGEMENT, LLC	52	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
WELLS FARGO TREASURY PLUS MONEY MKT 71-0828842	0.20% INVESTMENT MANAGEMENT FEE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PIMCO	52	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
PIMCO LONG-TERM CREDIT FUND 26-4238159	0.55% INVESTMENT MANAGEMENT FEE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PIMCO	52	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
PIMCO EXTENDED DURATION FUND 20-5337597	0.50% INVESTMENT MANAGEMENT FEE	

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
MANNING & NAPIER ADVISORS, INC.	52	0
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
M & N FUNDS, INC. OVERSEAS SERIES 01-0731484	0.70% INVESTMENT MANAGEMENT FEE	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2014 This Form is Open to Public Inspection
For calendar plan year 2014 or fiscal plan year beginning <u>10/01/2014</u> and ending <u>09/30/2015</u>		
A Name of plan <u>ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN</u>		B Three-digit plan number (PN) ▶ <u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>ALLISON TRANSMISSION, INC.</u>		D Employer Identification Number (EIN) <u>26-0413897</u>

Part I	Asset and Liability Statement	
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.		
	Assets	<div style="display: flex; justify-content: space-between;"> (a) Beginning of Year (b) End of Year </div>
a Total noninterest-bearing cash	1a	0 -139053
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions.....	1b(1)	1200000 0
(2) Participant contributions.....	1b(2)	
(3) Other.....	1b(3)	19787 427946
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	3008864 1794162
(2) U.S. Government securities	1c(2)	0 14297695
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	0 34194217
(B) All other	1c(3)(B)	0 10300997
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common.....	1c(4)(B)	19954695 0
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property).....	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans.....	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities.....	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	42488075 10508077
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	
(15) Other.....	1c(15)	0 1582953

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	66671421	72966994

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	66671421	72966994
---	-----------	----------	----------

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	2400000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		2400000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	424	
(B) U.S. Government securities	2b(1)(B)	79547	
(C) Corporate debt instruments	2b(1)(C)	444406	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	8221	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		532598
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	221839	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1616964	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1838803
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	207120527	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	204149915	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		2970612
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	1040588	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		1040588

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-1198128
c Other income.....	2c		10080
d Total income. Add all income amounts in column (b) and enter total.....	2d		7594553

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	1049240	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		1049240
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)		
(2) Contract administrator fees.....	2i(2)	40134	
(3) Investment advisory and management fees.....	2i(3)	151926	
(4) Other.....	2i(4)	57680	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		249740
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		1298980

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k		6295573
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: BKD LLP

(2) EIN: 44-0160260

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
4d			
e Was this plan covered by a fidelity bond?	X		500000
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....		X	
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....		X	
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k			
l Has the plan failed to provide any benefit when due under the plan?.....		X	
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
 If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	6b Trust's EIN

<div>SCHEDULE R (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>		<div>Retirement Plan Information</div> <div>This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>		<div>OMB No. 1210-0110</div> <div>2014</div> <div>This Form is Open to Public Inspection.</div>	
For calendar plan year 2014 or fiscal plan year beginning 10/01/2014 and ending 09/30/2015					
A Name of plan ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN				B Three-digit plan number (PN) ▶	004
C Plan sponsor's name as shown on line 2a of Form 5500 ALLISON TRANSMISSION, INC.				D Employer Identification Number (EIN) 26-0413897	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 26-6189386					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....				3	0
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?..... ☐ Yes ☐ No ☒ N/A					
If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....				6a	
b Enter the amount contributed by the employer to the plan for this plan year.....				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?..... ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?..... ☐ Yes ☐ No ☒ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No					
Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)..... ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?..... ☐ Yes ☐ No					
For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.					
Schedule R (Form 5500) 2014 v. 140124					

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	14a	
b The plan year immediately preceding the current plan year	14b	
c The second preceding plan year	14c	

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:
 Stock: 39.0% Investment-Grade Debt: 56.0% High-Yield Debt: _____% Real Estate: _____% Other: 5.0%
- b** Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☒ 15-18 years ☐ 18-21 years ☐ 21 years or more
- c** What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify): _____

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Independent Auditor's Report and Financial Statements
September 30, 2015 and 2014

Allison Transmission Hourly-Rate Employees Pension Plan

September 30, 2015 and 2014

Contents

Independent Auditor's Report.....	1
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Financial Statements

Statements of Net Assets Available for Benefits.....	3
Statements of Changes in Net Assets Available for Benefits.....	4
Statements of Accumulated Plan Benefits and Changes in Accumulated Plan Benefits	5
Notes to Financial Statements	6

Supplemental Schedules

Schedule H, Line 4i - Schedule of Assets (Held at End of Year).....	15
Schedule H, Line 4j - Schedule of Reportable Transactions	19

Independent Auditor's Report

Plan Administrator
Allison Transmission Hourly-Rate Employees Pension Plan
Indianapolis, Indiana

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of Allison Transmission Hourly-Rate Employees Pension Plan, which comprise the statements of net assets available for benefits as of September 30, 2015 and 2014, and the related statements of changes in net assets available for benefits for the years then ended, and the statements of accumulated plan benefits and the related statements of changes in accumulated plan benefits as of October 1, 2014 and 2013, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting our audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the *Employee Retirement Income Security Act of 1974*, the Plan Administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by Wells Fargo Bank, N.A., the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan Administrator that the trustee holds the Plan's investment assets and executes investment transactions. The Plan Administrator has obtained certifications from the trustee as of and for the years ended September 30, 2015 and 2014, that the information provided to the Plan Administrator by the trustee is complete and accurate.

Disclaimer of Opinion

Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules listed in the table of contents are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the *Employee Retirement Income Security Act of 1974* and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance With DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the *Employee Retirement Income Security Act of 1974*.

BKD, LLP

Indianapolis, Indiana
July 11, 2016

Federal Employer Identification Number: 44-0160260

Allison Transmission Hourly-Rate Employees Pension Plan

Statements of Net Assets Available for Benefits

September 30, 2015 and 2014

Assets

	<u>2015</u>	<u>2014</u>
Investments , at fair value	<u>\$ 72,678,101</u>	<u>\$ 65,451,634</u>
Receivables		
Employer contributions	-	1,200,000
Accrued interest income	427,946	19,787
Due from broker for securities sold	873,671	-
	<u>1,301,617</u>	<u>1,219,787</u>
Total assets	73,979,718	66,671,421
Liabilities		
Due to broker for securities purchased	<u>1,012,724</u>	<u>-</u>
Net Assets Available for Benefits	<u><u>\$ 72,966,994</u></u>	<u><u>\$ 66,671,421</u></u>

Allison Transmission Hourly-Rate Employees Pension Plan

Statements of Changes in Net Assets Available for Benefits

Years Ended September 30, 2015 and 2014

	<u>2015</u>	<u>2014</u>
Additions		
Investment Income		
Net appreciation in fair value of investments	\$ 2,818,323	\$ 5,685,864
Interest and dividends	2,350,235	1,922,221
Other income	25,995	24,895
Net investment income	<u>5,194,553</u>	<u>7,632,980</u>
Employer Contribution	<u>2,400,000</u>	<u>2,400,000</u>
Total additions	<u>7,594,553</u>	<u>10,032,980</u>
Deductions		
Benefits paid to participants	1,049,240	500,591
Administrative expenses	192,060	198,081
Pension Benefit Guaranty Corporation premium	57,680	13,825
Total deductions	<u>1,298,980</u>	<u>712,497</u>
Net Increase	6,295,573	9,320,483
Net Assets Available for Benefits, Beginning of Year	<u>66,671,421</u>	<u>57,350,938</u>
Net Assets Available for Benefits, End of Year	<u><u>\$ 72,966,994</u></u>	<u><u>\$ 66,671,421</u></u>

Allison Transmission Hourly-Rate Employees Pension Plan

Statements of Accumulated Plan Benefits and Changes in Accumulated Plan Benefits October 1, 2014 and 2013

Statements of Accumulated Plan Benefits

	October 1, 2014	2013
Vested benefits		
Participants and beneficiaries currently receiving payments	\$ 7,237,376	\$ 3,405,231
Other participants	37,940,932	34,520,625
	<u>45,178,308</u>	<u>37,925,856</u>
Nonvested benefits	<u>1,508,095</u>	<u>2,792,105</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 46,686,403</u>	<u>\$ 40,717,961</u>

Statements of Changes in Accumulated Plan Benefits

	Years Ended October 1, 2014	2013
Actuarial present value of accumulated plan benefits, beginning of year	<u>\$ 40,717,961</u>	<u>\$ 32,558,745</u>
Decrease during the year and period attributable to		
Benefits accumulated	3,939,694	4,135,112
Increase for interest due to the decrease in the discount period	2,669,489	2,271,731
Benefits paid	(500,591)	(194,679)
Change in actuarial assumptions (interest and demographic assumptions)	(1,150,258)	1,947,052
Change in plan provisions (UAW Supplemental Pension Appeal Decision Benefits)	<u>1,010,108</u>	<u>-</u>
Net increase	<u>5,968,442</u>	<u>8,159,216</u>
Actuarial present value of accumulated plan benefits, end of year	<u>\$ 46,686,403</u>	<u>\$ 40,717,961</u>

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Note 1: Description of the Plan

The following description of the Plan provides only general information. Additional information about the vesting and benefit provisions and the Pension Benefit Guarantee Corporation's (PBGC) benefit guarantee is contained in the Plan Document and *Summary Plan Description*, which are available from the Plan Administrator. Any inconsistencies between the Plan Document and the *Summary Plan Description* would be governed by the Plan Document.

General

The Plan was established in 2007 as a result of the spin-off of Allison Transmission, Inc. (Company) from General Motors Corporation (GM). All employees of the Company who had worked for GM prior to August 7, 2007 and were participants in the GM Hourly-Rate Employees Pension Plan (GM Plan) maintained their credited service with the GM Plan and will be paid benefits for such prior service from the GM Plan. The Plan will pay benefits to participants based on credited service earned with the Company on and after August 7, 2007. Service with GM will be counted by the Plan for vesting purposes and to determine eligibility to retire for Transferred Employees. Service with GM will be counted for vesting, eligibility to retire and the amount of pension benefit for special Unvested Participants. It was the intent of the Company at the time of spin off from GM that the Plan generally contain the same provisions as the GM Plan, such that employees who transferred from GM to the Company would maintain the same benefit, in aggregate, that would have been provided had the spin-off not occurred and the employees had continued working for GM.

The Plan is a noncontributory defined-benefit retirement plan for eligible hourly-rate employees who are covered by the collective bargaining agreement between the Company and the International Union, United Automobile, Aerospace and Agricultural Implement Workers of America (Union). The Plan is subject to provisions of the *Employee Retirement Income Security Act of 1974* (ERISA). Wells Fargo Bank, N.A. (Wells Fargo) is the trustee of the Plan.

Contributions

The Company has agreed to contribute such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to Plan participants. The Company's present intention is to make contributions in amounts sufficient to annually fund the Plan's current service cost and the initial past-service costs plus interest on them over a period of seven years. The Plan has met the minimum funding requirements established by the federal government.

Pension Benefits

Monthly benefits under the Plan are based on the participant's years of credited service multiplied by a basic benefit rate ranging from \$55.70 to \$56.45 per year of credited service based on the participant's benefit class code, as defined in the Plan Document, pursuant to the collective bargaining agreement. Participants who have ceased active employment are entitled to annual pension benefits beginning at the first of the month following the date the participant turns age 65, and actually retires.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

The Plan permits the following early retirement options: (1) an employee who has attained age 60 but not age 65, and who has 10 or more years of credited service (including service with GM), (2) an employee who has attained age 55 but not age 60, and whose combined years of age and years of credited service (including service with GM) total 85 or more, or (3) any employee who has 30 or more years of credited service (including service with GM). Total and Permanent Disability or Early Retirement participants may also be eligible for a Pension supplement (an Early Retirement Supplement or an Interim Supplement based upon the circumstances).

In addition, an employee who has attained age 55 but not age 65 (or is between ages 50 and 65, if the participant is laid off as a result of a plant closing where no other Allison plants are in the same geographical area), has 10 or more years of credited service (including service with GM), and is either disabled or laid off under certain special circumstances, may retire under mutually satisfactory conditions. In addition to unreduced Early Retirement benefits, such participants may receive a temporary monthly benefit in these circumstances. The monthly temporary benefit is calculated by multiplying the number of years of credited service by a rate ranging from \$50.80 to \$53.45. The maximum number of years of credited service is 30. The monthly temporary benefit is payable until the employee attains age 62 and one month or until the age at which the employee becomes or could have become eligible for a Federal Social Security Benefit for disability or an unreduced Federal Social Security Benefit because of age.

Several optional forms of benefit payments are available to participants including a life annuity, a joint and 65% survivor annuity, a joint and 75% survivor annuity, or a contingent annuity in 5% increments up to 100% of the participant's monthly basic benefit after redetermination at age 62 and one month, if applicable. Payments made in any form other than a life annuity are actuarially adjusted for the option selected.

Based on an agreement with GM, all hourly employees with unbroken seniority at the Company as of June 29, 2007 who were vested in the GM Plan as of that date and who retire from the Company after October 1, 2011, will be entitled to payment from the Plan. Lifetime retirement benefits for those who retire or return to GM on or before October 1, 2011 will be paid from the GM Plan. The Plan started making benefit payments in November 2011.

In August 2014, an arbitrator concluded the Plan Sponsor was to fund additional benefits related to supplemental benefit rates to Plan participants under the age of 62 years and 1 month. The union had filed a grievance related to the determination of the Company's responsibility arising from supplemental benefit rates. The Plan Sponsor paid approximately \$133,000 of retroactive benefit payments in December 2014 to inactive participants with immediate benefits.

Death Benefits

Prior to eligibility for retirement, the spouse of a participant who has been married to the participant for at least one year will receive a 50% survivor annuity, as defined in the Plan, upon the death of the participant. After eligibility for retirement, and provided the participant has been married for at least one year, the surviving spouse annuity is equal to 65% of the participant's monthly benefit.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements

September 30, 2015 and 2014

Vesting

Upon the earlier of (1) the participant turning age 65, or (2) upon the participant's completion of five years of vesting service, a participant will be vested in his or her benefits under the Plan.

Plan Termination

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under plan provisions in effect at any time during the five years preceding plan termination.
- b. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) up to the applicable limitations discussed below.
- c. Vested benefits not insured by the PBGC.
- d. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan Sponsor and the level of benefits guaranteed by the PBGC. Any residual assets of the Plan will be distributed to the Company if all liabilities of the Plan to its participants and beneficiaries have been satisfied and the distribution does not contravene any provision of law.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Subsequent Events

Subsequent events have been evaluated through the date of the Independent Auditor's Report, which is the date the financial statements were available to be issued.

Note 2: Summary of Significant Accounting Policies

Method of Accounting

The accompanying financial statements are prepared on the accrual method of accounting.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of net assets and changes in net assets available for benefits, disclosure of contingent assets and liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Valuation of Investments and Income Recognition

The money market fund is reported at fair value, which approximates its cost basis. Equity securities, bonds and notes are stated at fair value. Securities, such as common stocks and U.S. government securities, traded on a national securities exchange are valued at the last reported sales price on the last business day of the Plan year. Corporate bonds and notes are valued on the basis of yields currently available on comparable securities of issuers with similar credit ratings. Mutual funds are valued at the net asset value (NAV) of shares held by the Plan at year end. Purchases and sale of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

Administrative expenses may be paid by the employer or the Plan, at the employer's discretion.

Accumulated Plan Benefits

Accumulated plan benefits (see Statements of Accumulated Plan Benefits, Statements of Changes in Accumulated Plan Benefits and Note 5) are those estimated future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to:

- a. Retired or terminated employees or their beneficiaries
- b. Present employees or their beneficiaries

Benefits under the Plan are based on employees' credited service. Benefits payable under all circumstances — retirement, death, disability and termination of employment — are included, to the extent they are deemed attributable to employee service rendered to the valuation date. Benefits to be provided via annuity contracts excluded from Plan assets are excluded from accumulated plan benefits.

Plan Tax Status

The Plan obtained its latest determination letter on June 23, 2014, in which the Internal Revenue Service (IRS) stated that the Plan and related trust, as then designed, were in compliance with the applicable requirements of the Internal Revenue Code and, therefore, not subject to tax. The Plan has been amended since receiving the determination letter. However, the Plan Administrator believes that the Plan and related trust are currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. The current determination letter expires on January 31, 2018.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Note 3: Certification of Plan Trustee

The Plan Administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Wells Fargo, the trustee of the Plan, has certified the following information included in the accompanying financial statements and supplemental schedules is complete and accurate:

- Investments and accrued interest income as shown in the statements of net assets available for benefits as of September 30, 2015 and 2014
- Investment income as shown in the statements of changes in net assets available for benefits for the years ended September 30, 2015 and 2014
- Due from broker for securities sold and due to broker for securities purchased as of September 30, 2015
- Investment information included in the accompanying schedule of assets (held at year end) as of September 30, 2015 (and schedule of reportable transactions for the year ended September 30, 2015)

The Plan's independent auditors did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

Note 4: Change in Accounting Principle

In 2015, the Plan changed its accounting policy on plan accounting disclosures by adopting the provisions of ASU 2015-12, *Plan Accounting (Topics 960, 962 and 965): Part II: Plan Investment Disclosures*. The accounting policy change provided for in ASU 2015-12 changes the Plan's disclosure requirements to eliminate and/or modify certain investment-related disclosures. This change was applied retrospectively for all periods presented.

Note 5: Accumulated Plan Benefits

An actuary from Mercer determines the actuarial present value of accumulated plan benefits as of the beginning of the Plan year, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Significant assumptions underlying the actuarial computations are:

Assumed rate of return of investments	6.0 percent, compounded annually (6.6 percent for 2013)
Mortality basis	Mercer MRP-2007 Mortality Table for employees and annuitants with blue collar adjustment and projected generational mortality improvements according to MSS-2007 for healthy and disabled lives (1985 Pension Disability Mortality for disabled lives for 2013)
Retirement age	Varies by age and service Age 65 for deferred vested participants Average age of retirees is age 60
Asset valuation	Market

The demographic assumptions have also been updated as of October 1, 2014 to reflect changes in withdrawal, disability incidence, retirement age and marriage rate based on an experience study undertaken in 2014 using data from 2009 through 2013 and the expectation that this period will be representative of anticipated future experience.

Plan contributions and the actuarial present value of accumulated plan benefits are prepared based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the Plan's financial statements. The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Note 6: Disclosures About Fair Value of Assets

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements must maximize the use of observable inputs and minimize the use of unobservable inputs. There is a hierarchy of three levels of inputs that may be used to measure fair value:

- Level 1** Quoted prices in active markets for identical assets or liabilities
- Level 2** Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities
- Level 3** Unobservable inputs supported by little or no market activity and are significant to the fair value of the assets or liabilities

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Recurring Measurements

The following tables present the fair value measurements of assets recognized in the accompanying statements of net assets available for benefits measured at fair value on a recurring basis and the level within the fair value hierarchy in which the fair value measurements fall at September 30, 2015 and 2014:

2015				
Fair Value Measurements Using				
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
	Fair Value			
Money market fund	\$ 1,794,162	\$ 1,794,162	\$ -	\$ -
Bonds and notes	60,375,863	9,136,326	51,239,537	-
Mutual funds	10,508,076	10,508,076	-	-
	<u>\$ 72,678,101</u>	<u>\$ 21,438,564</u>	<u>\$ 51,239,537</u>	<u>\$ -</u>

2014				
Fair Value Measurements Using				
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
	Fair Value			
Money market fund	\$ 3,008,864	\$ 3,008,864	\$ -	\$ -
Equity securities	19,954,695	19,954,695	-	-
Mutual funds	42,488,075	42,488,075	-	-
	<u>\$ 65,451,634</u>	<u>\$ 65,451,634</u>	<u>\$ -</u>	<u>\$ -</u>

Allison Transmission Hourly-Rate Employees Pension Plan

Notes to Financial Statements September 30, 2015 and 2014

Following is a description of the valuation methodologies and inputs used for assets measured at fair value on a recurring basis and recognized in the accompanying statements of net assets available for benefits, as well as the general classification of such assets pursuant to the valuation hierarchy. There have been no significant changes in the valuation techniques during the year ended September 30, 2015. The Plan had no liabilities measured at fair value on a recurring basis. In addition, the Plan had no assets or liabilities measured at fair value on a nonrecurring basis.

Investments

Where quoted market prices are available in an active market, securities are classified within Level 1 of the valuation hierarchy. Level 1 securities include a money market fund, equity securities, bonds, notes and mutual funds. If quoted market prices are not available, then fair values are estimated by using quoted prices of securities with similar characteristics or independent asset pricing services and pricing models, the inputs of which are market-based or independently sourced market parameters, including, but not limited to, yield curves, interest rates, volatilities, prepayments, defaults, cumulative loss projections and cash flows. Such securities are classified in Level 2 of the valuation hierarchy. Level 2 securities include bonds and notes. In certain cases where Level 1 or Level 2 inputs are not available, securities are classified within Level 3 of the hierarchy. There are no Level 3 investments in the Plan.

Note 7: Party-in-Interest Transactions

Party-in-interest transactions include those with fiduciaries or employees of the Plan, any person who provides services to the Plan, an employer whose employees are covered by the Plan, an employee organization whose members are covered by the Plan, a person who owns 50 percent or more of such an employer or employee association, or relatives of such persons.

The Plan paid PBGC premiums totaling \$57,680 and \$13,825 during 2015 and 2014, respectively. The Plan paid \$40,134 and \$40,645 of administrative fees to the trustee during 2015 and 2014, respectively. The Plan paid \$151,926 and \$157,436 of investment management fees during 2015 and 2014, respectively. The Company provides certain administrative services at no cost to the Plan.

Note 8: Risk and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

Supplementary Schedules

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) September 30, 2015

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Money Market Fund			
*Wells Fargo Advantage Treasury Plus Money Market Fund	1,794,162 shares	\$ 1,794,162	\$ 1,794,162
Bonds and Notes			
US Treas SEC Stripped 11/15/2041	2,200,000 par value	911,504	995,434
US Treasury Bond 05/15/2044	4,700,000 par value	1,936,729	1,959,289
US Treasury Bond 11/15/2038	2,925,000 par value	1,348,396	1,481,893
US Treasury Bond 11/15/2042	2,100,000 par value	837,795	911,253
US Treasury Bond 11/15/2043	1,900,000 par value	734,046	803,130
US Treasury Bond 11/15/2044	1,750,000 par value	664,143	725,393
US Treasury Bond 05/15/2045	1,965,000 par value	1,886,068	2,010,902
US Treasury Note 08/15/2025	250,000 par value	248,789	248,678
US Treasury Bond/Note Stripped Zero	5,200,000 par value	2,452,103	2,693,234
US Treas SEC Stripped 11/15/2037	2,600,000 par value	1,246,570	1,370,382
US Treasury Bond Zero CPN	2,350,000 par value	1,004,179	1,098,108
American Express Credit 03/18/2019	120,000 par value	119,809	120,815
American Express Credit 05/26/2020	330,000 par value	327,941	329,832
Amgen, Inc.	435,000 par value	449,285	447,071
Apple, Inc.	475,000 par value	455,107	460,361
Applied Materials, Inc.	205,000 par value	232,435	228,166
AT&T, Inc. 12/01/2022	480,000 par value	450,389	456,274
AT&T, Inc. 06/15/2045	525,000 par value	447,526	450,623
Bank of America Corp.	785,000 par value	895,457	899,006
Bank of Montreal	450,000 par value	447,395	447,111
Bank of New York Mellon	225,000 par value	225,589	227,011
Bear Stearns Co., Inc.	395,000 par value	448,752	442,218
Berkshire Hathaway, Inc.	450,000 par value	449,991	454,730
Berkshire Hathaway FIN	410,000 par value	448,864	449,438
BHP Billiton FIN USA LTD	520,000 par value	529,136	526,271
BNP Paribas Med Term Note	450,000 par value	454,945	456,043
BP Capital Markets PLC	475,000 par value	455,003	456,033
Burlington Resour Finan	265,000 par value	343,435	337,981
Celgene Corp.	350,000 par value	372,477	372,659
Chevron Corp.	225,000 par value	225,605	228,017
Citigroup, Inc.	155,000 par value	222,909	222,906
CME Group, Inc.	405,000 par value	458,569	458,387
Comcast, Corp. 01/15/2033	460,000 par value	457,014	457,175
Comcast, Corp. 02/15/2018	200,000 par value	221,162	219,968
Commonwealth Edison, Co.	510,000 par value	461,417	466,635
Cons Edison Co. of NY	260,000 par value	260,400	265,933
CR Bard, Inc.	275,000 par value	294,778	296,021
Danaher Corp.	525,000 par value	523,866	543,013
Duke Energy Corp.	455,000 par value	460,246	460,337
Ecolab, Inc.	600,000 par value	595,284	597,048

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) (Continued) September 30, 2015

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Energy Transfer Partners	230,000 par value	\$ 224,061	\$ 204,049
Exelon Generation Co., LLC	410,000 par value	452,583	435,469
Florida Power & Light Co.	500,000 par value	507,400	513,310
Ford Motor Credit Co., LLC	200,000 par value	227,188	226,400
France Telecom	210,000 par value	225,121	224,922
Franklin Resources, Inc.	220,000 par value	217,743	219,316
Freeport - McMoran C&G	465,000 par value	462,094	406,875
General Elec Cap Corp. 01/07/2021	410,000 par value	450,254	457,552
General Elec Cap Corp. 01/10/2039	335,000 par value	452,474	469,040
General Electric Co. 03/11/2044	505,000 par value	511,090	523,332
Georgia Power Company	475,000 par value	455,511	438,207
Goldman Sachs Group, Inc. 01/24/2022	395,000 par value	450,498	453,338
Goldman Sachs Group, Inc. 09/01/2017	330,000 par value	361,944	358,624
Google, Inc.	220,000 par value	227,049	228,226
Home Depot, Inc.	430,000 par value	446,456	456,303
HSBC BK USA N A Global	300,000 par value	353,459	348,867
Intel Corp.	190,000 par value	189,717	194,932
JP Morgan Chase & Co. 09/23/2022	455,000 par value	453,671	455,328
JP Morgan Chase & Co. 08/16/2043	475,000 par value	507,780	522,652
KeyCorp	325,000 par value	360,786	359,606
Kinder Morgan Ener Part	180,000 par value	180,771	170,906
Lowe's Companies, Inc. 11/15/2021	210,000 par value	223,253	223,689
Lowe's Companies, Inc. 10/15/2035	200,000 par value	228,712	230,744
Lyondellbasell Ind NV	65,000 par value	70,455	70,083
MasterCard, Inc.	445,000 par value	452,988	454,901
Medtronic, Inc. 04/01/2023	235,000 par value	228,483	230,737
Medtronic, Inc. 04/01/2043	245,000 par value	225,677	228,328
Merck & Co., Inc.	330,000 par value	317,387	321,846
MetLife, Inc.	220,000 par value	229,031	231,911
Microsoft Corp.	435,000 par value	455,084	461,478
Midamerican Energy, Co. 10/15/2024	500,000 par value	513,639	518,325
Midamerican Energy, Co. 09/15/2043	330,000 par value	356,846	361,264
Morgan Stanley	200,000 par value	224,878	224,530
NBCUniversal Meda, LLC	205,000 par value	223,362	224,592
Nike, Inc.	270,000 par value	261,052	260,655
Northern Trust Corp.	285,000 par value	293,879	298,486
Northern Grumman Corp. 08/01/2023	230,000 par value	225,000	229,529
Northern Grumman Corp. 06/01/2043	265,000 par value	269,691	273,408
Novartis Capital Corp. 09/21/2022	300,000 par value	291,834	296,151
Nucor Corp.	445,000 par value	452,458	455,996
Omnicom Group, Inc.	405,000 par value	411,407	409,791
Oracle Group 01/15/2019	220,000 par value	223,480	224,242
Oracle Group 04/15/2038	360,000 par value	452,865	456,552
Rio Tinto Fin USA LTD.	425,000 par value	449,467	445,528
Southwestern Public Serv	440,000 par value	451,079	465,049

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) (Continued) September 30, 2015

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Statoil ASA	460,000 par value	\$ 431,517	\$ 429,461
StatoilHydro ASA	365,000 par value	407,632	405,536
Time Warner, Inc.	395,000 par value	451,177	454,933
TJX COS, Inc.	235,000 par value	227,586	227,560
Toyota Motor Credit Corp.	440,000 par value	456,975	455,391
United Technologies Corp. 06/01/2022	225,000 par value	227,356	228,553
United Technologies Corp. 06/01/2042	225,000 par value	230,033	229,115
United Health Group, Inc.	185,000 par value	184,977	195,201
US Bancorp 11/15/2018	220,000 par value	221,859	222,295
US Bancorp 03/15/2022	225,000 par value	225,749	230,321
Verizon Communications 11/01/2034	480,000 par value	452,424	446,621
Verizon Communications 04/01/2019	390,000 par value	445,626	444,362
Virginia Electric Power	400,000 par value	508,740	517,556
France Telecom SA Ser	180,000 par value	255,667	255,150
Wellpoint, Inc.	580,000 par value	562,397	573,962
*Wells Fargo & Company 02/13/2023	455,000 par value	451,415	452,871
*Wells Fargo & Company 03/08/2022	500,000 par value	517,600	516,865
*Wells Fargo & Company 09/29/2025	250,000 par value	251,025	250,095
Wyeth	315,000 par value	389,249	390,332
3M Company Med Term Note	230,000 par value	223,629	225,883
American Homes 4 Rent 04/17/2052	480,000 par value	475,219	464,107
Americredit Automobile	510,000 par value	508,068	513,106
Avis Budget Rental Car Funding	585,000 par value	586,143	592,365
Santander Drive Auto 04/15/2021	440,000 par value	437,886	437,241
Santander Drive Auto 11/16/2020	435,000 par value	440,743	439,220
Santander Drive Auto 04/15/2021	530,000 par value	532,402	535,676
American Homes 4 Rent 10/17/2045	320,000 par value	319,998	323,732
Comm 2015-LC21 MTG TR	370,000 par value	360,280	350,201
Credit Suisse Mortgage Trust	480,000 par value	474,263	477,216
Csail Commercial Mortgage Trust 06/15/2057	780,000 par value	692,067	652,142
Csail Commercial Mortgage Trust 04/15/2050	655,000 par value	651,879	642,824
Comm Mortgage Trust 08/10/2047	500,000 par value	462,813	448,925
Comm Mortgage Trust 03/10/2047	635,000 par value	602,258	589,845
DBUBS Mortgage Trust	560,000 par value	599,003	597,727
FREMF Mortgage Trust	460,000 par value	415,472	421,282
JP Morgan Chase Commercial Mortgage	590,000 par value	643,930	635,631
JPMBB Commercial Mortgage Sec	635,000 par value	616,446	588,721
UBS - Citigroup Commercial Mortgage	550,000 par value	597,438	596,316
California St Build America Bonds	360,000 par value	517,370	520,290
New York N Y	310,000 par value	346,481	347,166
Texas St Build America Bonds	200,000 par value	252,344	250,172
Bay Area Toll Auth Calif Toll	350,000 par value	461,885	465,325
FMR LLC	415,000 par value	512,240	521,726
Met Life Glob Funding	475,000 par value	467,231	472,996
		<u>59,351,257</u>	<u>60,375,863</u>

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Schedule H, Line 4i - Schedule of Assets (Held at End of Year) (Continued) September 30, 2015

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Mutual Funds			
Blackstone Alternative Multi-Strategy Fund Class I	136,802 shares	\$ 1,420,000	\$ 1,418,632
DFA Emerging Markets Core Equity Fund	44,972 shares	838,181	715,062
Eaton Vance Atlanta Capital Smid-Cap Fund	79,123 shares	2,130,000	2,039,799
Hartford International Opportunities Fund	133,600 shares	2,255,000	2,088,411
PIMCO Commodity Real Return Strategy Fund	99,696 shares	853,855	718,807
Principal Investors Real Estate Securities INSTL Fund	32,834 shares	715,452	724,319
Vanguard Institutional Index Fund	15,981 shares	3,033,528	2,803,046
		<u>11,246,016</u>	<u>10,508,076</u>
		<u>\$ 72,391,435</u>	<u>\$ 72,678,101</u>

* Parties-in-interest

Allison Transmission Hourly-Rate Employees Pension Plan

EIN 26-0413897 PN 004

Schedule H, Line 4j - Schedule of Reportable Transactions Year Ended September 30, 2015

Identity	Description	Purchase Price	Selling Price	Lease Rental	Expenses Incurred With Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Issuer	Wells Fargo Advantage Treasury Plus Money Market Fund							
	Purchases	\$ 143,407,040				\$ 143,407,040	\$ 143,407,040	
	Sales		\$ 144,621,742			144,621,742	144,621,742	\$ -
Issuer	PIMCO Long-Term Credit Institutional Fund							
	Purchases	1,188,652				1,188,652	1,188,652	
	Sales		25,219,938			25,147,930	25,219,938	72,008
Issuer	PIMCO Extended Duration Institutional Fund							
	Purchases	237,922				237,922	237,922	
	Sales		12,384,299			12,706,668	12,384,299	(322,369)
Issuer	Manning & Napier Overseas							
	Purchases	1,983,965				1,983,965	1,983,965	
	Sales		7,415,137			7,438,989	7,415,137	(23,852)
Issuer	US Treasury Bond 3% 5/15/2045							
	Purchases	10,366,734				10,366,734	10,366,734	
	Sales		8,722,624			8,480,666	8,722,624	241,958
Issuer	US Treasury Bond 2.125% 5/15/2025							
	Purchases	10,465,969				10,465,969	10,465,969	
	Sales		10,641,944			10,465,969	10,641,944	175,975
Issuer	US Treasury Bond 1.5% 5/31/2020							
	Purchases	6,904,023				6,904,023	6,904,023	
	Sales		6,951,070			6,904,023	6,951,070	47,047
Issuer	US Treasury Bond 1.125% 6/15/2018							
	Purchases	6,995,625				6,995,625	6,995,625	
	Sales		7,013,716			6,995,625	7,013,716	18,091

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29			6								6
30–34			13		2						15
35–39			15	3	9						27
40–44			17	10	27						54
45–49			12	2	18	5	1				38
50–54			5	1	21	7	7	13	13		67
55–59			4	1	14	4	11	45	247	28	354
60–64			2		11	4	5	32	118	75	247
65–69					1	2	1	17	28	40	89
70 & up						1		4	6	14	25
Total			74	17	103	23	25	111	412	157	922

In each cell, the top number is the count of active participants for each age/service combination.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial Assumptions for October 1, 2014**

Discount rate sponsor elections		10/1/2014	10/1/2014
• Segment rates or full yield curve	Segment rates	Segment rates	
• Look-back months	0	0	
	Stabilized rates	Nonstabilized rates	
• First 5 years	4.99%	1.17%	
• Next 15 years	6.32%	4.07%	
• Over 20 years	6.99%	5.17%	
Rationale: Interest rate prescribed by IRS.			
Mortality sponsor elections			
• Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement based on Scale AA.		
• Disabled participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement based on Scale AA.		
Rationale: Mortality prescribed by IRS.			
Other economic assumptions			
• Flat-dollar benefit increases	None assumed		
• Inflation	None assumed		
• Expenses	\$260,000 added to current year normal cost		
Rationale: Expenses are assumed to be equal to the prior Plan Year administration expenses plus expected PBGC Premiums for the current Plan Year rounded to the nearest \$10,000.			
Demographic assumptions			
• Withdrawal	ATI ultimate withdrawal rates for hourly employees. See table of sample rates.		
Rationale: Based on an ATI experience study undertaken in 2014 using data from 2009 through 2013 and the expectation that this period will be representative of anticipated future experience.			
• Disability incidence	None assumed.		
• Retirement age	ATI retirement rates for hourly employees. See table of sample rates.		
Rationale: Based on an ATI experience study undertaken in 2014 using data from 2009 through 2013 and the expectation that this period will be representative of anticipated future experience.			

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

• Benefit commencement age for			
— Future vested deferred		65	
— Current vested deferred		65	
• Spouse assumptions	<u>Male participants</u>		<u>Female participants</u>
— Percentage married	80%		45%
— Spouse age difference	3 years younger		3 years older
Form of payment	<u>Single life</u>	<u>65% J&S</u>	<u>50% J&S</u>
• Active retirements	100% of unmarried	100% of married	N/A
• Future vested deferred	100%	0%	N/A
• Future disabilities	N/A	N/A	N/A
• Future deaths	N/A	100% of married retirement eligible	100% of married not eligible
• Current vested deferred	100%	0%	N/A
Unpredictable contingent event assumptions	Not applicable		

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***Table of Sample Rates***

Attained age	Withdrawal rates
25	6.00%
30	5.00%
35	4.00%
40	3.00%
45	2.00%
50	1.00%
55	0.00%

Attained age	Retirement		
	SVC<30	30-32	SVC≥32
50		10.00%	5.00%
51		10.00%	5.00%
52		10.00%	5.00%
53		10.00%	5.00%
54		10.00%	5.00%
55		20.00%	5.00%
56	0.00%	10.00%	5.00%
57	10.00%	10.00%	5.00%
58	10.00%	10.00%	5.00%
59	7.50%	10.00%	5.00%
60	7.50%	20.00%	10.00%
61	7.50%	10.00%	10.00%
62	10.00%	20.00%	20.00%
63	10.00%	10.00%	10.00%
64	10.00%	10.00%	10.00%
65	20.00%	30.00%	30.00%
66	20.00%	30.00%	30.00%
67	20.00%	30.00%	30.00%
68	30.00%	30.00%	30.00%
69	50.00%	50.00%	50.00%
70+	100.00%	100.00%	100.00%

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial Methods

Asset Methods

The asset valuation method is the fair market value, plus any discounted receivable contributions.

Participant Methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contract.

Minimum Funding Methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

**REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
BEGINNING MARKET VALUE			65,471,420.94				
COMPARATIVE VALUE (5%)			3,273,571.05				
22831101	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/08/15 B	6,796,072	1.000	0	6,796,072-*	6,796,072	
22831101	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 S	7,407,988	1.000	0	7,407,988 *	7,407,988	0
22831102	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/05/15 B	16,055,754	1.000	0	16,055,754-*	16,055,754	
22831102	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 S	16,198,585	1.000	0	16,198,585 *	16,198,585	0
22831103	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 B	7,415,137	1.000	0	7,415,137-*	7,415,137	
22831103	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 S	7,415,167	1.000	0	7,415,167 *	7,415,167	0
22831104	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 B	37,434,237	1.000	0	37,434,237-*	37,434,237	
22831104	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 S	26,779,237	1.000	0	26,779,237 *	26,779,237	0
22831104	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/10/15 S	8,525,000	1.000	0	8,525,000 *	8,525,000	0
22831106	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/09/15 B	59,000,000	1.000	0	59,000,000-*	59,000,000	
22831106	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/15/15 S	46,206,333	1.000	0	46,206,333 *	46,206,333	0
22831106	ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793 06/16/15 S	3,432,970	1.000	0	3,432,970 *	3,432,970	0
22831103	ISSUE: 563821503 - MANNING & NAPIER OVERSEAS #121 06/08/15 S	323,947	22.890	0	7,415,137 *	7,438,989	-23,852
22831104	ISSUE: 72201F599 - PIMCO EXTENDED DURATION-INST FD 1890 06/08/15 S	1,610,442	7.690	0	12,384,299 *	12,706,667	-322,367
22831104	ISSUE: 72201P647 - PIMCO LONG TERM CREDIT INST FD #1945 06/08/15 S	2,026,694	12.360	0	25,049,938 *	24,990,668	59,270
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/10/15 B	9,000,000	0.959	0	8,630,156-*	8,630,156	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/10/15 B	9,000,000	0.968	0	8,714,531-*	8,714,531	
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/10/15 B	7,000,000	0.986	0	6,904,023-*	6,904,023	
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/10/15 B	7,000,000	0.999	0	6,995,625-*	6,995,625	



Allison Transmission Hourly-Rate Employees Pension Plan (EIN/PN: 26-0413897/004)
 Attachments to Schedule H (2014 Form 5500)
 Schedule H, Line 4j - Schedule of Reportable Transactions

PAGE 622

**REPORTABLE TRANSACTIONS - SINGLE / BY ISSUE
FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

[illegible]

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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BEGINNING MARKET VALUE	65,471,420.94
COMPARATIVE VALUE (5%)	3,273,571.05

BROKER: SG AMERICAS SECURITIES LLC

22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/10/15 B	9,000,000	0.968	0	8,714,531-*	8,714,531	
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/10/15 B	7,000,000	0.999	0	6,995,625-*	6,995,625	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/19/15 S	475,000	0.987	0	468,784	460,289	8,495
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/19/15 S	510,000	0.996	0	508,028	503,007	5,020
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/19/15 S	400,000	1.004	0	401,594	399,750	1,844
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	430,000	0.980	0	421,232	416,683	4,549
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	180,000	0.979	0	176,288	174,425	1,862
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	195,000	0.971	0	189,325	187,251	2,074
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/22/15 S	675,000	0.993	0	669,990	665,745	4,245
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/22/15 S	365,000	1.002	0	365,855	364,772	1,084
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/23/15 S	160,000	0.991	0	158,513	157,806	706
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/23/15 S	450,000	1.002	0	450,756	449,719	1,037
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/24/15 S	475,000	0.992	0	471,141	468,487	2,653
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/25/15 S	100,000	1.002	0	100,176	99,938	238
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/26/15 S	100,000	1.001	0	100,086	99,938	148
22831106	ISSUE: 92343VAV6 - VERIZON COMMUNICATIONS 6.35% 4/01/19 07/01/15 B	390,000	1.143	0	445,626-	445,626	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	340,000	0.981	0	333,691	329,540	4,152
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	315,000	0.981	0	308,946	305,309	3,637

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	180,000	0.982	0	176,745	174,462	2,282
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	390,000	0.974	0	379,839	378,002	1,837
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/01/15 S	450,000	0.994	0	447,170	443,830	3,340
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/01/15 S	55,000	1.004	0	55,230	54,966	264
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/21/15 S	175,000	1.002	0	175,424	174,891	533
22831106	ISSUE: 055650CD8 - BP CAPITAL MARKETS 2.75% 5/10/23 07/23/15 B	475,000	0.958	0	455,003-	455,003	
SUB-TOTAL				0	22,969,598	22,919,595	50,002

BROKER: CREDIT SUISSE SECURITIES (USA)

22831106	ISSUE: 46635TBA9 - VR JP MORGAN CHASE 5.56721% 2/15/46 06/10/15 B	590,000	1.091	0	643,930-	643,930	
22831106	ISSUE: 05377RBQ6 - AVIS BUDGET RENTAL 3.75% 7/20/20 06/10/15 B	585,000	1.002	0	586,143-	586,143	
22831106	ISSUE: 12634NBA5 - CSAIL COMMERCIAL MO 4.3536% 6/15/57 06/10/15 B	780,000	0.887	0	692,067-	692,067	
22831106	ISSUE: 084670BJ6 - BERKSHIRE HATHAWAY 3% 2/11/23 06/11/15 B	450,000	1.000	0	449,991-	449,991	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/12/15 S	935,000	0.976	0	912,903	905,343	7,560
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/26/15 B	1,200,000	0.957	0	1,148,578-	1,148,578	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	160,000	0.974	0	155,775	155,078	697
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/01/15 S	300,000	1.002	0	300,586	299,813	773
22831106	ISSUE: 00206RBN1 - AT&T INC 2.625% 12/01/22 07/01/15 B	480,000	0.938	0	450,389-	450,389	
22831106	ISSUE: 85771PAL6 - STATOIL ASA 3.95% 5/15/43 07/20/15 B	460,000	0.938	0	431,517-	431,517	
22831106	ISSUE: 126281BF0 - CSAIL COMMERCIAL MO 4.4453% 4/15/50 07/21/15 B	655,000	0.995	0	651,879-	651,879	
22831106	ISSUE: 654106AC7 - NIKE INC 2.25% 5/01/23 08/06/15 B	270,000	0.967	0	261,052-	261,052	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/28/15 S	590,000	0.995	0	586,727	571,848	14,879
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 09/03/15 S	1,855,000	0.995	0	1,845,508	1,797,930	47,577

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 90268TAS3 - VR UBS-CITIGROUP 6.08395% 1/10/45 09/03/15 B	550,000	1.086	0	597,438-	597,438	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/11/15 S	250,000	1.007	0	251,787	239,958	11,829
22831106	ISSUE: 30293HAE5 - VR FREMF MORTGAGE 3.6353% 6/25/25 09/16/15 B	330,000	0.896	0	295,557-	295,557	
SUB-TOTAL				0	10,261,827	10,178,511	83,317

BROKER: GOLDMAN SACHS

22831102	ISSUE: 235851102 - DANAHER CORP 06/01/15 S	4,200	86.444	217	362,847	190,385	172,462
22831102	ISSUE: 252430205 - DIAGEO PLC - ADR 06/01/15 S	2,000	111.100	104	222,095	171,270	50,825
22831102	ISSUE: 278865100 - ECOLAB INC 06/01/15 S	2,000	114.732	104	229,361	100,607	128,754
22831102	ISSUE: 302130109 - EXPEDITORS INTL WASH INC 06/01/15 S	4,600	45.923	234	211,013	195,423	15,590
22831102	ISSUE: 369604103 - GENERAL ELECTRIC CO 06/01/15 S	10,500	27.398	530	287,152	178,107	109,045
22831102	ISSUE: 458140100 - INTEL CORP 06/01/15 S	4,200	34.499	213	144,684	85,912	58,771
22831102	ISSUE: 55068R202 - LUXOTTICA GROUP S.P.A. - ADR 06/01/15 S	5,000	67.135	256	335,417	137,143	198,274
22831102	ISSUE: 38259P706 - GOOGLE INC-CL C 06/01/15 S	325	533.698	19	173,433	100,142	73,290
22831102	ISSUE: 438516106 - HONEYWELL INTERNATIONAL INC 06/01/15 S	2,200	104.286	114	229,315	207,426	21,889
22831102	ISSUE: 345370860 - FORD MOTOR COMPANY 06/01/15 S	21,400	15.282	1,076	325,950	233,658	92,292
22831102	ISSUE: 23636T100 - DANONE ADR 06/01/15 S	13,100	13.706	658	178,884	165,872	13,012
22831102	ISSUE: 29444U700 - EQUINIX INC 06/01/15 S	1,300	267.327	71	347,453	259,315	88,138
22831102	ISSUE: 37045V100 - GENERAL MOTORS CO 06/01/15 S	8,600	36.205	436	310,926	206,897	104,029
22831102	ISSUE: 38259P508 - GOOGLE INC 06/01/15 S	325	548.371	20	178,201	100,739	77,462
22831102	ISSUE: G27823106 - DELPHI AUTOMOTIVE PLC 06/01/15 S	4,500	87.318	232	392,700	293,072	99,628
22831102	ISSUE: 247361702 - DELTA AIR LINES INC 06/01/15 S	14,000	42.702	711	597,113	142,787	454,325
22831102	ISSUE: G29183103 - EATON CORP PLC 06/01/15 S	3,800	71.622	195	271,968	197,241	74,727

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 552081AG6 - LYONDELLBASELL IND 5% 4/15/19 06/10/15 B	210,000	1.084	0	227,625-	227,625	
22831106	ISSUE: 437076BC5 - HOME DEPOT INC 3.75% 2/15/24 06/10/15 B	430,000	1.038	0	446,456-	446,456	
22831106	ISSUE: 05574LTX6 - BNP PARIBAS 2.4% 12/12/18 06/10/15 B	450,000	1.011	0	454,946-	454,946	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/12/15 S	525,000	0.980	0	514,377	508,348	6,029
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/15/15 S	260,000	0.984	0	255,917	249,316	6,602
22831106	ISSUE: 91159HHE3 - US BANCORP 1.95% 11/15/18 06/25/15 B	220,000	1.008	0	221,859-	221,859	
22831106	ISSUE: 35671DBD6 - FREEPORT-MCMORAN C 2.375% 3/15/18 06/26/15 B	465,000	0.994	0	462,094-	462,094	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	520,000	0.980	0	509,478	504,002	5,476
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	440,000	0.971	0	427,075	422,326	4,749
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	510,000	0.981	0	500,438	489,514	10,924
22831106	ISSUE: 666807BH4 - NORTHROP GRUMMAN COR 4.75% 6/01/43 07/01/15 B	265,000	1.018	0	269,691-	269,691	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/17/15 S	395,000	0.980	0	387,270	382,848	4,422
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/17/15 S	345,000	0.985	0	339,663	331,142	8,522
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/31/15 S	150,000	0.993	0	148,957	145,385	3,572
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/31/15 S	500,000	0.999	0	499,316	493,145	6,172
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/04/15 S	500,000	0.992	0	495,742	484,617	11,125
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/06/15 S	270,000	0.991	0	267,500	261,693	5,807
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 08/10/15 S	695,000	0.996	0	692,231	685,471	6,760
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/11/15 S	200,000	0.999	0	199,711	193,847	5,864
22831106	ISSUE: 02666BAC0 - AMERICAN HOMES 4 REN 4.691% 10/17/45 09/11/15 B	320,000	1.000	0	319,998-	319,998	
SUB-TOTAL				5,190	12,438,856	10,520,319	1,918,536

BROKER: BANC OF AMERICA SECURITIES LLC

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 912834AD0 - US TREAS SEC STRIPPED 11/15/37 06/10/15 B	2,600,000	0.479	0	1,246,570-	1,246,570	
22831106	ISSUE: 912834KV9 - US TREAS SEC STRIPPED 06/10/15 B	2,200,000	0.414	0	911,504-	911,504	
22831106	ISSUE: 912834JH2 - US TREASURY BOND 11/15/40 06/10/15 B	2,350,000	0.427	0	1,004,179-	1,004,179	
22831106	ISSUE: 38144LAB6 - GOLDMAN SACHS GROUP 6.25% 9/01/17 06/11/15 B	330,000	1.097	0	361,944-	361,944	
22831106	ISSUE: 913017BT5 - UNITED TECHNOLOGIES 4.5% 6/01/42 06/16/15 B	225,000	1.022	0	230,033-	230,033	
22831106	ISSUE: 151020AE4 - CELGENE CORP 3.95% 10/15/20 06/22/15 B	350,000	1.064	0	372,477-	372,477	
22831106	ISSUE: 26441CAK1 - DUKE ENERGY CORP 2.1% 6/15/18 06/23/15 B	455,000	1.012	0	460,246-	460,246	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/29/15 S	505,000	0.973	0	491,369	484,715	6,654
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/30/15 S	450,000	1.004	0	451,652	449,719	1,934
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	475,000	0.974	0	462,401	455,920	6,482
22831106	ISSUE: 055451AL2 - BHP BILLITON FIN USA 3.25% 11/21/21 07/01/15 B	520,000	1.018	0	529,136-	529,136	
22831106	ISSUE: 494550BD7 - KINDER MORGAN ENER 6.5% 9/01/39 07/20/15 B	180,000	1.004	0	180,770-	180,770	
22831106	ISSUE: 458140AS9 - INTEL CORP 3.7% 7/29/25 07/22/15 B	190,000	0.999	0	189,717-	189,717	
22831106	ISSUE: 59217GAX7 - P/P MET LIFE GLOB FU 3% 1/10/23 07/31/15 B	200,000	0.986	0	197,214-	197,214	
22831106	ISSUE: 912810RK6 - US TREASURY BOND 2.5% 2/15/45 09/15/15 S	325,000	0.899	0	292,094	300,727	-8,633
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/24/15 S	350,000	1.023	0	357,971	335,941	22,030
22831106	ISSUE: 912828K74 - US TREASURY NOTE 2% 8/15/25 09/29/15 B	250,000	0.995	0	248,789-	248,789	
SUB-TOTAL				0	7,988,066	7,959,601	28,466

BROKER: MORGAN STANLEY & CO.

22831101	ISSUE: 421906108 - HEALTHCARE SVCS GROUP INC 11/21/14 B	775	30.017	31	23,294-	23,294	
22831102	ISSUE: 594918104 - MICROSOFT CORP 06/01/15 S	7,000	46.761	356	326,970	196,265	130,705
22831102	ISSUE: 641069406 - NESTLE S.A. REGISTERED SHARES - ADR 06/01/15 S	2,700	77.290	139	208,544	145,621	62,923

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831102	ISSUE: 713448108 - PEPSICO INC 06/01/15 S	2,200	96.052	114	211,200	143,563	67,637
22831102	ISSUE: 74005P104 - PRAXAIR INC COM 06/01/15 S	1,800	122.645	94	220,666	168,544	52,122
22831102	ISSUE: 747525103 - QUALCOMM INC 06/01/15 S	4,400	70.026	226	307,889	228,086	79,803
22831102	ISSUE: 806857108 - SCHLUMBERGER LTD 06/01/15 S	1,000	91.006	52	90,954	62,303	28,651
22831102	ISSUE: 855244109 - STARBUCKS CORP COM 06/01/15 S	7,000	51.576	357	360,673	143,437	217,236
22831102	ISSUE: 883556102 - THERMO FISHER SCIENTIFIC INC 06/01/15 S	2,700	129.618	141	349,827	132,848	216,980
22831102	ISSUE: 91913Y100 - VALERO ENERGY CORP 06/01/15 S	4,500	58.605	230	263,490	233,856	29,635
22831102	ISSUE: 92276F100 - VENTAS INC COM 06/01/15 S	2,500	66.795	128	166,859	128,435	38,424
22831102	ISSUE: 966837106 - WHOLE FOODS MKT INC 06/01/15 S	5,000	41.532	254	207,405	198,624	8,781
22831102	ISSUE: 904784709 - UNILEVER N.V. - ADR 06/01/15 S	4,000	42.616	203	170,259	121,095	49,164
22831102	ISSUE: 59156R108 - METLIFE INC 06/01/15 S	3,500	52.070	178	182,067	172,060	10,007
22831102	ISSUE: 670100205 - NOVO NORDISK A/S - ADR 06/01/15 S	5,000	55.970	255	279,595	219,769	59,826
22831102	ISSUE: 92345Y106 - VERISK ANALYTICS INC 06/01/15 S	4,500	72.582	231	326,386	296,547	29,839
22831102	ISSUE: 58933Y105 - MERCK & CO INC NEW 06/01/15 S	3,500	59.661	179	208,635	125,788	82,847
22831102	ISSUE: 988498101 - YUM BRANDS INC 06/01/15 S	3,700	90.460	191	334,511	248,370	86,141
22831102	ISSUE: 854502101 - STANLEY BLACK & DECKER, INC. 06/01/15 S	2,300	102.078	119	234,661	212,456	22,204
22831102	ISSUE: 80105N105 - SANOFI-ADR 06/01/15 S	5,000	48.928	255	244,387	187,526	56,861
22831102	ISSUE: 910047109 - UNITED CONTINENTAL HOLDINGS, INC. 06/01/15 S	6,500	54.012	331	350,747	194,279	156,467
22831102	ISSUE: 74340W103 - PROLOGIS INC 06/01/15 S	4,500	40.016	228	179,845	140,111	39,735
22831102	ISSUE: 56585A102 - MARATHON PETROLEUM CORP 06/01/15 S	1,800	102.965	93	185,243	146,170	39,073
22831102	ISSUE: 57636Q104 - MASTERCARD INC 06/01/15 S	4,250	92.511	220	392,954	98,616	294,338
22831102	ISSUE: 92826C839 - VISA INC-CLASS A SHRS 06/01/15 S	6,000	68.705	308	411,921	111,896	300,025
22831102	ISSUE: G97822103 - PERRIGO CO PLC 06/01/15 S	1,500	193.706	80	290,479	235,013	55,466

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 30161MAG8 - EXELON GENERATION CO 06/22/15 B	410,000	6.25% 10/01/39 1.104	0	452,583-	452,583	
	SUB-TOTAL			4,993	6,982,044	4,767,155	2,214,890

BROKER: CITIGROUP GBL MKTS/SALOMON BRO

22831106	ISSUE: 36962G4B7 - GENERAL ELEC CAP COR 6.875% 1/10/39 06/11/15 B	335,000	1.351	0	452,474-	452,474	
22831106	ISSUE: 59156RBG2 - METLIFE INC 4.875% 11/13/43 06/11/15 B	220,000	1.041	0	229,031-	229,031	
22831106	ISSUE: 12649AAN9 - CREDIT SUISSE MORTG 4.3733% 9/15/37 06/12/15 B	480,000	0.988	0	474,263-	474,263	
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/12/15 S	350,000	1.000	0	350,096	349,781	314
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/25/15 S	225,000	1.002	0	225,413	224,859	554
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/20/15 S	200,000	1.002	0	200,359	199,875	484
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/28/15 S	150,000	1.006	0	150,920	143,975	6,945
22831106	ISSUE: 552081AG6 - LYONDELLBASELL IND 5% 4/15/19 08/06/15 S	130,000	1.082	0	140,657	140,911	-254
22831106	ISSUE: 912834NP9 - US TREASURY BOND 5/15/44 09/03/15 B	4,700,000	0.412	0	1,936,729-	1,936,729	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/08/15 S	230,000	1.005	0	231,150	220,761	10,389
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/10/15 S	445,000	1.002	0	445,887	427,125	18,762
22831106	ISSUE: 235851AR3 - DANAHER CORP 4.375% 9/15/45 09/10/15 B	525,000	0.998	0	523,866-	523,866	
	SUB-TOTAL			0	5,360,845	5,323,650	37,195

BROKER: CITIGROUP GLOBAL MARKETS INC.

22831101	ISSUE: 87817A107 - TEAM HEALTH HOLDINGS INC 01/22/15 S	365	52.875	15	19,284	9,463	9,821
22831102	ISSUE: N22717107 - CORE LABORATORIES N V COM 06/01/15 S	1,000	118.659	52	118,606	155,700	-37,094
22831102	ISSUE: 009158106 - AIR PRODS & CHEMS INC COM 06/01/15 S	1,600	147.632	84	236,127	122,119	114,008
22831102	ISSUE: 025816109 - AMERICAN EXPRESS CO 06/01/15 S	3,600	79.826	185	287,188	168,674	118,514

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831102	ISSUE: 031162100 - AMGEN INC 06/01/15 S	1,800	156.595	95	281,776	96,462	185,314
22831102	ISSUE: 053015103 - AUTOMATIC DATA PROCESSING INC 06/01/15 S	3,200	85.413	165	273,155	131,703	141,452
22831102	ISSUE: 099724106 - BORG WARNER INC. 06/01/15 S	5,500	59.786	281	328,540	191,939	136,600
22831102	ISSUE: 110122108 - BRISTOL MYERS SQUIBB CO 06/01/15 S	3,900	68.530	200	267,069	109,571	157,497
22831102	ISSUE: 151020104 - CELGENE CORP COM 06/01/15 S	3,000	114.892	156	344,519	235,004	109,515
22831102	ISSUE: 156782104 - CERNER CORP COM 06/01/15 S	4,800	67.809	246	325,236	159,170	166,067
22831102	ISSUE: 17275R102 - CISCO SYSTEMS INC 06/01/15 S	12,000	29.324	606	351,279	233,304	117,975
22831102	ISSUE: 219350105 - CORNING INC 06/01/15 S	14,000	20.947	705	292,550	219,808	72,742
22831102	ISSUE: 013817101 - ALCOA INC 06/01/15 S	27,000	12.462	1,356	335,104	265,859	69,245
22831102	ISSUE: G1151C101 - ACCENTURE PLC 06/01/15 S	2,500	96.191	129	240,348	144,500	95,849
22831102	ISSUE: 88579Y101 - 3M CO 06/01/15 S	900	158.962	48	143,018	76,308	66,710
22831102	ISSUE: 20030N200 - COMCAST CORP-SPECIAL CL A 06/01/15 S	4,500	58.142	230	261,411	80,930	180,481
22831102	ISSUE: 09253U108 - BLACKSTONE GROUP LP/THE 06/01/15 S	10,000	43.412	508	433,608	143,906	289,702
22831102	ISSUE: 02376R102 - AMERICAN AIRLS GROUP INC 06/01/15 S	5,500	42.149	279	231,541	204,596	26,946
22831106	ISSUE: 072024NDO - BAY AREA TOLL AUTH 6.263% 09/23/15 B	350,000	1.320	0	461,885	461,885	
SUB-TOTAL				5,340	5,232,244	3,210,901	2,021,343

BROKER: INSTINET

22831101	ISSUE: 045327103 - ASPEN TECHNOLOGY INC COM 10/06/14 S	30	36.877	1	1,105	706	399
22831101	ISSUE: 243537107 - DECKERS OUTDOOR CORP 10/14/14 B	170	87.203	7	14,831	14,831	
22831101	ISSUE: 008252108 - AFFILIATED MANAGERS GROUP, INC COM 10/31/14 B	70	200.353	3	14,028	14,028	
22831101	ISSUE: 008252108 - AFFILIATED MANAGERS GROUP, INC COM 06/03/15 S	680	225.409	30	153,248	68,019	85,229
22831101	ISSUE: 109641100 - BRINKER INTL INC 06/03/15 S	2,580	56.268	106	145,067	153,184	-8,118

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831101	ISSUE: 303250104 - FAIR ISSAC, INC 06/03/15 S	885	89.159	37	78,869	74,469	4,400
22831101	ISSUE: 364730101 - GANNETT INC 06/03/15 S	4,780	36.194	194	172,815	156,773	16,042
22831101	ISSUE: 421906108 - HEALTHCARE SVCS GROUP INC 06/03/15 S	4,590	30.626	186	140,386	139,609	777
22831101	ISSUE: 428291108 - HEXCEL CORP NEW COM 06/03/15 S	2,360	49.754	97	117,322	57,176	60,146
22831101	ISSUE: 497266106 - KIRBY CORP 06/03/15 S	905	78.184	38	70,719	56,463	14,255
22831101	ISSUE: 515098101 - LANDSTAR SYS INC COM 06/03/15 S	935	66.460	39	62,102	66,078	-3,977
22831101	ISSUE: 526057104 - LENNAR CORPORATION CLASS A COMMON 06/03/15 S	2,635	47.062	108	123,900	122,518	1,383
22831101	ISSUE: 536797103 - LITHIA MOTORS INC CL A COM 06/03/15 S	1,165	108.254	49	126,066	96,338	29,728
22831101	ISSUE: 573284106 - MARTIN MARIETTA MATLS INC COM 06/03/15 S	1,145	148.985	49	170,539	136,313	34,226
22831101	ISSUE: 750917106 - RAMBUS INC DEL COM 06/03/15 S	11,585	15.227	467	175,935	141,712	34,222
22831101	ISSUE: 754730109 - RAYMOND JAMES FINL INC 06/03/15 S	2,435	58.767	100	142,997	128,885	14,113
22831101	ISSUE: 84610H108 - SOVRAN SELF STORAGE INC COM 06/03/15 S	1,565	89.980	65	140,754	135,797	4,957
22831101	ISSUE: 84760C107 - SPECTRANETICS CORP 06/03/15 S	3,105	26.162	126	81,107	105,491	-24,384
22831101	ISSUE: 892356106 - TRACTOR SUPPLY CO COM 06/03/15 S	980	88.771	41	86,955	33,938	53,017
22831101	ISSUE: 942622200 - WATSCO INC CL A 06/03/15 S	295	128.161	12	37,795	36,295	1,500
22831101	ISSUE: 48020Q107 - JONES LANG LASALLE INC 06/03/15 S	1,130	171.891	49	194,189	127,487	66,702
22831101	ISSUE: 50420D108 - LA QUINTA HOLDINGS INC 06/03/15 S	6,680	24.250	270	161,722	134,826	26,897
22831101	ISSUE: 315616102 - F5 NETWORKS INC 06/03/15 S	625	124.844	26	78,001	72,209	5,792
22831101	ISSUE: 714046109 - PERKINELMER, INC 06/03/15 S	2,330	52.498	95	122,225	104,450	17,775
22831101	ISSUE: 879360105 - TELEDYNE TECHNOLOGIES INC 06/03/15 S	700	102.994	29	72,067	63,520	8,547
22831101	ISSUE: 874054109 - TAKE-TWO INTERACTIVE SOFTWARE 06/03/15 S	4,335	28.023	176	121,302	100,263	21,039
22831101	ISSUE: 58605Q109 - MEMORIAL RESOURCE DEVELOPMEN 06/03/15 S	2,030	19.611	82	39,728	46,585	-6,857
22831101	ISSUE: 063904106 - BANK OF THE OZARKS INC 06/03/15 S	1,930	44.620	79	86,038	74,701	11,337

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831101	ISSUE: 66704R704 - NORTHSTAR REALTY FINANCE 06/03/15 S	3,475	17.982	140	62,347	65,659	-3,312
22831101	ISSUE: 159864107 - CHARLES RIVER LABORATORIES 06/03/15 S	1,790	72.548	74	129,788	120,218	9,569
22831101	ISSUE: 73179P106 - POLYONE CORP 06/03/15 S	1,565	39.185	64	61,261	47,826	13,434
22831101	ISSUE: 298736109 - EURONET WORLDWIDE INC. 06/03/15 S	2,720	60.236	112	163,729	138,717	25,012
22831101	ISSUE: 016255101 - ALIGN TECHNOLOGY INC 06/03/15 S	2,450	62.700	101	153,514	133,367	20,148
22831101	ISSUE: 30063P105 - EXACT SCIENCES CORP 06/03/15 S	4,715	27.295	191	128,505	117,470	11,035
22831101	ISSUE: 69354N106 - PRA GROUP INC 06/03/15 S	2,110	58.079	87	122,459	132,580	-10,121
22831101	ISSUE: 059692103 - BANCORPSOUTH INC 06/03/15 S	2,935	24.360	119	71,377	70,086	1,291
22831101	ISSUE: 00508Y102 - ACUITY BRANDS (HOLDING CO) INC RR. 06/03/15 S	1,120	178.678	48	200,071	89,178	110,893
22831101	ISSUE: 34959E109 - FORTINET INC 06/03/15 S	4,965	39.891	202	197,855	132,783	65,071
22831101	ISSUE: 87817A107 - TEAM HEALTH HOLDINGS INC 06/03/15 S	2,500	58.908	103	147,166	64,817	82,349
22831101	ISSUE: 489398107 - KENNEDY-WILSON HOLDINGS INC 06/03/15 S	3,850	25.816	156	99,237	105,097	-5,859
22831101	ISSUE: 269246401 - E*TRADE GROUP 06/03/15 S	6,560	30.112	266	197,268	102,074	95,194
22831101	ISSUE: 596278101 - MIDDLEBY CORP 06/03/15 S	1,665	109.619	70	182,445	67,979	114,466
22831101	ISSUE: 88224Q107 - TEXAS CAP BANCSHARES INC 06/03/15 S	1,170	55.815	48	65,255	50,302	14,953
22831101	ISSUE: 009728106 - AKORN INC 06/03/15 S	4,825	46.455	197	223,949	77,159	146,791
22831101	ISSUE: 86272T106 - STRATEGIC HOTELS & RESORTS INC 06/03/15 S	7,170	12.303	288	87,923	98,923	-11,001
22831101	ISSUE: 077454106 - BELDEN INC 06/03/15 S	1,595	86.068	66	137,211	63,569	73,643
22831101	ISSUE: 252131107 - DEXCOM INC 06/03/15 S	2,635	72.199	109	190,134	109,602	80,532
22831101	ISSUE: 89469A104 - TREEHOUSE FOODS INC 06/03/15 S	1,295	70.671	53	91,465	109,941	-18,476
22831101	ISSUE: 00404A109 - ACADIA HEALTHCARE CO INC 06/03/15 S	2,660	72.188	110	191,911	126,223	65,688
22831101	ISSUE: 73278L105 - POOL CORPORATION 06/03/15 S	1,625	67.424	67	109,497	87,788	21,710
22831101	ISSUE: 576485205 - MATADOR RESOURCES CO 06/03/15 S	3,325	27.683	135	91,913	85,713	6,200

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831101	ISSUE: 171779309 - CIENA CORP USD 0.01 06/03/15 S	3,550	24.372	144	86,376	58,914	27,462
22831101	ISSUE: 25278X109 - DIAMONDBACK ENERGY INC 06/03/15 S	1,405	78.280	58	109,925	97,995	11,930
22831101	ISSUE: 966244105 - WHITEWAVE FOODS CO 06/03/15 S	3,130	47.481	128	148,489	90,219	58,270
22831101	ISSUE: 004498101 - ACI WORLDWIDE INC 06/03/15 S	7,445	24.172	301	179,663	105,293	74,370
22831101	ISSUE: 90384S303 - ULTA SALON COSMETICS & FRAGRAN 06/03/15 S	620	154.393	27	95,697	61,565	34,132
22831101	ISSUE: 431571108 - HILLENBRAND INC 06/03/15 S	1,800	31.527	73	56,675	56,101	575
22831101	ISSUE: 404303109 - HSN INC 06/03/15 S	1,580	70.370	65	111,119	108,837	2,282
SUB-TOTAL				6,163	6,826,036	5,238,659	1,587,378

BROKER: CHASE SECURITIES INC

22831106	ISSUE: 345397VU4 - FORD MOTOR CREDIT CO 5.875% 8/02/21 06/10/15 B	200,000	1.136	0	227,188-	227,188	
22831106	ISSUE: 073902RU4 - BEAR STEARNS CO INC 7.25% 2/01/18 06/11/15 B	395,000	1.136	0	448,752-	448,752	
22831106	ISSUE: 38141GGS7 - GOLDMAN SACHS GROUP 5.75% 1/24/22 06/12/15 B	395,000	1.141	0	450,498-	450,498	
22831106	ISSUE: 88579YAH4 - 3M COMPANY 3.875% 6/15/44 06/16/15 B	230,000	0.972	0	223,629-	223,629	
22831106	ISSUE: 46644FAK7 - VR JPMBB COMMERCIA 4.24056% 10/15/48 06/19/15 B	635,000	0.971	0	616,446-	616,446	
22831106	ISSUE: 89233P5T9 - TOYOTA MOTOR CREDIT 3.3% 1/12/22 06/22/15 B	440,000	1.039	0	456,975-	456,975	
22831106	ISSUE: 373334JW2 - GEORGIA POWER COMPAN 4.3% 3/15/42 06/22/15 B	475,000	0.959	0	455,511-	455,511	
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/26/15 S	1,000,000	1.001	0	1,000,977	999,375	1,602
22831106	ISSUE: 887317AL9 - TIME WARNER INC 6.25% 3/29/41 07/17/15 B	395,000	1.142	0	451,177-	451,177	
22831106	ISSUE: 91324PCQ3 - UNITEDHEALTH GROUP 4.625% 7/15/35 07/20/15 B	185,000	1.000	0	184,978-	184,978	
22831106	ISSUE: 038222AGO - APPLIED MATERIALS IN 5.85% 6/15/41 08/10/15 B	45,000	1.150	0	51,731-	51,731	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/15/15 S	180,000	1.000	0	179,986	172,770	7,216
22831106	ISSUE: 144141CZ9 - PROGRESS ENERGY CARO 5.3% 1/15/19 09/23/15 S	375,000	1.109	0	415,871	418,268	-2,396

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL				0	5,163,719	5,157,298	6,422
BROKER: WELLS FARGO SECURITIES, LLC							
22831106	ISSUE: 02666AADO - AMERICAN HOMES 4 REN 4.407% 4/17/52 06/10/15 B	480,000	0.990	0	475,219-	475,219	
22831106	ISSUE: 548661CV7 - LOWE'S COMPANIES INC 3.8% 11/15/21 06/10/15 B	210,000	1.063	0	223,253-	223,253	
22831106	ISSUE: 46625HJE1 - JPMORGAN CHASE & CO 3.25% 9/23/22 06/12/15 B	455,000	0.997	0	453,671-	453,671	
22831106	ISSUE: 845743BN2 - SOUTHWESTERN PUBLIC 4.5% 8/15/41 06/22/15 B	440,000	1.025	0	451,079-	451,079	
22831106	ISSUE: 85771SAA4 - STATOIL HYDRO ASA 5.25% 4/15/19 06/24/15 B	365,000	1.117	0	407,632-	407,632	
22831106	ISSUE: 12201PAB2 - BURLINGTON RESOUR 7.2% 8/15/31 06/24/15 B	265,000	1.296	0	343,435-	343,435	
22831106	ISSUE: 369604BH5 - GENERAL ELECTRIC CO 4.5% 3/11/44 07/01/15 B	505,000	1.012	0	511,090-	511,090	
22831106	ISSUE: 038222AGO - APPLIED MATERIALS IN 5.85% 6/15/41 07/01/15 B	160,000	1.129	0	180,706-	180,706	
22831106	ISSUE: 913017BV0 - UNITED TECHNOLOGIES 3.1% 6/01/22 07/01/15 B	225,000	1.010	0	227,356-	227,356	
22831106	ISSUE: 94974BFJ4 - WELLS FARGO & COMPAN 3.45% 2/13/23 07/01/15 B	455,000	0.992	0	451,415-	451,415	
22831106	ISSUE: 927804FE9 - VIRGINIA ELECTRIC PO 6.35% 11/30/37 07/01/15 B	400,000	1.272	0	508,740-	508,740	
22831106	ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45 07/01/15 B	525,000	0.852	0	447,526-	447,526	
22831106	ISSUE: 46625HJM3 - JPMORGAN CHASE & CO 5.625% 8/16/43 07/01/15 B	475,000	1.069	0	507,780-	507,780	
22831106	ISSUE: 17275RAE2 - CISCO SYSTEMS INC 4.95% 2/15/19 07/16/15 B	205,000	1.104	0	226,326-	226,326	
22831106	ISSUE: 80283YAGO - SANTANDER DRIVE AUTO 3.1% 11/16/20 07/22/15 B	435,000	1.013	0	440,743-	440,743	
22831106	ISSUE: 06406HCS6 - BANK OF NEW YORK MEL 3.65% 2/04/24 08/04/15 B	500,000	1.028	0	514,215-	514,215	
22831106	ISSUE: 17275RAE2 - CISCO SYSTEMS INC 4.95% 2/15/19 09/16/15 S	205,000	1.099	0	225,219	226,326	-1,107
22831106	ISSUE: 94974BGP9 - WELLS FARGO & COMPAN 3.55% 9/29/25 09/29/15 B	250,000	1.004	0	251,025-	251,025	
SUB-TOTAL				0	6,846,430	6,847,537	-1,107

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
BROKER: DEUTSCHE BANK SECURITIES							
22831106	ISSUE: 912834LX4 - US TREASURY BOND 11/15/42 06/10/15 B	2,100,000	0.399	0	837,795-	837,795	
22831106	ISSUE: 12591UAP8 - VR COMM MORTGAGE 5.18258% 3/10/47 06/10/15 B	635,000	0.948	0	602,258-	602,258	
22831106	ISSUE: 912834PB8 - US TREASURY BOND 11/15/44 06/10/15 B	1,750,000	0.380	0	664,143-	664,143	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/10/15 B	9,000,000	0.959	0	8,630,156-*	8,630,156	
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/10/15 B	7,000,000	0.986	0	6,904,023-*	6,904,023	
22831106	ISSUE: 12593FBH6 - COMM 2015-LC21 /MTG 1% 7/10/48 06/12/15 B	370,000	0.974	0	360,280-	360,280	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/17/15 B	600,000	0.978	0	587,063-	587,063	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/17/15 B	600,000	0.980	0	588,000-	588,000	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	740,000	0.981	0	725,576	717,082	8,494
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	155,000	0.974	0	151,028	148,841	2,188
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	1,060,000	0.971	0	1,029,028	1,017,877	11,151
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/22/15 S	350,000	1.002	0	350,834	349,781	1,053
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/23/15 S	460,000	1.002	0	460,880	459,713	1,168
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/25/15 S	300,000	1.002	0	300,539	299,813	727
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/26/15 B	1,200,000	0.970	0	1,164,375-	1,164,375	
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/26/15 S	1,900,000	0.989	0	1,878,254	1,873,949	4,305
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/26/15 S	420,000	1.001	0	420,345	419,738	607
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	220,000	0.981	0	215,815	213,232	2,583
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	395,000	0.974	0	384,755	379,133	5,621
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	265,000	0.978	0	259,286	254,355	4,931
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/16/15 S	160,000	0.993	0	158,850	157,806	1,044

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/20/15 S	300,000	1.002	0	300,492	299,813	680
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/21/15 S	570,000	0.981	0	559,357	552,464	6,893
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/22/15 S	480,000	0.993	0	476,756	473,419	3,338
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/23/15 S	360,000	0.987	0	355,317	348,924	6,393
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/23/15 S	385,000	1.005	0	386,865	369,535	17,330
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	200,000	0.993	0	198,680	197,258	1,422
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	100,000	0.994	0	99,438	98,629	809
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	300,000	0.994	0	298,160	295,887	2,273
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/29/15 S	100,000	0.996	0	99,555	98,629	926
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 08/11/15 S	295,000	1.000	0	294,988	290,955	4,033
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/18/15 S	500,000	0.993	0	496,406	484,617	11,789
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/23/15 S	465,000	1.009	0	469,341	446,322	23,020
SUB-TOTAL				0	30,708,638	30,585,865	122,775

BROKER: BARCLAYS CAPITAL INC. FIXED IN

22831106	ISSUE: 80284CAG7 - SANTANDER DRIVE AUTO 3.24% 4/15/21 06/10/15 B	530,000	1.004	0	532,402-	532,402	
22831106	ISSUE: 80284BAG9 - SANTANDER DRIVE AUTO 3.02% 4/15/21 06/10/15 B	440,000	0.995	0	437,886-	437,886	
22831106	ISSUE: 36962G4Y7 - GENERAL ELEC CAP COR 4.625% 1/07/21 06/11/15 B	410,000	1.098	0	450,254-	450,254	
22831106	ISSUE: 594918AW4 - MICROSOFT CORP 3.625% 12/15/23 06/16/15 B	435,000	1.046	0	455,084-	455,084	
22831106	ISSUE: 92343VCQ5 - VERIZON COMMUNICATIO 4.4% 11/01/34 06/19/15 B	480,000	0.943	0	452,424-	452,424	
22831106	ISSUE: 681919AZ9 - OMNICO GROUP INC 3.625% 5/01/22 06/19/15 B	405,000	1.016	0	411,407-	411,407	
22831106	ISSUE: 125720AF2 - CME GROUP INC 5.3% 9/15/43 07/23/15 B	405,000	1.132	0	458,569-	458,569	
22831106	ISSUE: 278865AP5 - ECOLAB INC 1.45% 12/08/17 08/12/15 B	600,000	0.992	0	595,284-	595,284	

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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				0	3,793,310	3,793,310	0

SUB-TOTAL

BROKER: CANTOR FITZGERALD & CO.

22831106	ISSUE: 12592GAG8 - VR COMM MORTGAGE 4.87767% 8/10/47 06/10/15 B	500,000	0.926	0	462,813-	462,813	
22831106	ISSUE: 912834DU9 - US TREASURY BOND 11/15/38 06/10/15 B	2,925,000	0.461	0	1,348,396-	1,348,396	
22831106	ISSUE: 912834EV6 - US TREAS SEC STRIPPED 06/10/15 B	2,500,000	0.444	0	1,109,150-	1,109,150	
22831106	ISSUE: 912833Y38 - US TREAS SEC STRIPPED 06/10/15 B	2,700,000	0.497	0	1,342,953-	1,342,953	
22831106	ISSUE: 037833AK6 - APPLE INC 2.4% 5/03/23 06/16/15 B	475,000	0.958	0	455,107-	455,107	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/19/15 S	445,000	0.987	0	439,229	427,316	11,913
22831106	ISSUE: 670346AN5 - NUCOR CORP 5.2% 8/01/43 06/23/15 B	445,000	1.017	0	452,458-	452,458	
22831106	ISSUE: 629491AB7 - NYSE EURONEXT 2% 10/05/17 06/25/15 B	225,000	1.012	0	227,624-	227,624	
22831106	ISSUE: 552081AG6 - LYONDELLBASELL IND 5% 4/15/19 08/10/15 S	15,000	1.081	0	16,216	16,259	-43
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				0	5,853,946	5,842,076	11,870

SUB-TOTAL

BROKER: JEFFERIES & COMPANY, INC.

22831101	ISSUE: 586050109 - MEMORIAL RESOURCE DEVELOPMEN 10/14/14 B	1,220	21.245	49	25,968-	25,968	
22831101	ISSUE: 047477104 - ATHLON ENERGY INC 11/04/14 S	4,085	58.097	169	237,158	132,293	104,865
22831101	ISSUE: 516806106 - LAREDO PETROLEUM, INC. 11/20/14 S	4,460	16.302	180	72,529	122,621	-50,091
22831101	ISSUE: 25278X109 - DIAMONDBACK ENERGY INC 11/20/14 B	1,050	66.995	42	70,387-	70,387	
22831102	ISSUE: 009158106 - AIR PRODS & CHEMS INC COM 01/21/15 S	600	142.970	32	85,750	45,795	39,955
22831102	ISSUE: 031162100 - AMGEN INC 01/21/15 S	200	156.950	11	31,379	10,718	20,661
22831102	ISSUE: 099724106 - BORG WARNER INC. 01/21/15 B	500	53.440	25	26,745-	26,745	
22831102	ISSUE: 110122108 - BRISTOL MYERS SQUIBB CO 01/21/15 S	200	62.020	10	12,394	5,619	6,775

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831102	ISSUE: 219350105 - CORNING INC 01/21/15 S	2,000	23.230	101	46,359	31,401	14,958
22831102	ISSUE: 291011104 - EMERSON ELECTRIC CO 01/21/15 S	4,100	60.970	211	249,767	186,722	63,046
22831102	ISSUE: 747525103 - QUALCOMM INC 01/21/15 B	600	71.475	30	42,915-	42,915	
22831102	ISSUE: 91913Y100 - VALERO ENERGY CORP 01/21/15 B	1,000	47.160	50	47,210-	47,210	
22831102	ISSUE: 59156R108 - METLIFE INC 01/21/15 B	3,500	49.110	175	172,060-	172,060	
22831102	ISSUE: 189754104 - COACH INC 01/21/15 S	5,000	37.532	254	187,407	260,000	-72,593
22831102	ISSUE: 12508E101 - CDK GLOBAL INC 01/21/15 S	1,066	43.400	54	46,210	19,044	27,166
22831102	ISSUE: G1151C101 - ACCENTURE PLC 01/21/15 S	500	88.280	26	44,114	28,900	15,214
22831102	ISSUE: 58933Y105 - MERCK & CO INC NEW 01/21/15 S	500	62.300	26	31,124	17,970	13,155
22831102	ISSUE: 88579Y101 - 3M CO 01/21/15 S	1,100	162.500	59	178,691	93,265	85,426
22831102	ISSUE: 988498101 - YUM BRANDS INC 01/21/15 B	400	71.510	20	28,624-	28,624	
22831102	ISSUE: 854502101 - STANLEY BLACK & DECKER, INC. 01/21/15 B	2,300	92.322	115	212,456-	212,456	
22831102	ISSUE: 20030N200 - COMCAST CORP-SPECIAL CL A 01/21/15 S	500	55.480	26	27,714	8,992	18,722
22831102	ISSUE: 80105N105 - SANOFI-ADR 01/21/15 B	600	46.685	86	28,097-	28,097	
22831102	ISSUE: 29444U502 - EQUINIX INC 01/21/15 B	277	222.860	14	61,746-	61,746	
22831102	ISSUE: 56585A102 - MARATHON PETROLEUM CORP 01/21/15 B	1,800	81.155	90	146,170-	146,170	
22831102	ISSUE: G27823106 - DELPHI AUTOMOTIVE PLC 01/21/15 B	1,500	68.742	75	103,188-	103,188	
22831102	ISSUE: 02376R102 - AMERICAN AIRLS GROUP INC 01/21/15 B	500	53.621	25	26,835-	26,835	
22831102	ISSUE: G97822103 - PERRIGO CO PLC 01/21/15 B	500	158.732	25	79,391-	79,391	
22831101	ISSUE: 497266106 - KIRBY CORP 05/01/15 S	505	77.155	21	38,942	31,507	7,435
22831106	ISSUE: 666807BG6 - NORTHROP GRUMMAN COR 3.25% 8/01/23 06/10/15 B	230,000	0.978	0	225,000-	225,000	
22831106	ISSUE: 595620AL9 - MIDAMERICAN ENERGY 4.8% 9/15/43 06/12/15 B	330,000	1.081	0	356,846-	356,846	
22831106	ISSUE: 911312AJ5 - UNITED PARCEL SERVIC 6.2% 1/15/38 06/16/15 B	360,000	1.262	0	454,403-	454,403	

**REPORTABLE TRANSACTIONS - SERIES / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 30251BAC2 - P/P FMR LLC 6.5% 12/14/40 06/18/15 B	205,000	1.228	0	251,674-	251,674	
22831106	ISSUE: 20030NBH3 - COMCAST CORP 4.25% 1/15/33 06/19/15 B	230,000	0.989	0	227,553-	227,553	
22831106	ISSUE: 585055AY2 - MEDTRONIC INC 4% 4/01/43 06/22/15 B	245,000	0.921	0	225,677-	225,677	
22831106	ISSUE: 20030NBH3 - COMCAST CORP 4.25% 1/15/33 07/28/15 B	230,000	0.998	0	229,462-	229,462	
22831106	ISSUE: 0258MODK2 - AMERICAN EXPRESS CRE 2.125% 3/18/19 07/29/15 S	330,000	1.002	0	330,706	329,475	1,231
22831106	ISSUE: 0258MODT3 - AMERICAN EXPRESS CRE 2.375% 5/26/20 07/29/15 B	330,000	0.994	0	327,941-	327,941	
22831106	ISSUE: 912810RK6 - US TREASURY BOND 2.5% 2/15/45 08/13/15 B	325,000	0.925	0	300,727-	300,727	
22831106	ISSUE: 911312AJ5 - UNITED PARCEL SERVIC 6.2% 1/15/38 08/13/15 S	360,000	1.286	0	462,820	454,403	8,417
22831106	ISSUE: 06406HCS6 - BANK OF NEW YORK MEL 3.65% 2/04/24 09/29/15 S	500,000	1.042	0	520,855	514,215	6,640
SUB-TOTAL				2,001	6,274,994	5,964,015	310,981
GRAND TOTAL				23,687	136,700,553	128,308,492	8,392,067

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
 B = BUY TRANSACTION
 S = SELL TRANSACTION
 R = REINVESTMENT TRANSACTION

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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BEGINNING MARKET VALUE	65,471,420.94
COMPARATIVE VALUE (5%)	3,273,571.05

ISSUE: VP7000061 - WF ADV TREAS PLUS MM FD-INST #793

22831100	10/15/14 B	1,200,000	1.000	0	1,200,000-	1,200,000	
22831100	01/28/15 B	800,000	1.000	0	800,000-	800,000	
22831100	04/15/15 B	800,000	1.000	0	800,000-	800,000	
22831100	05/26/15 B	100	1.000	0	100-	100	
22831100	06/02/15 B	1,279	1.000	0	1,279-	1,279	
22831100	06/04/15 B	839	1.000	0	839-	839	
22831100	07/16/15 B	800,000	1.000	0	800,000-	800,000	
22831100	08/04/15 B	717	1.000	0	717-	717	
22831100	08/24/15 B	100	1.000	0	100-	100	
22831101	10/01/14 B	1,745	1.000	0	1,745-	1,745	
22831101	10/02/14 B	86	1.000	0	86-	86	
22831101	10/03/14 B	233	1.000	0	233-	233	
22831101	10/15/14 B	306	1.000	0	306-	306	
22831101	10/16/14 B	22,720	1.000	0	22,720-	22,720	
22831101	10/31/14 B	59,707	1.000	0	59,707-	59,707	
22831101	11/03/14 B	33,332	1.000	0	33,332-	33,332	
22831101	11/06/14 B	14,339	1.000	0	14,339-	14,339	
22831101	11/07/14 B	170,723	1.000	0	170,723-	170,723	
22831101	11/25/14 B	2,142	1.000	0	2,142-	2,142	
22831101	12/01/14 B	3	1.000	0	3-	3	
22831101	12/02/14 B	157	1.000	0	157-	157	
22831101	12/09/14 B	67,629	1.000	0	67,629-	67,629	
22831101	12/10/14 B	35,797	1.000	0	35,797-	35,797	
22831101	12/11/14 B	17,176	1.000	0	17,176-	17,176	
22831101	12/16/14 B	44,761	1.000	0	44,761-	44,761	
22831101	12/17/14 B	19,387	1.000	0	19,387-	19,387	
22831101	12/18/14 B	55,284	1.000	0	55,284-	55,284	
22831101	12/19/14 B	132	1.000	0	132-	132	
22831101	12/24/14 B	532	1.000	0	532-	532	
22831101	12/26/14 B	399	1.000	0	399-	399	
22831101	12/31/14 B	1,351	1.000	0	1,351-	1,351	
22831101	01/02/15 B	1,944	1.000	0	1,944-	1,944	
22831101	01/05/15 B	94	1.000	0	94-	94	
22831101	01/05/15 B	20	1.000	0	20-	20	
22831101	01/07/15 B	402	1.000	0	402-	402	
22831101	01/09/15 B	32,519	1.000	0	32,519-	32,519	
22831101	01/15/15 B	23,575	1.000	0	23,575-	23,575	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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22831101	01/16/15 B	93,849	1.000	0	93,849-	93,849	
22831101	01/26/15 B	935	1.000	0	935-	935	
22831101	01/27/15 B	28,535	1.000	0	28,535-	28,535	
22831101	01/30/15 B	40,389	1.000	0	40,389-	40,389	
22831101	02/02/15 B	149	1.000	0	149-	149	
22831101	02/03/15 B	33,223	1.000	0	33,223-	33,223	
22831101	02/04/15 B	47,581	1.000	0	47,581-	47,581	
22831101	02/12/15 B	69	1.000	0	69-	69	
22831101	02/13/15 B	28,797	1.000	0	28,797-	28,797	
22831101	02/17/15 B	69,149	1.000	0	69,149-	69,149	
22831101	02/23/15 B	103,654	1.000	0	103,654-	103,654	
22831101	03/10/15 B	121,643	1.000	0	121,643-	121,643	
22831101	03/11/15 B	5,552	1.000	0	5,552-	5,552	
22831101	03/12/15 B	65,940	1.000	0	65,940-	65,940	
22831101	03/13/15 B	1,455	1.000	0	1,455-	1,455	
22831101	03/16/15 B	360	1.000	0	360-	360	
22831101	03/18/15 B	18	1.000	0	18-	18	
22831101	03/25/15 B	359	1.000	0	359-	359	
22831101	03/27/15 B	787	1.000	0	787-	787	
22831101	03/30/15 B	29,491	1.000	0	29,491-	29,491	
22831101	03/31/15 B	1,121	1.000	0	1,121-	1,121	
22831101	04/01/15 B	1,179	1.000	0	1,179-	1,179	
22831101	04/02/15 B	80	1.000	0	80-	80	
22831101	04/06/15 B	292	1.000	0	292-	292	
22831101	04/07/15 B	467	1.000	0	467-	467	
22831101	04/09/15 B	11,830	1.000	0	11,830-	11,830	
22831101	04/15/15 B	438	1.000	0	438-	438	
22831101	04/16/15 B	28,876	1.000	0	28,876-	28,876	
22831101	05/01/15 B	93,469	1.000	0	93,469-	93,469	
22831101	05/05/15 B	25,329	1.000	0	25,329-	25,329	
22831101	05/06/15 B	52,884	1.000	0	52,884-	52,884	
22831101	05/07/15 B	582	1.000	0	582-	582	
22831101	05/11/15 B	163	1.000	0	163-	163	
22831101	05/14/15 B	38,925	1.000	0	38,925-	38,925	
22831101	05/18/15 B	72,284	1.000	0	72,284-	72,284	
22831101	05/22/15 B	1,390	1.000	0	1,390-	1,390	
22831101	05/29/15 B	298	1.000	0	298-	298	
22831101	06/01/15 B	98,049	1.000	0	98,049-	98,049	
22831101	06/02/15 B	196	1.000	0	196-	196	
22831101	06/03/15 B	423	1.000	0	423-	423	
22831101	06/08/15 B	6,796,072	1.000	0	6,796,072-*	6,796,072	
22831102	10/01/14 B	1,541	1.000	0	1,541-	1,541	
22831102	10/07/14 B	2,360	1.000	0	2,360-	2,360	
22831102	10/09/14 B	18	1.000	0	18-	18	
22831102	10/14/14 B	400	1.000	0	400-	400	
22831102	10/15/14 B	955	1.000	0	955-	955	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831102	10/22/14 B	3,405	1.000	0	3,405-	3,405	
22831102	10/27/14 B	2,310	1.000	0	2,310-	2,310	
22831102	10/31/14 B	420	1.000	0	420-	420	
22831102	11/03/14 B	1,478	1.000	0	1,478-	1,478	
22831102	11/03/14 B	4,400	1.000	0	4,400-	4,400	
22831102	11/07/14 B	1,353	1.000	0	1,353-	1,353	
22831102	11/10/14 B	3,098	1.000	0	3,098-	3,098	
22831102	11/17/14 B	500	1.000	0	500-	500	
22831102	11/18/14 B	2,448	1.000	0	2,448-	2,448	
22831102	11/25/14 B	810	1.000	0	810-	810	
22831102	11/26/14 B	2,699	1.000	0	2,699-	2,699	
22831102	11/28/14 B	1,870	1.000	0	1,870-	1,870	
22831102	12/01/14 B	6,509	1.000	0	6,509-	6,509	
22831102	12/02/14 B	720	1.000	0	720-	720	
22831102	12/05/14 B	1,220	1.000	0	1,220-	1,220	
22831102	12/10/14 B	3,066	1.000	0	3,066-	3,066	
22831102	12/11/14 B	3,407	1.000	0	3,407-	3,407	
22831102	12/12/14 B	3,310	1.000	0	3,310-	3,310	
22831102	12/15/14 B	3,292	1.000	0	3,292-	3,292	
22831102	12/17/14 B	1,047	1.000	0	1,047-	1,047	
22831102	12/18/14 B	1,596	1.000	0	1,596-	1,596	
22831102	12/23/14 B	2,580	1.000	0	2,580-	2,580	
22831102	12/29/14 B	1,815	1.000	0	1,815-	1,815	
22831102	12/31/14 B	3,460	1.000	0	3,460-	3,460	
22831102	01/02/15 B	1,570	1.000	0	1,570-	1,570	
22831102	01/07/15 B	1,441	1.000	0	1,441-	1,441	
22831102	01/08/15 B	1,800	1.000	0	1,800-	1,800	
22831102	01/12/15 B	400	1.000	0	400-	400	
22831102	01/15/15 B	1,065	1.000	0	1,065-	1,065	
22831102	01/21/15 B	2,280	1.000	0	2,280-	2,280	
22831102	01/27/15 B	650	1.000	0	650-	650	
22831102	01/27/15 B	527	1.000	0	527-	527	
22831102	01/28/15 B	1,125	1.000	0	1,125-	1,125	
22831102	01/30/15 B	420	1.000	0	420-	420	
22831102	02/02/15 B	1,519	1.000	0	1,519-	1,519	
22831102	02/02/15 B	61,741	1.000	0	61,741-	61,741	
22831102	02/03/15 B	67	1.000	0	67-	67	
22831102	02/06/15 B	1,353	1.000	0	1,353-	1,353	
22831102	02/09/15 B	2,374	1.000	0	2,374-	2,374	
22831102	02/10/15 B	936	1.000	0	936-	936	
22831102	02/17/15 B	7,800	1.000	0	7,800-	7,800	
22831102	02/20/15 B	1,120	1.000	0	1,120-	1,120	
22831102	02/23/15 B	1,018	1.000	0	1,018-	1,018	
22831102	02/25/15 B	810	1.000	0	810-	810	
22831102	03/02/15 B	5,344	1.000	0	5,344-	5,344	
22831102	03/03/15 B	2,520	1.000	0	2,520-	2,520	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831102	03/06/15 B	1,422	1.000	0	1,422-	1,422	
22831102	03/10/15 B	2,039	1.000	0	2,039-	2,039	
22831102	03/12/15 B	4,216	1.000	0	4,216-	4,216	
22831102	03/13/15 B	2,485	1.000	0	2,485-	2,485	
22831102	03/16/15 B	2,002	1.000	0	2,002-	2,002	
22831102	03/18/15 B	150	1.000	0	150-	150	
22831102	03/23/15 B	1,672	1.000	0	1,672-	1,672	
22831102	03/24/15 B	3,776	1.000	0	3,776-	3,776	
22831102	03/25/15 B	4,045	1.000	0	4,045-	4,045	
22831102	03/31/15 B	6,189	1.000	0	6,189-	6,189	
22831102	04/01/15 B	1,569	1.000	0	1,569-	1,569	
22831102	04/02/15 B	2,664	1.000	0	2,664-	2,664	
22831102	04/08/15 B	1,575	1.000	0	1,575-	1,575	
22831102	04/13/15 B	3,054	1.000	0	3,054-	3,054	
22831102	04/15/15 B	1,065	1.000	0	1,065-	1,065	
22831102	04/21/15 B	650	1.000	0	650-	650	
22831102	04/22/15 B	3,645	1.000	0	3,645-	3,645	
22831102	04/24/15 B	567	1.000	0	567-	567	
22831102	04/27/15 B	2,415	1.000	0	2,415-	2,415	
22831102	05/01/15 B	2,961	1.000	0	2,961-	2,961	
22831102	05/04/15 B	8,900	1.000	0	8,900-	8,900	
22831102	05/06/15 B	497	1.000	0	497-	497	
22831102	05/08/15 B	1,616	1.000	0	1,616-	1,616	
22831102	05/11/15 B	1,296	1.000	0	1,296-	1,296	
22831102	05/18/15 B	2,590	1.000	0	2,590-	2,590	
22831102	05/22/15 B	1,120	1.000	0	1,120-	1,120	
22831102	05/26/15 B	2,950	1.000	0	2,950-	2,950	
22831102	05/28/15 B	1,125	1.000	0	1,125-	1,125	
22831102	05/29/15 B	7,173	1.000	0	7,173-	7,173	
22831102	06/01/15 B	8,160	1.000	0	8,160-	8,160	
22831102	06/02/15 B	720	1.000	0	720-	720	
22831102	06/03/15 B	5,433	1.000	0	5,433-	5,433	
22831102	06/04/15 B	1,085	1.000	0	1,085-	1,085	
22831102	06/05/15 B	1,422	1.000	0	1,422-	1,422	
22831102	06/05/15 B	16,055,754	1.000	0	16,055,754-*	16,055,754	
22831103	10/01/14 B	1	1.000	0	1-	1	
22831103	11/03/14 B	1	1.000	0	1-	1	
22831103	12/01/14 B	1	1.000	0	1-	1	
22831103	01/02/15 B	1	1.000	0	1-	1	
22831103	02/02/15 B	1	1.000	0	1-	1	
22831103	03/02/15 B	1	1.000	0	1-	1	
22831103	03/23/15 B	1,340,000	1.000	0	1,340,000-	1,340,000	
22831103	04/01/15 B	1	1.000	0	1-	1	
22831103	06/09/15 B	7,415,137	1.000	0	7,415,137-*	7,415,137	
22831104	03/23/15 B	170,000	1.000	0	170,000-	170,000	
22831104	06/09/15 B	37,434,237	1.000	0	37,434,237-*	37,434,237	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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22831104	06/10/15 B	2,845,000	1.000	0	2,845,000-	2,845,000	
22831104	06/10/15 B	710,000	1.000	0	710,000-	710,000	
22831104	07/01/15 B	7	1.000	0	7-	7	
22831104	07/06/15 B	39,460	1.000	0	39,460-	39,460	
22831104	08/03/15 B	0	1.000	0	0-	0	
22831104	09/01/15 B	0	1.000	0	0-	0	
22831104	09/03/15 B	525,000	1.000	0	525,000-	525,000	
22831106	05/13/15 B	1	1.000	0	1-	1	
22831106	06/09/15 B	59,000,000	1.000	0	59,000,000-*	59,000,000	
22831106	06/10/15 B	3,856	1.000	0	3,856-	3,856	
22831106	06/11/15 B	5,001	1.000	0	5,001-	5,001	
22831106	06/12/15 B	2,235	1.000	0	2,235-	2,235	
22831106	06/16/15 B	133,809	1.000	0	133,809-	133,809	
22831106	06/17/15 B	355,663	1.000	0	355,663-	355,663	
22831106	06/26/15 B	48,214	1.000	0	48,214-	48,214	
22831106	06/29/15 B	30,504	1.000	0	30,504-	30,504	
22831106	06/30/15 B	177,388	1.000	0	177,388-	177,388	
22831106	07/01/15 B	517,617	1.000	0	517,617-	517,617	
22831106	07/02/15 B	493,345	1.000	0	493,345-	493,345	
22831106	07/08/15 B	1,275	1.000	0	1,275-	1,275	
22831106	07/10/15 B	15,641	1.000	0	15,641-	15,641	
22831106	07/10/15 B	4,621	1.000	0	4,621-	4,621	
22831106	07/13/15 B	9,090	1.000	0	9,090-	9,090	
22831106	07/15/15 B	64,128	1.000	0	64,128-	64,128	
22831106	07/17/15 B	1,749	1.000	0	1,749-	1,749	
22831106	07/17/15 B	2,737	1.000	0	2,737-	2,737	
22831106	07/17/15 B	2,244	1.000	0	2,244-	2,244	
22831106	07/20/15 B	6,329	1.000	0	6,329-	6,329	
22831106	07/22/15 B	14,439	1.000	0	14,439-	14,439	
22831106	07/24/15 B	51,174	1.000	0	51,174-	51,174	
22831106	07/27/15 B	235,832	1.000	0	235,832-	235,832	
22831106	07/31/15 B	21,770	1.000	0	21,770-	21,770	
22831106	08/03/15 B	49,598	1.000	0	49,598-	49,598	
22831106	08/05/15 B	158,191	1.000	0	158,191-	158,191	
22831106	08/10/15 B	1,275	1.000	0	1,275-	1,275	
22831106	08/11/15 B	155,635	1.000	0	155,635-	155,635	
22831106	08/12/15 B	4,775	1.000	0	4,775-	4,775	
22831106	08/13/15 B	440,897	1.000	0	440,897-	440,897	
22831106	08/17/15 B	2,319	1.000	0	2,319-	2,319	
22831106	08/17/15 B	4,578	1.000	0	4,578-	4,578	
22831106	08/18/15 B	176,039	1.000	0	176,039-	176,039	
22831106	08/19/15 B	1,763	1.000	0	1,763-	1,763	
22831106	08/20/15 B	1,828	1.000	0	1,828-	1,828	
22831106	08/25/15 B	3,713	1.000	0	3,713-	3,713	
22831106	09/01/15 B	615,990	1.000	0	615,990-	615,990	
22831106	09/02/15 B	8,100	1.000	0	8,100-	8,100	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	09/08/15 B	8,750	1.000	0	8,750-	8,750	
22831106	09/10/15 B	64,560	1.000	0	64,560-	64,560	
22831106	09/11/15 B	11,363	1.000	0	11,363-	11,363	
22831106	09/15/15 B	1,374	1.000	0	1,374-	1,374	
22831106	09/16/15 B	254,314	1.000	0	254,314-	254,314	
22831106	09/17/15 B	2,830	1.000	0	2,830-	2,830	
22831106	09/17/15 B	1,749	1.000	0	1,749-	1,749	
22831106	09/17/15 B	2,819	1.000	0	2,819-	2,819	
22831106	09/18/15 B	180,021	1.000	0	180,021-	180,021	
22831106	09/18/15 B	1,763	1.000	0	1,763-	1,763	
22831106	09/21/15 B	231,662	1.000	0	231,662-	231,662	
22831106	09/23/15 B	7,394	1.000	0	7,394-	7,394	
22831106	09/24/15 B	8,288	1.000	0	8,288-	8,288	
22831106	09/28/15 B	894,398	1.000	0	894,398-	894,398	
22831106	09/29/15 B	19,763	1.000	0	19,763-	19,763	
SUB-TOTAL OF BUYS # 236				0	143,407,040	143,407,040	
22831100	10/01/14 S	53,646	1.000	0	53,646	53,646	0
22831100	10/07/14 S	9,578	1.000	0	9,578	9,578	0
22831100	10/17/14 S	1,906	1.000	0	1,906	1,906	0
22831100	10/20/14 S	8,945	1.000	0	8,945	8,945	0
22831100	10/22/14 S	617	1.000	0	617	617	0
22831100	10/24/14 S	942	1.000	0	942	942	0
22831100	11/03/14 S	55,811	1.000	0	55,811	55,811	0
22831100	11/12/14 S	381	1.000	0	381	381	0
22831100	11/18/14 S	1,236	1.000	0	1,236	1,236	0
22831100	12/01/14 S	64,816	1.000	0	64,816	64,816	0
22831100	12/10/14 S	4,232	1.000	0	4,232	4,232	0
22831100	12/11/14 S	127,636	1.000	0	127,636	127,636	0
22831100	12/15/14 S	732	1.000	0	732	732	0
22831100	12/16/14 S	1,421	1.000	0	1,421	1,421	0
22831100	12/19/14 S	20,006	1.000	0	20,006	20,006	0
22831100	12/23/14 S	22,299	1.000	0	22,299	22,299	0
22831100	12/24/14 S	7,842	1.000	0	7,842	7,842	0
22831100	01/02/15 S	67,723	1.000	0	67,723	67,723	0
22831100	01/12/15 S	4,247	1.000	0	4,247	4,247	0
22831100	01/13/15 S	667	1.000	0	667	667	0
22831100	01/20/15 S	9,885	1.000	0	9,885	9,885	0
22831100	02/02/15 S	72,638	1.000	0	72,638	72,638	0
22831100	02/09/15 S	49,328	1.000	0	49,328	49,328	0
22831100	02/19/15 S	762	1.000	0	762	762	0
22831100	03/02/15 S	72,282	1.000	0	72,282	72,282	0
22831100	03/04/15 S	732	1.000	0	732	732	0
22831100	03/11/15 S	7,765	1.000	0	7,765	7,765	0
22831100	03/13/15 S	488	1.000	0	488	488	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831100	03/18/15 S	2,420	1.000	0	2,420	2,420	0
22831100	03/23/15 S	1,020,000	1.000	0	1,020,000	1,020,000	0
22831100	04/01/15 S	75,190	1.000	0	75,190	75,190	0
22831100	04/14/15 S	390	1.000	0	390	390	0
22831100	04/20/15 S	10,927	1.000	0	10,927	10,927	0
22831100	05/01/15 S	74,603	1.000	0	74,603	74,603	0
22831100	05/04/15 S	2,634	1.000	0	2,634	2,634	0
22831100	05/12/15 S	1,108	1.000	0	1,108	1,108	0
22831100	05/13/15 S	413	1.000	0	413	413	0
22831100	05/27/15 S	100	1.000	0	100	100	0
22831100	06/01/15 S	77,359	1.000	0	77,359	77,359	0
22831100	06/02/15 S	1,434	1.000	0	1,434	1,434	0
22831100	06/04/15 S	1,279	1.000	0	1,279	1,279	0
22831100	06/05/15 S	28,850	1.000	0	28,850	28,850	0
22831100	06/08/15 S	839	1.000	0	839	839	0
22831100	06/09/15 S	1,199,023	1.000	0	1,199,023	1,199,023	0
22831100	06/17/15 S	2,515	1.000	0	2,515	2,515	0
22831100	06/23/15 S	10,390	1.000	0	10,390	10,390	0
22831100	06/24/15 S	7,747	1.000	0	7,747	7,747	0
22831100	07/01/15 S	79,530	1.000	0	79,530	79,530	0
22831100	07/06/15 S	717	1.000	0	717	717	0
22831100	07/08/15 S	57,680	1.000	0	57,680	57,680	0
22831100	07/10/15 S	3	1.000	0	3	3	0
22831100	07/20/15 S	5,081	1.000	0	5,081	5,081	0
22831100	07/21/15 S	2,191	1.000	0	2,191	2,191	0
22831100	07/22/15 S	1,304	1.000	0	1,304	1,304	0
22831100	07/29/15 S	8,126	1.000	0	8,126	8,126	0
22831100	08/03/15 S	82,155	1.000	0	82,155	82,155	0
22831100	08/04/15 S	815	1.000	0	815	815	0
22831100	08/17/15 S	408	1.000	0	408	408	0
22831100	08/18/15 S	1,397	1.000	0	1,397	1,397	0
22831100	08/19/15 S	1,618	1.000	0	1,618	1,618	0
22831100	08/24/15 S	784	1.000	0	784	784	0
22831100	08/26/15 S	100	1.000	0	100	100	0
22831100	09/01/15 S	85,836	1.000	0	85,836	85,836	0
22831100	09/03/15 S	525,000	1.000	0	525,000	525,000	0
22831100	09/08/15 S	1,543	1.000	0	1,543	1,543	0
22831100	09/16/15 S	429	1.000	0	429	429	0
22831101	10/08/14 S	681	1.000	0	681	681	0
22831101	10/09/14 S	26,186	1.000	0	26,186	26,186	0
22831101	10/17/14 S	40,799	1.000	0	40,799	40,799	0
22831101	10/27/14 S	22,484	1.000	0	22,484	22,484	0
22831101	11/04/14 S	74,357	1.000	0	74,357	74,357	0
22831101	11/05/14 S	14,028	1.000	0	14,028	14,028	0
22831101	11/10/14 S	99,046	1.000	0	99,046	99,046	0
22831101	11/12/14 S	70,618	1.000	0	70,618	70,618	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831101	11/14/14 S	96,242	1.000	0	96,242	96,242	0
22831101	11/26/14 S	33,520	1.000	0	33,520	33,520	0
22831101	12/12/14 S	37,179	1.000	0	37,179	37,179	0
22831101	12/15/14 S	117,715	1.000	0	117,715	117,715	0
22831101	01/08/15 S	17,536	1.000	0	17,536	17,536	0
22831101	01/12/15 S	29,767	1.000	0	29,767	29,767	0
22831101	01/14/15 S	35,126	1.000	0	35,126	35,126	0
22831101	01/20/15 S	31,154	1.000	0	31,154	31,154	0
22831101	01/21/15 S	17,316	1.000	0	17,316	17,316	0
22831101	01/23/15 S	37,980	1.000	0	37,980	37,980	0
22831101	01/26/15 S	27,948	1.000	0	27,948	27,948	0
22831101	01/28/15 S	92,319	1.000	0	92,319	92,319	0
22831101	01/29/15 S	33,951	1.000	0	33,951	33,951	0
22831101	02/05/15 S	63,139	1.000	0	63,139	63,139	0
22831101	02/06/15 S	34,930	1.000	0	34,930	34,930	0
22831101	02/10/15 S	44,894	1.000	0	44,894	44,894	0
22831101	02/18/15 S	24,852	1.000	0	24,852	24,852	0
22831101	02/20/15 S	38,387	1.000	0	38,387	38,387	0
22831101	02/25/15 S	36,447	1.000	0	36,447	36,447	0
22831101	03/02/15 S	41,433	1.000	0	41,433	41,433	0
22831101	03/03/15 S	31,053	1.000	0	31,053	31,053	0
22831101	03/26/15 S	62,754	1.000	0	62,754	62,754	0
22831101	04/08/15 S	7,906	1.000	0	7,906	7,906	0
22831101	04/17/15 S	53,301	1.000	0	53,301	53,301	0
22831101	04/20/15 S	28,124	1.000	0	28,124	28,124	0
22831101	04/21/15 S	10,068	1.000	0	10,068	10,068	0
22831101	04/24/15 S	35,793	1.000	0	35,793	35,793	0
22831101	04/27/15 S	2,988	1.000	0	2,988	2,988	0
22831101	04/28/15 S	52,347	1.000	0	52,347	52,347	0
22831101	04/29/15 S	11,094	1.000	0	11,094	11,094	0
22831101	06/09/15 S	7,407,988	1.000	0	7,407,988 *	7,407,988	0
22831102	10/08/14 S	500,844	1.000	0	500,844	500,844	0
22831102	01/26/15 S	50,072	1.000	0	50,072	50,072	0
22831102	01/28/15 S	43,781	1.000	0	43,781	43,781	0
22831102	03/23/15 S	150,000	1.000	0	150,000	150,000	0
22831102	06/09/15 S	16,198,585	1.000	0	16,198,585 *	16,198,585	0
22831103	03/24/15 S	1,480,000	1.000	0	1,480,000	1,480,000	0
22831103	06/09/15 S	7,415,167	1.000	0	7,415,167 *	7,415,167	0
22831104	03/23/15 S	170,000	1.000	0	170,000	170,000	0
22831104	06/09/15 S	26,779,237	1.000	0	26,779,237 *	26,779,237	0
22831104	06/10/15 S	8,525,000	1.000	0	8,525,000 *	8,525,000	0
22831104	06/10/15 S	710,000	1.000	0	710,000	710,000	0
22831104	06/11/15 S	2,845,000	1.000	0	2,845,000	2,845,000	0
22831104	06/15/15 S	710,000	1.000	0	710,000	710,000	0
22831104	06/16/15 S	1,420,000	1.000	0	1,420,000	1,420,000	0
22831104	09/04/15 S	120,000	1.000	0	120,000	120,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831104	09/08/15 S	405,000	1.000	0	405,000	405,000	0
22831105	06/09/15 S	0	1.000	0	0	0	0
22831106	05/13/15 S	1	1.000	0	1	1	0
22831106	06/15/15 S	46,206,333	1.000	0	46,206,333 *	46,206,333	0
22831106	06/15/15 S	1,959,835	1.000	0	1,959,835	1,959,835	0
22831106	06/15/15 S	437,886	1.000	0	437,886	437,886	0
22831106	06/15/15 S	915,955	1.000	0	915,955	915,955	0
22831106	06/16/15 S	3,432,970	1.000	0	3,432,970 *	3,432,970	0
22831106	06/16/15 S	355,663	1.000	0	355,663	355,663	0
22831106	06/16/15 S	355,663	1.000	0	355,663	355,663	0
22831106	06/17/15 S	715,552	1.000	0	715,552	715,552	0
22831106	06/18/15 S	794,499	1.000	0	794,499	794,499	0
22831106	06/18/15 S	229,375	1.000	0	229,375	229,375	0
22831106	06/19/15 S	1,830,041	1.000	0	1,830,041	1,830,041	0
22831106	06/22/15 S	1,178,238	1.000	0	1,178,238	1,178,238	0
22831106	06/23/15 S	252,008	1.000	0	252,008	252,008	0
22831106	06/24/15 S	575,444	1.000	0	575,444	575,444	0
22831106	06/25/15 S	5,554	1.000	0	5,554	5,554	0
22831106	06/25/15 S	230,851	1.000	0	230,851	230,851	0
22831106	06/26/15 S	24,696	1.000	0	24,696	24,696	0
22831106	06/30/15 S	228,686	1.000	0	228,686	228,686	0
22831106	07/02/15 S	371,521	1.000	0	371,521	371,521	0
22831106	07/06/15 S	126,422	1.000	0	126,422	126,422	0
22831106	07/07/15 S	70,925	1.000	0	70,925	70,925	0
22831106	07/07/15 S	448,604	1.000	0	448,604	448,604	0
22831106	07/14/15 S	500	1.000	0	500	500	0
22831106	07/21/15 S	71,539	1.000	0	71,539	71,539	0
22831106	07/23/15 S	71,123	1.000	0	71,123	71,123	0
22831106	07/28/15 S	42,022	1.000	0	42,022	42,022	0
22831106	07/29/15 S	189,717	1.000	0	189,717	189,717	0
22831106	08/07/15 S	16,200	1.000	0	16,200	16,200	0
22831106	08/14/15 S	28,526	1.000	0	28,526	28,526	0
22831106	08/17/15 S	548,189	1.000	0	548,189	548,189	0
22831106	08/21/15 S	11,775	1.000	0	11,775	11,775	0
22831106	09/01/15 S	599,003	1.000	0	599,003	599,003	0
22831106	09/09/15 S	506,793	1.000	0	506,793	506,793	0
22831106	09/15/15 S	10,163	1.000	0	10,163	10,163	0
22831106	09/23/15 S	319,998	1.000	0	319,998	319,998	0
22831106	09/24/15 S	296,323	1.000	0	296,323	296,323	0
22831106	09/28/15 S	472,662	1.000	0	472,662	472,662	0
22831106	09/29/15 S	120,282	1.000	0	120,282	120,282	0
22831106	09/29/15 S	63,557	1.000	0	63,557	63,557	0
SUB-TOTAL OF SALES # 162				0	144,621,731	144,621,731	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL				0	288,028,771	288,028,771	0
ISSUE: 563821503 - MANNING & NAPIER OVERSEAS #121							
22831103	12/01/14 R	24,476	20.590	0	503,965-	503,965	
SUB-TOTAL OF REINVS # 1				0	503,965	503,965	
22831103	03/23/15 B	65,807	22.490	0	1,480,000-	1,480,000	
SUB-TOTAL OF BUYS # 1				0	1,480,000	1,480,000	
22831103	06/08/15 S	323,947	22.890	0	7,415,137 *	7,438,989	-23,852
SUB-TOTAL OF SALES # 1				0	7,415,137	7,438,989	-23,852
SUB-TOTAL				0	9,399,102	9,422,954	-23,852
ISSUE: 72201F599 - PIMCO EXTENDED DURATION-INST FD 1890							
22831104	10/02/14 R	3,404	7.540	0	25,666-	25,666	
22831104	11/04/14 R	3,639	7.800	0	28,384-	28,384	
22831104	12/02/14 R	3,077	8.130	0	25,018-	25,018	
22831104	01/05/15 R	3,609	8.520	0	30,747-	30,747	
22831104	02/03/15 R	2,651	9.740	0	25,820-	25,820	
22831104	03/03/15 R	2,729	8.890	0	24,264-	24,264	
22831104	04/02/15 R	2,823	9.020	0	25,463-	25,463	
22831104	05/04/15 R	2,968	8.420	0	24,990-	24,990	
22831104	06/02/15 R	3,375	8.170	0	27,570-	27,570	
SUB-TOTAL OF REINVS # 9				0	237,922	237,922	
22831104	06/08/15 S	1,610,442	7.690	0	12,384,299 *	12,706,667	-322,367
SUB-TOTAL OF SALES # 1				0	12,384,299	12,706,667	-322,367
SUB-TOTAL				0	12,622,221	12,944,589	-322,367
ISSUE: 72201P647 - PIMCO LONG TERM CREDIT INST FD #1945							
22831104	10/02/14 R	8,353	12.680	0	105,915-	105,915	
22831104	11/04/14 R	8,996	12.920	0	116,233-	116,233	
22831104	12/02/14 R	7,886	13.090	0	103,226-	103,226	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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22831104	12/31/14 R	13,907	12.890	0	179,265-	179,265	
22831104	01/05/15 R	9,220	12.910	0	119,030-	119,030	
22831104	02/03/15 R	7,947	13.610	0	108,154-	108,154	
22831104	03/03/15 R	8,431	13.300	0	112,136-	112,136	
22831104	04/02/15 R	8,346	13.270	0	110,755-	110,755	
22831104	05/04/15 R	8,790	12.980	0	114,096-	114,096	
22831104	06/02/15 R	9,399	12.750	0	119,842-	119,842	
SUB-TOTAL OF REINVS # 10				0	1,188,652	1,188,652	
22831104	03/20/15 S	12,763	13.320	0	170,000	157,263	12,737
22831104	06/08/15 S	2,026,694	12.360	0	25,049,938 *	24,990,668	59,270
SUB-TOTAL OF SALES # 2				0	25,219,938	25,147,931	72,007
SUB-TOTAL				0	26,408,590	26,336,583	72,007
ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45							
22831106	06/10/15 B	9,000,000	0.959	0	8,630,156-*	8,630,156	
22831106	06/17/15 B	600,000	0.980	0	588,000-	588,000	
22831106	06/26/15 B	1,200,000	0.957	0	1,148,578-	1,148,578	
SUB-TOTAL OF BUYS # 3				0	10,366,734	10,366,734	
22831106	06/15/15 S	260,000	0.984	0	255,917	249,316	6,602
22831106	06/19/15 S	445,000	0.987	0	439,229	427,316	11,913
22831106	06/22/15 S	155,000	0.974	0	151,028	148,841	2,188
22831106	06/22/15 S	1,060,000	0.971	0	1,029,028	1,017,877	11,151
22831106	06/22/15 S	195,000	0.971	0	189,325	187,251	2,074
22831106	06/29/15 S	505,000	0.973	0	491,369	484,715	6,654
22831106	07/01/15 S	395,000	0.974	0	384,755	379,133	5,621
22831106	07/01/15 S	440,000	0.971	0	427,075	422,326	4,749
22831106	07/01/15 S	510,000	0.981	0	500,438	489,514	10,924
22831106	07/01/15 S	475,000	0.974	0	462,401	455,920	6,482
22831106	07/01/15 S	130,000	0.984	0	127,852	124,778	3,074
22831106	07/01/15 S	265,000	0.978	0	259,286	254,355	4,931
22831106	07/17/15 S	345,000	0.985	0	339,663	331,142	8,522
22831106	07/20/15 S	855,000	0.981	0	838,535	820,656	17,879
22831106	07/23/15 S	385,000	1.005	0	386,865	369,535	17,330
22831106	07/28/15 S	150,000	1.006	0	150,920	143,975	6,945
22831106	09/08/15 S	230,000	1.005	0	231,150	220,761	10,389
22831106	09/10/15 S	445,000	1.002	0	445,887	427,125	18,762
22831106	09/11/15 S	250,000	1.007	0	251,787	239,958	11,829
22831106	09/15/15 S	180,000	1.000	0	179,986	172,770	7,216

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	09/23/15 S	465,000	1.009	0	469,341	446,322	23,020
22831106	09/24/15 S	350,000	1.023	0	357,971	335,941	22,030
22831106	09/29/15 S	175,000	1.022	0	178,938	167,970	10,967
22831106	09/30/15 S	170,000	1.023	0	173,878	163,171	10,707
SUB-TOTAL OF SALES # 24				0	8,722,624	8,480,668	241,957
SUB-TOTAL				0	19,089,358	18,847,402	241,957
ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25							
22831106	06/10/15 B	9,000,000	0.968	0	8,714,531-*	8,714,531	
22831106	06/17/15 B	600,000	0.978	0	587,063-	587,063	
22831106	06/26/15 B	1,200,000	0.970	0	1,164,375-	1,164,375	
SUB-TOTAL OF BUYS # 3				0	10,465,969	10,465,969	
22831106	06/12/15 S	525,000	0.980	0	514,377	508,348	6,029
22831106	06/12/15 S	935,000	0.976	0	912,903	905,343	7,560
22831106	06/19/15 S	475,000	0.987	0	468,784	460,289	8,495
22831106	06/22/15 S	430,000	0.980	0	421,232	416,683	4,549
22831106	06/22/15 S	740,000	0.981	0	725,576	717,082	8,494
22831106	06/22/15 S	180,000	0.979	0	176,288	174,425	1,862
22831106	07/01/15 S	520,000	0.980	0	509,478	504,002	5,476
22831106	07/01/15 S	340,000	0.981	0	333,691	329,540	4,152
22831106	07/01/15 S	220,000	0.981	0	215,815	213,232	2,583
22831106	07/01/15 S	315,000	0.981	0	308,946	305,309	3,637
22831106	07/01/15 S	180,000	0.982	0	176,745	174,462	2,282
22831106	07/01/15 S	390,000	0.974	0	379,839	378,002	1,837
22831106	07/01/15 S	160,000	0.974	0	155,775	155,078	697
22831106	07/17/15 S	395,000	0.980	0	387,270	382,848	4,422
22831106	07/21/15 S	570,000	0.981	0	559,357	552,464	6,893
22831106	07/23/15 S	360,000	0.987	0	355,317	348,924	6,393
22831106	07/31/15 S	150,000	0.993	0	148,957	145,385	3,572
22831106	08/04/15 S	500,000	0.992	0	495,742	484,617	11,125
22831106	08/06/15 S	270,000	0.991	0	267,500	261,693	5,807
22831106	08/11/15 S	200,000	0.999	0	199,711	193,847	5,864
22831106	08/18/15 S	500,000	0.993	0	496,406	484,617	11,789
22831106	08/28/15 S	590,000	0.995	0	586,727	571,848	14,879
22831106	09/03/15 S	1,855,000	0.995	0	1,845,508	1,797,930	47,577
SUB-TOTAL OF SALES # 23				0	10,641,944	10,465,968	175,975

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL				0	21,107,913	20,931,937	175,975
ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20							
22831106	06/10/15 B	7,000,000	0.986	0	6,904,023-*	6,904,023	
SUB-TOTAL OF BUYS # 1				0	6,904,023	6,904,023	
22831106	06/19/15 S	510,000	0.996	0	508,028	503,007	5,020
22831106	06/22/15 S	675,000	0.993	0	669,990	665,745	4,245
22831106	06/23/15 S	160,000	0.991	0	158,513	157,806	706
22831106	06/24/15 S	475,000	0.992	0	471,141	468,487	2,653
22831106	06/26/15 S	1,900,000	0.989	0	1,878,254	1,873,949	4,305
22831106	07/01/15 S	450,000	0.994	0	447,170	443,830	3,340
22831106	07/16/15 S	160,000	0.993	0	158,850	157,806	1,044
22831106	07/22/15 S	480,000	0.993	0	476,756	473,419	3,338
22831106	07/23/15 S	200,000	0.993	0	198,680	197,258	1,422
22831106	07/23/15 S	100,000	0.994	0	99,438	98,629	809
22831106	07/23/15 S	300,000	0.994	0	298,160	295,887	2,273
22831106	07/29/15 S	100,000	0.996	0	99,555	98,629	926
22831106	07/31/15 S	500,000	0.999	0	499,316	493,145	6,172
22831106	08/10/15 S	695,000	0.996	0	692,231	685,471	6,760
22831106	08/11/15 S	295,000	1.000	0	294,988	290,955	4,033
SUB-TOTAL OF SALES # 15				0	6,951,070	6,904,023	47,046
SUB-TOTAL				0	13,855,093	13,808,046	47,046
ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18							
22831106	06/10/15 B	7,000,000	0.999	0	6,995,625-*	6,995,625	
SUB-TOTAL OF BUYS # 1				0	6,995,625	6,995,625	
22831106	06/12/15 S	350,000	1.000	0	350,096	349,781	314
22831106	06/19/15 S	400,000	1.004	0	401,594	399,750	1,844
22831106	06/22/15 S	365,000	1.002	0	365,855	364,772	1,084
22831106	06/22/15 S	350,000	1.002	0	350,834	349,781	1,053
22831106	06/23/15 S	460,000	1.002	0	460,880	459,713	1,168
22831106	06/23/15 S	450,000	1.002	0	450,756	449,719	1,037
22831106	06/24/15 S	1,000,000	1.002	0	1,002,422	999,375	3,047
22831106	06/25/15 S	100,000	1.002	0	100,176	99,938	238
22831106	06/25/15 S	225,000	1.002	0	225,413	224,859	554
22831106	06/25/15 S	300,000	1.002	0	300,539	299,813	727

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	06/26/15 S	100,000	1.001	0	100,086	99,938	148
22831106	06/26/15 S	420,000	1.001	0	420,345	419,738	607
22831106	06/26/15 S	1,000,000	1.001	0	1,000,977	999,375	1,602
22831106	06/30/15 S	450,000	1.004	0	451,652	449,719	1,934
22831106	07/01/15 S	55,000	1.004	0	55,230	54,966	264
22831106	07/01/15 S	300,000	1.002	0	300,586	299,813	773
22831106	07/20/15 S	200,000	1.002	0	200,359	199,875	484
22831106	07/20/15 S	300,000	1.002	0	300,492	299,813	680
22831106	07/21/15 S	175,000	1.002	0	175,424	174,891	533
SUB-TOTAL OF SALES # 19				0	7,013,716	6,995,629	18,091
SUB-TOTAL				0	14,009,341	13,991,254	18,091
GRAND TOTAL				0	404,520,389	404,311,536	208,855

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
 B = BUY TRANSACTION
 S = SELL TRANSACTION
 R = REINVESTMENT TRANSACTION

**REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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BEGINNING MARKET VALUE	65,471,420.94
COMPARATIVE VALUE (5%)	3,273,571.05

BROKER: SG AMERICAS SECURITIES LLC

22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/10/15 B	9,000,000	0.968	0	8,714,531-*	8,714,531	
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/10/15 B	7,000,000	0.999	0	6,995,625-*	6,995,625	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/19/15 S	475,000	0.987	0	468,784	460,289	8,495
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/19/15 S	510,000	0.996	0	508,028	503,007	5,020
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/19/15 S	400,000	1.004	0	401,594	399,750	1,844
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	430,000	0.980	0	421,232	416,683	4,549
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	180,000	0.979	0	176,288	174,425	1,862
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	195,000	0.971	0	189,325	187,251	2,074
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/22/15 S	675,000	0.993	0	669,990	665,745	4,245
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/22/15 S	365,000	1.002	0	365,855	364,772	1,084
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/23/15 S	160,000	0.991	0	158,513	157,806	706
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/23/15 S	450,000	1.002	0	450,756	449,719	1,037
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/24/15 S	475,000	0.992	0	471,141	468,487	2,653
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/25/15 S	100,000	1.002	0	100,176	99,938	238
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/26/15 S	100,000	1.001	0	100,086	99,938	148
22831106	ISSUE: 92343VAV6 - VERIZON COMMUNICATIONS 6.35% 4/01/19 07/01/15 B	390,000	1.143	0	445,626-	445,626	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	340,000	0.981	0	333,691	329,540	4,152
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	315,000	0.981	0	308,946	305,309	3,637

**REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	180,000	0.982	0	176,745	174,462	2,282
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	390,000	0.974	0	379,839	378,002	1,837
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/01/15 S	450,000	0.994	0	447,170	443,830	3,340
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/01/15 S	55,000	1.004	0	55,230	54,966	264
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/21/15 S	175,000	1.002	0	175,424	174,891	533
22831106	ISSUE: 055650CD8 - BP CAPITAL MARKETS 2.75% 5/10/23 07/23/15 B	475,000	0.958	0	455,003-	455,003	
SUB-TOTAL				0	22,969,598	22,919,595	50,002

BROKER: DEUTSCHE BANK SECURITIES

22831106	ISSUE: 912834LX4 - US TREASURY BOND 11/15/42 06/10/15 B	2,100,000	0.399	0	837,795-	837,795	
22831106	ISSUE: 12591UAP8 - VR COMM MORTGAGE 5.18258% 3/10/47 06/10/15 B	635,000	0.948	0	602,258-	602,258	
22831106	ISSUE: 912834PB8 - US TREASURY BOND 11/15/44 06/10/15 B	1,750,000	0.380	0	664,143-	664,143	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/10/15 B	9,000,000	0.959	0	8,630,156-*	8,630,156	
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/10/15 B	7,000,000	0.986	0	6,904,023-*	6,904,023	
22831106	ISSUE: 12593FBH6 - COMM 2015-LC21 /MTG 1% 7/10/48 06/12/15 B	370,000	0.974	0	360,280-	360,280	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/17/15 B	600,000	0.978	0	587,063-	587,063	
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/17/15 B	600,000	0.980	0	588,000-	588,000	
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/22/15 S	740,000	0.981	0	725,576	717,082	8,494
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	155,000	0.974	0	151,028	148,841	2,188
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 06/22/15 S	1,060,000	0.971	0	1,029,028	1,017,877	11,151
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/22/15 S	350,000	1.002	0	350,834	349,781	1,053
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/23/15 S	460,000	1.002	0	460,880	459,713	1,168
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/25/15 S	300,000	1.002	0	300,539	299,813	727

**REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
 FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 06/26/15 B	1,200,000	0.970	0	1,164,375-	1,164,375	
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 06/26/15 S	1,900,000	0.989	0	1,878,254	1,873,949	4,305
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 06/26/15 S	420,000	1.001	0	420,345	419,738	607
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/01/15 S	220,000	0.981	0	215,815	213,232	2,583
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	395,000	0.974	0	384,755	379,133	5,621
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/01/15 S	265,000	0.978	0	259,286	254,355	4,931
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/16/15 S	160,000	0.993	0	158,850	157,806	1,044
22831106	ISSUE: 912828XF2 - US TREASURY NOTE 1.125% 6/15/18 07/20/15 S	300,000	1.002	0	300,492	299,813	680
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/21/15 S	570,000	0.981	0	559,357	552,464	6,893
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/22/15 S	480,000	0.993	0	476,756	473,419	3,338
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 07/23/15 S	360,000	0.987	0	355,317	348,924	6,393
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 07/23/15 S	385,000	1.005	0	386,865	369,535	17,330
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	200,000	0.993	0	198,680	197,258	1,422
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	100,000	0.994	0	99,438	98,629	809
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/23/15 S	300,000	0.994	0	298,160	295,887	2,273
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 07/29/15 S	100,000	0.996	0	99,555	98,629	926
22831106	ISSUE: 912828XE5 - US TREASURY NOTE 1.5% 5/31/20 08/11/15 S	295,000	1.000	0	294,988	290,955	4,033
22831106	ISSUE: 912828XB1 - US TREASURY NOTE 2.125% 5/15/25 08/18/15 S	500,000	0.993	0	496,406	484,617	11,789
22831106	ISSUE: 912810RM2 - US TREASURY BOND 3% 5/15/45 09/23/15 S	465,000	1.009	0	469,341	446,322	23,020
SUB-TOTAL				0	30,708,638	30,585,865	122,775
GRAND TOTAL				0	53,678,236	53,505,460	172,777



Allison Transmission Hourly-Rate Employees Pension Plan (EIN/PN: 26-0413897/004)
Attachments to Schedule H (2014 Form 5500)
Schedule H, Line 4j - Schedule of Reportable Transactions

PAGE 657

REPORTABLE TRANSACTIONS - SINGLE / BY BROKER
FOR THE PERIOD OCTOBER 1, 2014 THROUGH SEPTEMBER 30, 2015

ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2014 This Form is Open to Public Inspection
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For calendar plan year 2014 or fiscal plan year beginning 10/01/2014 and ending 09/30/2015

► Round off amounts to nearest dollar.

► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan ALLISON TRANSMISSION HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ►	004
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF ALLISON TRANSMISSION, INC.	D Employer Identification Number (EIN) 26-0413897	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information				
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2014</u>				
2 Assets:				
a Market value	2a	66,668,582		
b Actuarial value	2b	66,668,582		
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target	
a For retired participants and beneficiaries receiving payment	144	6,987,225	6,987,225	
b For terminated vested participants	113	1,638,174	1,638,174	
c For active participants	922	33,525,989	34,861,461	
d Total	1,179	42,151,388	43,486,860	
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐				
a Funding target disregarding prescribed at-risk assumptions	4a			
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b			
5 Effective interest rate	5	6.55%		
6 Target normal cost	6	3,983,296		

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<div style="text-align: center;"> Signature of actuary GARY D. DICKSON, FSA, EA, MAAA Type or print name of actuary MERCER Firm name 525 VINE STREET, SUITE 1600 CINCINNATI OH 45202-3124 Address of the firm </div>	<div style="text-align: center;"> <u>6/29/16</u> Date 1403764 Most recent enrollment number 513-632-2614 Telephone number (including area code) </div>
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the Instructions for Form 5500 or 5500-SF. Schedule SB (Form 5500) 2014 v. 140124

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>13.33%</u>	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		2,268,593
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.37%</u>		144,509
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		2,413,102
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	153.30%
15 Adjusted funding target attainment percentage	15	153.30%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	136.89%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
01/27/2015	800,000	0			
04/15/2015	800,000	0			
07/16/2015	800,000	0			
Totals ▶			18(b)	2,400,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	2,317,901

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 4.99%	2nd segment: 6.32%	3rd segment: 6.99%
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 0
22 Weighted average retirement age			22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	3,983,296
b Excess assets, if applicable, but not greater than line 31a		31b	3,983,296
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	0
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36		0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37		2,317,901
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	2,317,901
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected		☐ 2 plus 7 years ☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

Schedule SB, line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 61¹.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	20.00%	100,000	20,000	1,100,000
56	10.00%	80,000	8,000	448,000
57	5.00%	72,000	3,600	205,200
58	5.00%	68,400	3,420	198,360
59	5.00%	64,980	3,249	191,691
60	10.00%	61,731	6,173	370,386
61	10.00%	55,558	5,556	338,903
62	20.00%	50,002	10,000	620,026
63	10.00%	40,002	4,000	252,011
64	10.00%	36,002	3,600	230,410
65	30.00%	32,401	9,720	631,827
66	30.00%	22,681	6,804	449,083
67	30.00%	15,877	4,763	319,121
68	30.00%	11,114	3,334	226,719
69	50.00%	7,780	3,890	268,395
70	100.00%	3,890	3,890	272,285
Total			10,0000	6,122,416
Average				61.22

¹ Note that the different retirement assumptions apply to different participants groups based on service. A weighted average of each assumption was calculated using the method shown above. The weighted average of all assumptions based on the population at 10/1/2014 is 61. For purposes of showing the development of the retirement age, we have shown the calculation for a group hired at age 25 which produced a weighted average of 61.

Schedule SB, Part V — Summary of Plan Provisions**Summary of Major Plan Provisions**

Effective date and plan year	Original plan: August 7, 2007 Plan year: October 1 – September 30 (first plan year is 8/7/2007 – 9/30/2007)
Most recent amendment	ATI-UAW Collective Bargaining Agreement (effective December 3, 2012)

Definitions

▪ Covered employees	Hourly-rate employees covered by the collective bargaining agreement who have attained seniority
▪ Vesting service	Participants become vested at the earlier of 5 elapsed years (from date of hire) in which at least 750 hours are worked during the year or 5 years of credited service.
▪ Credited service	Participants receive 1/10th of a year of Credited Service for every 170 hours worked in a calendar year to a maximum annual credit of 1 year of Credited Service per year. Credited Service with GM counts toward eligibility and vesting, but not benefit accrual.

Normal retirement

▪ Eligibility	Age 65 with one year of service						
▪ Benefit	Applicable Job Classification Code multiplier times Credited Service						
	Benefit Class Code	8/7/2007 through 9/1/2007	10/1/2007 through 9/1/2008	10/1/2008 through 9/1/2009	10/1/2009 through 9/1/2010	10/1/2010 through 9/1/2011	10/1/2011 and after
	A	\$50.90	\$52.90	\$53.10	\$53.30	\$53.55	\$55.70
	B	\$51.15	\$53.15	\$53.35	\$53.55	\$53.80	\$55.95
	C	\$51.40	\$53.40	\$53.60	\$53.80	\$54.05	\$56.20
	D	\$51.65	\$53.65	\$53.85	\$54.05	\$54.30	\$56.45

Early retirement							
▪ Eligibility		Earliest of age 60 with 5 years of service, age 55 with 85 age/service points, and 30 years of service					
▪ Benefit		<p>Normal Retirement Benefit reduced for retirement before age 62 (unreduced with 30 years of service)</p> <p>In addition to the Normal Retirement Benefit, a supplement is payable until age 62 and one month (or if the retiree is born from 1938 to November 15, 1955, until the retiree is eligible for 80% Social Security). For retirees with less than 30 years of service, the supplement is the applicable interim multiplier times years of service. For retirees with 30 years of service, the benefit is a fixed monthly amount (prorated based on service with GM).</p>					
Interim Supplement		8/7/2007 through 9/1/2007	10/1/2007 through 9/1/2008	10/1/2008 through 9/1/2009	10/1/2009 through 9/1/2010	10/1/2010 through 9/1/2011	10/1/2011 and after
55		\$21.90	\$22.35	\$22.45	\$22.55	\$22.60	\$23.50
56		\$25.85	\$26.35	\$26.50	\$26.60	\$26.70	\$27.75
57		\$31.25	\$31.90	\$32.00	\$32.15	\$32.25	\$33.55
58		\$36.60	\$37.35	\$37.50	\$37.65	\$37.80	\$39.30
59		\$40.85	\$41.65	\$41.85	\$42.00	\$42.20	\$43.90
60		\$47.30	\$48.25	\$48.45	\$48.65	\$48.85	\$50.80
61		\$47.30	\$48.25	\$48.45	\$48.65	\$48.85	\$50.80
30 & Out Supplement		\$3,020	\$3,140	\$3,150	\$3,160	\$3,170	\$3,300
Additional UAW Supplemental Pension Appeal Decision		Retirees with 30 years of more of service receive \$130 (\$3,300 - \$3,170), prorated based on the ratio of GM Service to Total Service and paid from retirement until age 62 and one month (or until the retiree is eligible for 80% Social Security as applicable).					

Schedule SB, Part V — Summary of Plan Provisions

Early retirement factors Retirees with 30 years of more of service or 85 points have their benefits redetermined after age 62 and one month without any reduction.

Age	Percentage
42	21.0%
43	22.6%
44	24.3%
45	26.1%
46	28.2%
47	30.4%
48	32.8%
49	35.4%
50	38.3%
51	41.5%
52	45.0%
53	48.9%
54	53.2%
55	57.9%
56	63.5%
57	69.4%
58	75.2%
59	80.8%
60	86.7%
61	93.3%
62 or over	100.0%

Prorated for intermediate ages computed on the basis of the number of complete calendar months by which the participant is under the age attained at the participant's next birthday.

Lump-Sum Payment

▪ Eligibility	Retired after October 1, 2011 under normal, early, or disability retirement
▪ Benefit	A maximum payment of \$700 will be made to retired employees with 30 or more years of credited service. The payment to retirees with less than 30 years of credited service will be \$23.3333 per year of credited service with Allison Transmission, Inc. (with a proportional amount for fractional years). Eligible surviving spouses will receive 65% of the amount payable to retiree. Payments are to be made December 2012, 2013, 2014, 2015 and 2016.

Schedule SB, Part V — Summary of Plan Provisions

Deferred vested						
▪ Eligibility	Vested upon termination					
▪ Benefit	Normal Retirement Benefit payable at Normal Retirement Age (reduced for early commencement) Early retirement factors are as follows:					
	Age		Percentage			
	55		42.8%			
	56		46.8%			
	57		51.2%			
	58		55.5%			
	59		59.6%			
	60		64.0%			
	61		71.2%			
	62		78.4%			
	63		85.6%			
	64		92.8%			
	65		100.0%			
	Prorated for intermediate ages computed on the basis of the number of complete calendar months by which the participant is under the age attained at the participant's next birthday.					
Disability						
▪ Eligibility	Disabled after 10 years of service					
▪ Benefit	Normal Retirement Benefit as of the date of disability payable immediately (without reduction). In addition, a temporary benefit is paid until age 62 and one month based on the temporary multiplier times years of service.					
	8/7/2007 through 9/1/2007	10/1/2007 through 9/1/2008	10/1/2008 through 9/1/2009	10/1/2009 through 9/1/2010	10/1/2010 through 9/1/2011	10/1/2011 and after
Temporary Benefit	\$49.80	\$50.80	\$51.00	\$51.20	\$51.40	\$53.45
Pre-retirement death						
▪ Eligibility	Vested upon Participant's death					
▪ Benefit prior to early retirement	50% of the Normal Retirement Benefit is paid to the surviving spouse commencing on the first of the month following the month in which the employee would have been eligible to retire at the option of the employee.					
▪ Benefit after early but before normal retirement	65% of the Normal Retirement Benefit is paid to the surviving spouse commencing on the first of the month following the month in which the employee would have been eligible to retire at the option of the employee.					

Schedule SB, Part V — Summary of Plan Provisions

Form of benefits	
▪ Automatic form for unmarried participants	Life annuity
▪ Automatic form for married participants	65% joint and survivor annuity Benefit is 95% of the monthly basic benefit if the spouse's age is within 5 years of the participant's age. Such percentage is increased by one half of one percent (1/2%) (up to a maximum of 100%) for each 12 months in excess of 5 years that the spouse's age exceeds the participant's age and decreased by one-half of one percent (1/2%) for each 12 months in excess of 5 years that the spouse's age is less than the participant's age.
▪ Optional forms	Contingent Annuitant annuity in any designated percentage (in 5% increments) up to 100%
▪ Optional form conversion factors	Fixed factors based on the age difference between the participant and contingent beneficiary are used to convert the accrued benefit to the optional form
Miscellaneous	
▪ Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2014, the limit is \$210,000.

Benefits Included or Excluded

Unless noted below, all benefits provided by the plan, as restated and amended through the 3rd Amendment, are included in this valuation.

- **Most recent plan amendments included:** ATI-UAW Collective Bargaining Agreement (effective December 3, 2012).
- **Plan amendments excluded:** None.
- **Late retirement increases:**
 - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). Because of this plan's status as a collectively bargained plan, the plan can not be top-heavy.

Schedule SB, Part V — Summary of Plan Provisions**Additional Benefit Included or Excluded**

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Scheduled benefit increases:** Scheduled benefit increases effective after the end of the current plan year are excluded from minimum funding requirements.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan Provision Changes Since Prior Valuation

- Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2013 to 2014.
- Additional UAW Supplemental Pension Appeal Decision Benefits were given to participants.
- The "80% Date" early retirement supplements payable to Age 63 instead of Age 62 applied to people from born 1938 to 1950. Extended to people born 1951 to November 15, 1955.
- Annual Lump-Sum payments from 2012 – 2016 for eligible retirees and surviving spouses.

ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015

ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
CASH EQUIVALENTS						
PROPRIETARY FUNDS						
	WELLS FARGO ADVANTAGE TREASURY PLUS MONEY MARKET INST - #793 CUSIP VP7000061					
39,472.270	ALLISON HOURLY MUTUAL FUNDS	100.00	39,472.27	100.00	39,472.27	0.00
399,311.560	ALLISON TRANS-RYAN LABS	100.00	399,311.56	100.00	399,311.56	0.00
1,355,378.040	ALLISON TRANSMISSION HOURLY DB	100.00	1,355,378.04	100.00	1,355,378.04	0.00
1,794,161.870	TOTAL WF ADV TREAS PLUS MM FD-INST #793		1,794,161.87		1,794,161.87	0.00
	TOTAL PROPRIETARY FUNDS		1,794,161.87		1,794,161.87	0.00
	TOTAL CASH EQUIVALENTS		1,794,161.87		1,794,161.87	0.00
BONDS & NOTES						
US TREASURY NOTES AND BONDS						
	US TREAS SEC STRIPPED DTD 11/15/11 11/15/2041 CUSIP 912834KV9					
2,200,000.000	ALLISON TRANS-RYAN LABS	41.43	911,504.00	45.25	995,434.00	83,930.00
2,200,000.000	TOTAL US TREAS SEC STRIPPED		911,504.00		995,434.00	83,930.00
	US TREASURY BOND DTD 05/15/14 0.000 05/15/2044 CUSIP 912834NP9					
4,700,000.000	ALLISON TRANS-RYAN LABS	41.21	1,936,729.00	41.69	1,959,289.00	22,560.00
4,700,000.000	TOTAL US TREASURY BOND	5/15/44	1,936,729.00		1,959,289.00	22,560.00
	US TREASURY BOND DTD 05/15/09 0.000 11/15/2038 CUSIP 912834DU9					
2,925,000.000	ALLISON TRANS-RYAN LABS	46.10	1,348,395.75	50.66	1,481,892.75	133,497.00
2,925,000.000	TOTAL US TREASURY BOND	11/15/38	1,348,395.75		1,481,892.75	133,497.00

ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	US TREASURY BOND DTD 11/15/12 0.000 11/15/2042 CUSIP 912834LX4					
2,100,000.000	ALLISON TRANS-RYAN LABS	39.89	837,795.00	43.39	911,253.00	73,458.00
2,100,000.000	TOTAL US TREASURY BOND	11/15/42	837,795.00		911,253.00	73,458.00
	US TREASURY BOND DTD 11/15/13 0.000 11/15/2043 CUSIP 912834MZ8					
1,900,000.000	ALLISON TRANS-RYAN LABS	38.63	734,045.98	42.27	803,130.00	69,084.02
1,900,000.000	TOTAL US TREASURY BOND	11/15/43	734,045.98		803,130.00	69,084.02
	US TREASURY BOND DTD 11/17/14 0.000 11/15/2044 CUSIP 912834PB8					
1,750,000.000	ALLISON TRANS-RYAN LABS	37.95	664,142.50	41.45	725,392.50	61,250.00
1,750,000.000	TOTAL US TREASURY BOND	11/15/44	664,142.50		725,392.50	61,250.00
	US TREASURY BOND DTD 05/15/15 3.000 05/15/2045 CUSIP 912810RM2					
1,965,000.000	ALLISON TRANS-RYAN LABS	95.98	1,886,068.32	102.34	2,010,902.40	124,834.08
1,965,000.000	TOTAL US TREASURY BOND 3.000%	5/15/45	1,886,068.32		2,010,902.40	124,834.08
	US TREASURY NOTE DTD 08/17/15 2.000 08/15/2025 CUSIP 912828K74					
250,000.000	ALLISON TRANS-RYAN LABS	99.52	248,789.06	99.47	248,677.50	111.56-
250,000.000	TOTAL US TREASURY NOTE 2.000%	8/15/25	248,789.06		248,677.50	111.56-
	TOTAL US TREASURY NOTES AND BONDS		8,567,469.61		9,135,971.15	568,501.54
	GOVT STRIPPED AND ZERO-COUPON					

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	US TREASURY BOND/NOTE STRIPPED ZERO DTD 11/16/09 11/15/2039 CUSIP 912834EV6					
2,500,000.000	ALLISON TRANS-RYAN LABS	44.37	1,109,150.00	48.53	1,213,175.00	104,025.00
2,700,000.000	ALLISON TRANS-RYAN LABS	49.74	1,342,953.00	54.82	1,480,059.00	137,106.00
5,200,000.000	TOTAL US TREAS SEC STRIPPED		2,452,103.00		2,693,234.00	241,131.00
	US TREAS SEC STRIPPED DTD 08/15/08 11/15/2037 CUSIP 912834ADO					
2,600,000.000	ALLISON TRANS-RYAN LABS	47.94	1,246,570.00	52.71	1,370,382.00	123,812.00
2,600,000.000	TOTAL US TREAS SEC STRIPPED	11/15/37	1,246,570.00		1,370,382.00	123,812.00
	US TREASURY BOND ZERO CPN DTD 11/15/10 11/15/2040 CUSIP 912834JH2					
2,350,000.000	ALLISON TRANS-RYAN LABS	42.73	1,004,178.50	46.73	1,098,108.00	93,929.50
2,350,000.000	TOTAL US TREASURY BOND	11/15/40	1,004,178.50		1,098,108.00	93,929.50
	TOTAL GOVT STRIPPED AND ZERO-COUPON		4,702,851.50		5,161,724.00	458,872.50
	MUNICIPAL TAXABLE BONDS					
	BAY AREA TOLL AUTH CALIF TOLL BUILD AMERICA BONDS DTD 11/05/09 6.263 04/01/2049 CUSIP 072024ND0					
350,000.000	ALLISON TRANS-RYAN LABS	131.97	461,884.50	132.95	465,325.00	3,440.50
350,000.000	TOTAL BAY AREA TOLL AUTH 6.263%	4/01/49	461,884.50		465,325.00	3,440.50
	CALIFORNIA ST BUILD AMERICA BONDS-TAXABLE-VA DTD 04/28/09 7.550 04/01/2039 CUSIP 13063A5G5					
360,000.000	ALLISON TRANS-RYAN LABS	143.71	517,370.40	144.52	520,290.00	2,919.60
360,000.000	TOTAL CALIFORNIA ST 7.550%	4/01/39	517,370.40		520,290.00	2,919.60

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**
**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

<u>PAR VALUE/SHARES</u>	<u>DESCRIPTION</u>	<u>REVALUED COST</u>		<u>MARKET VALUE</u>		<u>UNREALIZED GAIN/LOSS ON REVALUED COST</u>
		<u>UNIT COST</u>	<u>TOTAL COST</u>	<u>UNIT PRICE</u>	<u>TOTAL MARKET</u>	
	NEW YORK N Y BUILD AMERICA BONDS DTD 10/15/09 5.206 10/01/2031 CUSIP 64966HNV9					
310,000.000	ALLISON TRANS-RYAN LABS	111.77	346,480.80	111.99	347,165.90	685.10
310,000.000	TOTAL NEW YORK N Y 5.206% 10/01/31		346,480.80		347,165.90	685.10
	TEXAS ST BUILD AMERICA BONDS TAXABLE DTD 08/26/09 5.517 04/01/2039 CUSIP 882722KF7					
200,000.000	ALLISON TRANS-RYAN LABS	126.17	252,344.00	125.09	250,172.00	2,172.00-
200,000.000	TOTAL TEXAS ST 5.517% 4/01/39		252,344.00		250,172.00	2,172.00-
	TOTAL MUNICIPAL TAXABLE BONDS		1,578,079.70		1,582,952.90	4,873.20
	CORPORATE BONDS					
	AMERICAN EXPRESS CREDIT DTD 03/18/14 2.125 03/18/2019 CUSIP 0258MODK2					
120,000.000	ALLISON TRANS-RYAN LABS	99.84	119,809.20	100.68	120,814.80	1,005.60
120,000.000	TOTAL AMERICAN EXPRESS CRE 2.125% 3/18/19		119,809.20		120,814.80	1,005.60
	AMERICAN EXPRESS CREDIT MED TERM NOTE DTD 05/26/15 2.375 05/26/2020 CUSIP 0258MODT3					
330,000.000	ALLISON TRANS-RYAN LABS	99.38	327,940.80	99.95	329,831.70	1,890.90
330,000.000	TOTAL AMERICAN EXPRESS CRE 2.375% 5/26/20		327,940.80		329,831.70	1,890.90
	AMGEN INC DTD 11/10/11 5.150 11/15/2041 CUSIP 031162BK5					
435,000.000	ALLISON TRANS-RYAN LABS	103.28	449,285.40	102.77	447,071.25	2,214.15-
435,000.000	TOTAL AMGEN INC 5.150% 11/15/41		449,285.40		447,071.25	2,214.15-

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	APPLE INC DTD 05/03/13 2.400 05/03/2023 CUSIP 037833AK6					
475,000.000	ALLISON TRANS-RYAN LABS	95.81	455,107.00	96.92	460,360.50	5,253.50
475,000.000	TOTAL APPLE INC 2.400% 5/03/23		455,107.00		460,360.50	5,253.50
	APPLIED MATERIALS INC DTD 06/08/11 5.850 06/15/2041 CUSIP 038222AG0					
205,000.000	ALLISON TRANS-RYAN LABS	113.38	232,436.25	111.30	228,167.05	4,269.20-
205,000.000	TOTAL APPLIED MATERIALS IN 5.850% 6/15/41		232,436.25		228,167.05	4,269.20-
	AT&T INC DTD 12/11/12 2.625 12/01/2022 CUSIP 00206RBN1					
480,000.000	ALLISON TRANS-RYAN LABS	93.83	450,388.80	95.06	456,273.60	5,884.80
480,000.000	TOTAL AT&T INC 2.625% 12/01/22		450,388.80		456,273.60	5,884.80
	AT&T INC DTD 06/15/13 4.350 06/15/2045 CUSIP 00206RBK7					
525,000.000	ALLISON TRANS-RYAN LABS	85.24	447,525.75	85.83	450,623.25	3,097.50
525,000.000	TOTAL AT&T INC 4.350% 6/15/45		447,525.75		450,623.25	3,097.50
	BANK OF AMERICA CORP DTD 12/21/10 5.875 01/05/2021 CUSIP 06051GEE5					
785,000.000	ALLISON TRANS-RYAN LABS	114.07	895,457.35	114.52	899,005.55	3,548.20
785,000.000	TOTAL BANK OF AMERICA CORP 5.875% 1/05/21		895,457.35		899,005.55	3,548.20
	BANK OF MONTREAL DTD 04/10/15 1.400 04/10/2018 CUSIP 06366RE76					
450,000.000	ALLISON TRANS-RYAN LABS	99.42	447,394.50	99.36	447,111.00	283.50-
450,000.000	TOTAL BANK OF MONTREAL 1.400% 4/10/18		447,394.50		447,111.00	283.50-

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**
**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

<u>PAR VALUE/SHARES</u>	<u>DESCRIPTION</u>	<u>REVALUED COST</u>		<u>MARKET VALUE</u>		<u>UNREALIZED GAIN/LOSS ON REVALUED COST</u>
		<u>UNIT COST</u>	<u>TOTAL COST</u>	<u>UNIT PRICE</u>	<u>TOTAL MARKET</u>	
	BANK OF NEW YORK MELLON MED TERM NOTE DTD 11/18/13 2.100 01/15/2019 CUSIP 06406HCP2					
<u>225,000.000</u>	ALLISON TRANS-RYAN LABS	100.26	<u>225,589.50</u>	100.89	<u>227,011.50</u>	<u>1,422.00</u>
<u>225,000.000</u>	TOTAL BANK OF NEW YORK MEL 2.100% 1/15/19		<u>225,589.50</u>		<u>227,011.50</u>	<u>1,422.00</u>
	BANK OF NEW YORK MELLON MED TERM NOTE SER 10YR DTD 02/04/14 3.650 02/04/2024 CUSIP 06406HCS6					
<u>0.000</u>	ALLISON TRANS-RYAN LABS	0.00	<u>0.00</u>	104.14	<u>0.00</u>	<u>0.00</u>
<u>0.000</u>	TOTAL BANK OF NEW YORK MEL 3.650% 2/04/24		<u>0.00</u>		<u>0.00</u>	<u>0.00</u>
	BEAR STEARNS CO INC ACQUIRED BY JPMORGAN CO 05/30/2008 DTD 02/01/08 7.250 02/01/2018 CUSIP 073902RU4					
<u>395,000.000</u>	ALLISON TRANS-RYAN LABS	113.61	<u>448,751.60</u>	111.95	<u>442,218.30</u>	<u>6,533.30-</u>
<u>395,000.000</u>	TOTAL BEAR STEARNS CO INC 7.250% 2/01/18		<u>448,751.60</u>		<u>442,218.30</u>	<u>6,533.30-</u>
	BERKSHIRE HATHAWAY INC DTD 02/11/13 3.000 02/11/2023 CUSIP 084670BJ6					
<u>450,000.000</u>	ALLISON TRANS-RYAN LABS	100.00	<u>449,991.00</u>	101.05	<u>454,729.50</u>	<u>4,738.50</u>
<u>450,000.000</u>	TOTAL BERKSHIRE HATHAWAY 3.000% 2/11/23		<u>449,991.00</u>		<u>454,729.50</u>	<u>4,738.50</u>
	BERKSHIRE HATHAWAY FIN DTD 01/11/11 4.250 01/15/2021 CUSIP 084664BQ3					
<u>410,000.000</u>	ALLISON TRANS-RYAN LABS	109.48	<u>448,863.90</u>	109.62	<u>449,437.90</u>	<u>574.00</u>
<u>410,000.000</u>	TOTAL BERKSHIRE HATHAWAY 4.250% 1/15/21		<u>448,863.90</u>		<u>449,437.90</u>	<u>574.00</u>

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	BHP BILLITON FIN USA LTD DTD 11/21/11 3.250 11/21/2021 CUSIP 055451AL2					
520,000.000	ALLISON TRANS-RYAN LABS	101.76	529,136.40	101.21	526,271.20	2,865.20-
520,000.000	TOTAL BHP BILLITON FIN USA 3.250% 11/21/21		529,136.40		526,271.20	2,865.20-
	BNP PARIBAS MED TERM NOTE DTD 12/12/13 2.400 12/12/2018 CUSIP 05574LTX6					
450,000.000	ALLISON TRANS-RYAN LABS	101.10	454,945.50	101.34	456,043.50	1,098.00
450,000.000	TOTAL BNP PARIBAS 2.400% 12/12/18		454,945.50		456,043.50	1,098.00
	BP CAPITAL MARKETS PLC DTD 05/10/13 2.750 05/10/2023 CUSIP 055650CD8					
475,000.000	ALLISON TRANS-RYAN LABS	95.79	455,002.50	96.01	456,033.25	1,030.75
475,000.000	TOTAL BP CAPITAL MARKETS 2.750% 5/10/23		455,002.50		456,033.25	1,030.75
	BURLINGTON RESOUR FINAN DTD 08/24/01 7.200 08/15/2031 CUSIP 12201PAB2					
265,000.000	ALLISON TRANS-RYAN LABS	129.60	343,434.70	127.54	337,981.00	5,453.70-
265,000.000	TOTAL BURLINGTON RESOUR 7.200% 8/15/31		343,434.70		337,981.00	5,453.70-
	CELGENE CORP DTD 10/07/10 3.950 10/15/2020 CUSIP 151020AE4					
350,000.000	ALLISON TRANS-RYAN LABS	106.42	372,477.00	106.47	372,659.00	182.00
350,000.000	TOTAL CELGENE CORP 3.950% 10/15/20		372,477.00		372,659.00	182.00
	CHEVRON CORP DTD 06/24/13 3.191 06/24/2023 CUSIP 166764AH3					
225,000.000	ALLISON TRANS-RYAN LABS	100.27	225,605.25	101.34	228,017.25	2,412.00
225,000.000	TOTAL CHEVRON CORP 3.191% 6/24/23		225,605.25		228,017.25	2,412.00

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**
**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

<u>PAR VALUE/SHARES</u>	<u>DESCRIPTION</u>	<u>REVALUED COST</u>		<u>MARKET VALUE</u>		<u>UNREALIZED GAIN/LOSS ON REVALUED COST</u>
		<u>UNIT COST</u>	<u>TOTAL COST</u>	<u>UNIT PRICE</u>	<u>TOTAL MARKET</u>	
	CITIGROUP INC DTD 07/23/09 8.125 07/15/2039 CUSIP 172967EW7					
155,000.000	ALLISON TRANS-RYAN LABS	143.81	222,908.60	143.81	222,905.50	3.10-
155,000.000	TOTAL CITIGROUP INC 8.125% 7/15/39		222,908.60		222,905.50	3.10-
	CME GROUP INC DTD 09/09/13 5.300 09/15/2043 CUSIP 12572QAF2					
405,000.000	ALLISON TRANS-RYAN LABS	113.23	458,569.35	113.18	458,387.10	182.25-
405,000.000	TOTAL CME GROUP INC 5.300% 9/15/43		458,569.35		458,387.10	182.25-
	COMCAST CORP DTD 01/14/13 4.250 01/15/2033 CUSIP 20030NBH3					
460,000.000	ALLISON TRANS-RYAN LABS	99.35	457,014.60	99.39	457,175.60	161.00
460,000.000	TOTAL COMCAST CORP 4.250% 1/15/33		457,014.60		457,175.60	161.00
	COMCAST CORP DTD 11/17/06 5.875 02/15/2018 CUSIP 20030NAR2					
200,000.000	ALLISON TRANS-RYAN LABS	110.58	221,162.00	109.98	219,968.00	1,194.00-
200,000.000	TOTAL COMCAST CORP 5.875% 2/15/18		221,162.00		219,968.00	1,194.00-
	COMMONWEALTH EDISON CO DTD 03/02/15 3.700 03/01/2045 CUSIP 202795JF8					
510,000.000	ALLISON TRANS-RYAN LABS	90.47	461,417.40	91.50	466,634.70	5,217.30
510,000.000	TOTAL COMMONWEALTH EDISON 3.700% 3/01/45		461,417.40		466,634.70	5,217.30
	CONS EDISON CO OF NY DTD 03/06/14 4.450 03/15/2044 CUSIP 209111FD0					
260,000.000	ALLISON TRANS-RYAN LABS	100.15	260,400.40	102.28	265,933.20	5,532.80
260,000.000	TOTAL CONS EDISON CO OF NY 4.450% 3/15/44		260,400.40		265,933.20	5,532.80

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**
**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

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		<u>UNIT COST</u>	<u>TOTAL COST</u>	<u>UNIT PRICE</u>	<u>TOTAL MARKET</u>	
	CR BARD INC DTD 12/20/10 4.400 01/15/2021 CUSIP 067383AC3					
275,000.000	ALLISON TRANS-RYAN LABS	107.19	294,778.00	107.64	296,021.00	1,243.00
275,000.000	TOTAL CR BARD INC 4.400% 1/15/21		294,778.00		296,021.00	1,243.00
	DANAHER CORP DTD 09/15/15 4.375 09/15/2045 CUSIP 235851AR3					
525,000.000	ALLISON TRANS-RYAN LABS	99.78	523,866.00	103.43	543,012.75	19,146.75
525,000.000	TOTAL DANAHER CORP 4.375% 9/15/45		523,866.00		543,012.75	19,146.75
	DUKE ENERGY CORP DTD 06/13/13 2.100 06/15/2018 CUSIP 26441CAK1					
455,000.000	ALLISON TRANS-RYAN LABS	101.15	460,246.15	101.17	460,337.15	91.00
455,000.000	TOTAL DUKE ENERGY CORP 2.100% 6/15/18		460,246.15		460,337.15	91.00
	ECOLAB INC DTD 12/13/12 1.450 12/08/2017 CUSIP 278865AP5					
600,000.000	ALLISON TRANS-RYAN LABS	99.21	595,284.00	99.51	597,048.00	1,764.00
600,000.000	TOTAL ECOLAB INC 1.450% 12/08/17		595,284.00		597,048.00	1,764.00
	ENERGY TRANSFER PARTNERS DTD 05/12/11 6.050 06/01/2041 CUSIP 29273RAP4					
230,000.000	ALLISON TRANS-RYAN LABS	97.42	224,061.40	88.72	204,049.10	20,012.30-
230,000.000	TOTAL ENERGY TRANSFER PART 6.050% 6/01/41		224,061.40		204,049.10	20,012.30-
	EXELON GENERATION CO LLC DTD 09/23/09 6.250 10/01/2039 CUSIP 30161MAG8					
410,000.000	ALLISON TRANS-RYAN LABS	110.39	452,582.60	106.21	435,469.20	17,113.40-
410,000.000	TOTAL EXELON GENERATION CO 6.250% 10/01/39		452,582.60		435,469.20	17,113.40-

ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	FLORIDA POWER & LIGHT CO DTD 05/15/14 3.250 06/01/2024 CUSIP 341081FK8					
500,000.000	ALLISON TRANS-RYAN LABS	101.48	507,400.00	102.66	513,310.00	5,910.00
500,000.000	TOTAL FLORIDA POWER & LIGH 3.250% 6/01/24		507,400.00		513,310.00	5,910.00
	FORD MOTOR CREDIT CO LLC DTD 08/01/11 5.875 08/02/2021 CUSIP 345397VU4					
200,000.000	ALLISON TRANS-RYAN LABS	113.59	227,188.00	113.20	226,400.00	788.00-
200,000.000	TOTAL FORD MOTOR CREDIT CO 5.875% 8/02/21		227,188.00		226,400.00	788.00-
	FRANCE TELECOM DTD 09/14/11 4.125 09/14/2021 CUSIP 35177PAW7					
210,000.000	ALLISON TRANS-RYAN LABS	107.20	225,122.10	107.11	224,922.60	199.50-
210,000.000	TOTAL FRANCE TELECOM 4.125% 9/14/21		225,122.10		224,922.60	199.50-
	FRANKLIN RESOURCES INC DTD 09/24/12 2.800 09/15/2022 CUSIP 354613AJ0					
220,000.000	ALLISON TRANS-RYAN LABS	98.97	217,742.80	99.69	219,315.80	1,573.00
220,000.000	TOTAL FRANKLIN RESOURCES 2.800% 9/15/22		217,742.80		219,315.80	1,573.00
	FREEPORT-MCMORAN C & G DTD 09/15/13 2.375 03/15/2018 CUSIP 35671DBD6					
465,000.000	ALLISON TRANS-RYAN LABS	99.37	462,093.75	87.50	406,875.00	55,218.75-
465,000.000	TOTAL FREEPORT-MCMORAN C 2.375% 3/15/18		462,093.75		406,875.00	55,218.75-
	GENERAL ELEC CAP CORP DTD 01/07/11 4.625 01/07/2021 CUSIP 36962G4Y7					
410,000.000	ALLISON TRANS-RYAN LABS	109.82	450,253.80	111.60	457,551.80	7,298.00
410,000.000	TOTAL GENERAL ELEC CAP COR 4.625% 1/07/21		450,253.80		457,551.80	7,298.00

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	GENERAL ELEC CAP CORP DTD 01/09/09 6.875 01/10/2039 CUSIP 36962G4B7					
335,000.000	ALLISON TRANS-RYAN LABS	135.07	452,474.45	140.01	469,040.20	16,565.75
335,000.000	TOTAL GENERAL ELEC CAP COR 6.875% 1/10/39		452,474.45		469,040.20	16,565.75
	GENERAL ELECTRIC CO DTD 03/11/14 4.500 03/11/2044 CUSIP 369604BH5					
505,000.000	ALLISON TRANS-RYAN LABS	101.21	511,090.30	103.63	523,331.50	12,241.20
505,000.000	TOTAL GENERAL ELECTRIC CO 4.500% 3/11/44		511,090.30		523,331.50	12,241.20
	GEORGIA POWER COMPANY DTD 03/06/12 4.300 03/15/2042 CUSIP 373334JW2					
475,000.000	ALLISON TRANS-RYAN LABS	95.90	455,510.75	92.25	438,206.50	17,304.25-
475,000.000	TOTAL GEORGIA POWER COMPAN 4.300% 3/15/42		455,510.75		438,206.50	17,304.25-
	GOLDMAN SACHS GROUP INC DTD 01/24/12 5.750 01/24/2022 CUSIP 38141GGS7					
395,000.000	ALLISON TRANS-RYAN LABS	114.05	450,497.50	114.77	453,337.55	2,840.05
395,000.000	TOTAL GOLDMAN SACHS GROUP 5.750% 1/24/22		450,497.50		453,337.55	2,840.05
	GOLDMAN SACHS GROUP INC DTD 08/30/2007 6.250 09/01/2017 CUSIP 38144LAB6					
330,000.000	ALLISON TRANS-RYAN LABS	109.68	361,944.00	108.67	358,624.20	3,319.80-
330,000.000	TOTAL GOLDMAN SACHS GROUP 6.250% 9/01/17		361,944.00		358,624.20	3,319.80-
	GOOGLE INC DTD 02/25/14 3.375 02/25/2024 CUSIP 38259PAD4					
220,000.000	ALLISON TRANS-RYAN LABS	103.20	227,048.80	103.74	228,225.80	1,177.00
220,000.000	TOTAL GOOGLE INC 3.375% 2/25/24		227,048.80		228,225.80	1,177.00

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

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 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	HOME DEPOT INC DTD 09/10/13 3.750 02/15/2024 CUSIP 437076BC5					
430,000.000	ALLISON TRANS-RYAN LABS	103.83	446,456.10	106.12	456,303.10	9,847.00
430,000.000	TOTAL HOME DEPOT INC 3.750% 2/15/24		446,456.10		456,303.10	9,847.00
	HSBC BK USA N A GLOBAL DTD 10/25/04 5.875 11/01/2034 CUSIP 4042Q1AA5					
300,000.000	ALLISON TRANS-RYAN LABS	117.82	353,460.00	116.29	348,867.00	4,593.00-
300,000.000	TOTAL HSBC BK USA N A GLOB 5.875% 11/01/34		353,460.00		348,867.00	4,593.00-
	INTEL CORP DTD 07/29/15 3.700 07/29/2025 CUSIP 458140AS9					
190,000.000	ALLISON TRANS-RYAN LABS	99.85	189,716.90	102.60	194,932.40	5,215.50
190,000.000	TOTAL INTEL CORP 3.700% 7/29/25		189,716.90		194,932.40	5,215.50
	JPMORGAN CHASE & CO DTD 09/24/12 3.250 09/23/2022 CUSIP 46625HJE1					
455,000.000	ALLISON TRANS-RYAN LABS	99.71	453,671.40	100.07	455,327.60	1,656.20
455,000.000	TOTAL JPMORGAN CHASE & CO 3.250% 9/23/22		453,671.40		455,327.60	1,656.20
	JPMORGAN CHASE & CO DTD 08/21/13 5.625 08/16/2043 CUSIP 46625HJM3					
475,000.000	ALLISON TRANS-RYAN LABS	106.90	507,779.75	110.03	522,652.00	14,872.25
475,000.000	TOTAL JPMORGAN CHASE & CO 5.625% 8/16/43		507,779.75		522,652.00	14,872.25
	KEYCORP MED TERM NOTE DTD 03/24/11 5.100 03/24/2021 CUSIP 49326EED1					
325,000.000	ALLISON TRANS-RYAN LABS	111.01	360,785.75	110.65	359,606.00	1,179.75-
325,000.000	TOTAL KEYCORP 5.100% 3/24/21		360,785.75		359,606.00	1,179.75-

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

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 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	KINDER MORGAN ENER PART DTD 09/16/09 6.500 09/01/2039 CUSIP 494550BD7					
180,000.000	ALLISON TRANS-RYAN LABS	100.43	180,770.40	94.95	170,906.40	9,864.00-
180,000.000	TOTAL KINDER MORGAN ENER 6.500% 9/01/39		180,770.40		170,906.40	9,864.00-
	LOWE'S COMPANIES INC DTD 11/23/11 3.800 11/15/2021 CUSIP 548661CV7					
210,000.000	ALLISON TRANS-RYAN LABS	106.31	223,253.10	106.52	223,689.90	436.80
210,000.000	TOTAL LOWE'S COMPANIES INC 3.800% 11/15/21		223,253.10		223,689.90	436.80
	LOWE'S COMPANIES INC DTD 10/06/05 5.500 10/15/2035 CUSIP 548661CJ4					
200,000.000	ALLISON TRANS-RYAN LABS	114.36	228,712.00	115.37	230,744.00	2,032.00
200,000.000	TOTAL LOWE'S COMPANIES INC 5.500% 10/15/35		228,712.00		230,744.00	2,032.00
	LYONDELLBASELL IND NV DTD 04/09/12 5.000 04/15/2019 CUSIP 552081AG6					
65,000.000	ALLISON TRANS-RYAN LABS	108.39	70,455.45	107.82	70,083.00	372.45-
65,000.000	TOTAL LYONDELLBASELL IND 5.000% 4/15/19		70,455.45		70,083.00	372.45-
	MASTERCARD INC DTD 03/31/14 3.375 04/01/2024 CUSIP 57636QAB0					
445,000.000	ALLISON TRANS-RYAN LABS	101.79	452,987.75	102.22	454,901.25	1,913.50
445,000.000	TOTAL MASTERCARD INC 3.375% 4/01/24		452,987.75		454,901.25	1,913.50
	MEDTRONIC INC DTD 03/26/13 2.750 04/01/2023 CUSIP 585055AZ9					
235,000.000	ALLISON TRANS-RYAN LABS	97.23	228,483.45	98.19	230,737.10	2,253.65
235,000.000	TOTAL MEDTRONIC INC 2.750% 4/01/23		228,483.45		230,737.10	2,253.65

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	MEDTRONIC INC DTD 03/26/13 4.000 04/01/2043 CUSIP 585055AY2					
245,000.000	ALLISON TRANS-RYAN LABS	92.11	225,676.85	93.19	228,327.75	2,650.90
245,000.000	TOTAL MEDTRONIC INC 4.000% 4/01/43		225,676.85		228,327.75	2,650.90
	MERCK & CO INC DTD 09/13/12 2.400 09/15/2022 CUSIP 589331AT4					
330,000.000	ALLISON TRANS-RYAN LABS	96.18	317,387.40	97.53	321,845.70	4,458.30
330,000.000	TOTAL MERCK & CO INC 2.400% 9/15/22		317,387.40		321,845.70	4,458.30
	METLIFE INC DTD 11/13/13 4.875 11/13/2043 CUSIP 59156RBG2					
220,000.000	ALLISON TRANS-RYAN LABS	104.10	229,031.00	105.41	231,910.80	2,879.80
220,000.000	TOTAL METLIFE INC 4.875% 11/13/43		229,031.00		231,910.80	2,879.80
	MICROSOFT CORP DTD 12/06/13 3.625 12/15/2023 CUSIP 594918AW4					
435,000.000	ALLISON TRANS-RYAN LABS	104.62	455,083.95	106.09	461,478.45	6,394.50
435,000.000	TOTAL MICROSOFT CORP 3.625% 12/15/23		455,083.95		461,478.45	6,394.50
	MIDAMERICAN ENERGY CO DTD 04/03/14 3.500 10/15/2024 CUSIP 595620AM7					
500,000.000	ALLISON TRANS-RYAN LABS	102.73	513,640.00	103.66	518,325.00	4,685.00
500,000.000	TOTAL MIDAMERICAN ENERGY 3.500% 10/15/24		513,640.00		518,325.00	4,685.00
	MIDAMERICAN ENERGY CO DTD 09/19/13 4.800 09/15/2043 CUSIP 595620AL9					
330,000.000	ALLISON TRANS-RYAN LABS	108.13	356,845.50	109.47	361,264.20	4,418.70
330,000.000	TOTAL MIDAMERICAN ENERGY 4.800% 9/15/43		356,845.50		361,264.20	4,418.70

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 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	MORGAN STANLEY DTD 07/26/10 5.500 07/24/2020 CUSIP 6174467P8					
200.000.000	ALLISON TRANS-RYAN LABS	112.44	224,878.00	112.26	224,530.00	348.00-
200.000.000	TOTAL MORGAN STANLEY 5.500% 7/24/20		224,878.00		224,530.00	348.00-
	NBCUNIVERSAL MEDIA LLC DTD 04/01/11 4.375 04/01/2021 CUSIP 63946BAE0					
205.000.000	ALLISON TRANS-RYAN LABS	108.96	223,361.85	109.56	224,591.85	1,230.00
205.000.000	TOTAL NBCUNIVERSAL MEDIA 4.375% 4/01/21		223,361.85		224,591.85	1,230.00
	NIKE INC DTD 04/26/13 2.250 05/01/2023 CUSIP 654106AC7					
270.000.000	ALLISON TRANS-RYAN LABS	96.69	261,052.20	96.54	260,655.30	396.90-
270.000.000	TOTAL NIKE INC 2.250% 5/01/23		261,052.20		260,655.30	396.90-
	NORTHERN TRUST CORP DTD 10/31/13 3.950 10/30/2025 CUSIP 665859AP9					
285.000.000	ALLISON TRANS-RYAN LABS	103.12	293,878.50	104.73	298,486.20	4,607.70
285.000.000	TOTAL NORTHERN TRUST CORP 3.950% 10/30/25		293,878.50		298,486.20	4,607.70
	NORTHROP GRUMMAN CORP DTD 05/31/13 3.250 08/01/2023 CUSIP 666807BG6					
230.000.000	ALLISON TRANS-RYAN LABS	97.83	224,999.80	99.79	229,528.50	4,528.70
230.000.000	TOTAL NORTHROP GRUMMAN COR 3.250% 8/01/23		224,999.80		229,528.50	4,528.70
	NORTHROP GRUMMAN CORP DTD 05/31/13 4.750 06/01/2043 CUSIP 666807BH4					
265.000.000	ALLISON TRANS-RYAN LABS	101.77	269,690.50	103.17	273,408.45	3,717.95
265.000.000	TOTAL NORTHROP GRUMMAN COR 4.750% 6/01/43		269,690.50		273,408.45	3,717.95

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AS OF SEPTEMBER 30, 2015**
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		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	NOVARTIS CAPITAL CORP DTD 09/21/12 2.400 09/21/2022 CUSIP 66989HAE8					
300,000.000	ALLISON TRANS-RYAN LABS	97.28	291,834.00	98.72	296,151.00	4,317.00
300,000.000	TOTAL NOVARTIS CAPITAL COR 2.400% 9/21/22		291,834.00		296,151.00	4,317.00
	NUCOR CORP DTD 07/29/13 5.200 08/01/2043 CUSIP 670346AN5					
445,000.000	ALLISON TRANS-RYAN LABS	101.68	452,458.20	102.47	455,995.95	3,537.75
445,000.000	TOTAL NUCOR CORP 5.200% 8/01/43		452,458.20		455,995.95	3,537.75
	OMNICOM GROUP INC DTD 04/23/12 3.625 05/01/2022 CUSIP 681919AZ9					
405,000.000	ALLISON TRANS-RYAN LABS	101.58	411,407.10	101.18	409,791.15	1,615.95-
405,000.000	TOTAL OMNICOM GROUP INC 3.625% 5/01/22		411,407.10		409,791.15	1,615.95-
	ORACLE CORP DTD 07/16/13 2.375 01/15/2019 CUSIP 68389XAQ8					
220,000.000	ALLISON TRANS-RYAN LABS	101.58	223,480.40	101.93	224,241.60	761.20
220,000.000	TOTAL ORACLE CORP 2.375% 1/15/19		223,480.40		224,241.60	761.20
	ORACLE CORP DTD 04/09/08 6.500 04/15/2038 CUSIP 68389XAE5					
360,000.000	ALLISON TRANS-RYAN LABS	125.80	452,865.60	126.82	456,552.00	3,686.40
360,000.000	TOTAL ORACLE CORP 6.500% 4/15/38		452,865.60		456,552.00	3,686.40
	RIO TINTO FIN USA LTD DTD 05/20/11 4.125 05/20/2021 CUSIP 767201AN6					
425,000.000	ALLISON TRANS-RYAN LABS	105.76	449,467.25	104.83	445,527.50	3,939.75-
425,000.000	TOTAL RIO TINTO FIN USA LT 4.125% 5/20/21		449,467.25		445,527.50	3,939.75-

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 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	SOUTHWESTERN PUBLIC SERV DTD 08/10/11 4.500 08/15/2041 CUSIP 845743BN2					
440,000.000	ALLISON TRANS-RYAN LABS	102.52	451,079.20	105.69	465,049.20	13,970.00
440,000.000	TOTAL SOUTHWESTERN PUBLIC 4.500% 8/15/41		451,079.20		465,049.20	13,970.00
	STATOIL ASA DTD 05/15/13 3.950 05/15/2043 CUSIP 85771PAL6					
460,000.000	ALLISON TRANS-RYAN LABS	93.81	431,516.80	93.36	429,460.60	2,056.20-
460,000.000	TOTAL STATOIL ASA 3.950% 5/15/43		431,516.80		429,460.60	2,056.20-
	STATOILHYDRO ASA DTD 04/23/09 5.250 04/15/2019 CUSIP 85771SAA4					
365,000.000	ALLISON TRANS-RYAN LABS	111.68	407,632.00	111.11	405,536.90	2,095.10-
365,000.000	TOTAL STATOILHYDRO ASA 5.250% 4/15/19		407,632.00		405,536.90	2,095.10-
	TIME WARNER INC DTD 04/01/11 6.250 03/29/2041 CUSIP 887317AL9					
395,000.000	ALLISON TRANS-RYAN LABS	114.22	451,176.90	115.17	454,933.35	3,756.45
395,000.000	TOTAL TIME WARNER INC 6.250% 3/29/41		451,176.90		454,933.35	3,756.45
	TJX COS INC DTD 05/02/13 2.500 05/15/2023 CUSIP 872540AP4					
235,000.000	ALLISON TRANS-RYAN LABS	96.84	227,585.75	96.83	227,559.90	25.85-
235,000.000	TOTAL TJX COS INC 2.500% 5/15/23		227,585.75		227,559.90	25.85-
	TOYOTA MOTOR CREDIT CORP DTD 01/12/12 3.300 01/12/2022 CUSIP 89233P5T9					
440,000.000	ALLISON TRANS-RYAN LABS	103.86	456,975.20	103.50	455,391.20	1,584.00-
440,000.000	TOTAL TOYOTA MOTOR CREDIT 3.300% 1/12/22		456,975.20		455,391.20	1,584.00-

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 AS OF SEPTEMBER 30, 2015**

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		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	UNITED TECHNOLOGIES CORP DTD 06/01/12 3.100 06/01/2022 CUSIP 913017BV0					
225,000.000	ALLISON TRANS-RYAN LABS	101.05	227,355.75	101.58	228,552.75	1,197.00
225,000.000	TOTAL UNITED TECHNOLOGIES 3.100% 6/01/22		227,355.75		228,552.75	1,197.00
	UNITED TECHNOLOGIES CORP DTD 06/01/12 4.500 06/01/2042 CUSIP 913017BT5					
225,000.000	ALLISON TRANS-RYAN LABS	102.24	230,033.25	101.83	229,115.25	918.00-
225,000.000	TOTAL UNITED TECHNOLOGIES 4.500% 6/01/42		230,033.25		229,115.25	918.00-
	UNITEDHEALTH GROUP INC DTD 07/23/15 4.625 07/15/2035 CUSIP 91324PCQ3					
185,000.000	ALLISON TRANS-RYAN LABS	99.99	184,977.80	105.51	195,200.90	10,223.10
185,000.000	TOTAL UNITEDHEALTH GROUP 4.625% 7/15/35		184,977.80		195,200.90	10,223.10
	US BANCORP MED TERM NOTE DTD 11/07/13 1.950 11/15/2018 CUSIP 91159HHE3					
220,000.000	ALLISON TRANS-RYAN LABS	100.84	221,859.00	101.04	222,294.60	435.60
220,000.000	TOTAL US BANCORP 1.950% 11/15/18		221,859.00		222,294.60	435.60
	US BANCORP MED TERM NOTE DTD 03/02/12 3.000 03/15/2022 CUSIP 91159HHC7					
225,000.000	ALLISON TRANS-RYAN LABS	100.33	225,749.25	102.36	230,321.25	4,572.00
225,000.000	TOTAL US BANCORP 3.000% 3/15/22		225,749.25		230,321.25	4,572.00
	VERIZON COMMUNICATIONS DTD 10/29/14 4.400 11/01/2034 CUSIP 92343VCQ5					
480,000.000	ALLISON TRANS-RYAN LABS	94.25	452,424.00	93.05	446,620.80	5,803.20-
480,000.000	TOTAL VERIZON COMMUNICATIO 4.400% 11/01/34		452,424.00		446,620.80	5,803.20-

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AS OF SEPTEMBER 30, 2015**
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		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	VERIZON COMMUNICATIONS DTD 03/27/09 6.350 04/01/2019 CUSIP 92343VAV6					
390,000.000	ALLISON TRANS-RYAN LABS	114.26	445,625.70	113.94	444,362.10	1,263.60-
390,000.000	TOTAL VERIZON COMMUNICATIO 6.350% 4/01/19		445,625.70		444,362.10	1,263.60-
	VIRGINIA ELECTRIC POWER DTD 12/04/07 6.350 11/30/2037 CUSIP 927804FE9					
400,000.000	ALLISON TRANS-RYAN LABS	127.18	508,740.00	129.39	517,556.00	8,816.00
400,000.000	TOTAL VIRGINIA ELECTRIC PO 6.350% 11/30/37		508,740.00		517,556.00	8,816.00
	FRANCE TELECOM SA SER W.I. DTD 09/01/01 8.500 03/01/2031 CUSIP 35177PAL1					
180,000.000	ALLISON TRANS-RYAN LABS	142.04	255,666.60	141.75	255,150.00	516.60-
180,000.000	TOTAL VR FRANCE TELECOM 8.500% 3/01/31		255,666.60		255,150.00	516.60-
	WELLPOINT INC DTD 09/10/12 3.300 01/15/2023 CUSIP 94973VBA4					
580,000.000	ALLISON TRANS-RYAN LABS	96.96	562,397.00	98.96	573,962.20	11,565.20
580,000.000	TOTAL WELLPOINT INC 3.300% 1/15/23		562,397.00		573,962.20	11,565.20
	WELLS FARGO & COMPANY DTD 02/13/13 3.450 02/13/2023 CUSIP 94974BFJ4					
455,000.000	ALLISON TRANS-RYAN LABS	99.21	451,414.60	99.53	452,870.60	1,456.00
455,000.000	TOTAL WELLS FARGO & COMPAN 3.450% 2/13/23		451,414.60		452,870.60	1,456.00
	WELLS FARGO & COMPANY DTD 03/08/12 3.500 03/08/2022 CUSIP 94974BFC9					
500,000.000	ALLISON TRANS-RYAN LABS	103.52	517,600.00	103.37	516,865.00	735.00-
500,000.000	TOTAL WELLS FARGO & COMPAN 3.500% 3/08/22		517,600.00		516,865.00	735.00-

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	WELLS FARGO & COMPANY MED TERM NOTE DTD 09/28/15 3.550 09/29/2025 CUSIP 94974BGP9					
250,000.000	ALLISON TRANS-RYAN LABS	100.41	251,025.00	100.04	250,095.00	930.00-
250,000.000	TOTAL WELLS FARGO & COMPAN 3.550% 9/29/25		251,025.00		250,095.00	930.00-
	WYETH DTD 12/16/03 6.450 02/01/2024 CUSIP 983024AF7					
315,000.000	ALLISON TRANS-RYAN LABS	123.57	389,248.65	123.91	390,332.25	1,083.60
315,000.000	TOTAL WYETH 6.450% 2/01/24		389,248.65		390,332.25	1,083.60
	3M COMPANY MED TERM NOTE DTD 06/05/14 3.875 06/15/2044 CUSIP 88579YAH4					
230,000.000	ALLISON TRANS-RYAN LABS	97.23	223,629.00	98.21	225,883.00	2,254.00
230,000.000	TOTAL 3M COMPANY 3.875% 6/15/44		223,629.00		225,883.00	2,254.00
	TOTAL CORPORATE BONDS		34,107,080.75		34,194,217.35	87,136.60
	CORPORATE BACKED OBLIGATION					
	AMERICAN HOMES 4 RENT SER 2015-SFR1 CL D *16 DAY DELAY* 144A PRIV PLCMT 4.407 04/17/2052 CUSIP 02666AAD0					
480,000.000	ALLISON TRANS-RYAN LABS	99.00	475,218.75	96.69	464,107.20	11,111.55-
480,000.000	TOTAL AMERICAN HOMES 4 REN 4.407% 4/17/52		475,218.75		464,107.20	11,111.55-
	AMERICREDIT AUTOMOBILE RECEIVA SER 2015-2 CL D *0 DAY DELAY* DTD 04/15/15 3.000 06/08/2021 CUSIP 03065LAG4					
510,000.000	ALLISON TRANS-RYAN LABS	99.62	508,067.58	100.61	513,105.90	5,038.32
510,000.000	TOTAL AMERICREDIT AUTOMOB 3.000% 6/08/21		508,067.58		513,105.90	5,038.32

**ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015**
**ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	AVIS BUDGET RENTAL CAR FUNDING SER 2014-1A CL C *0 DAY DELAY* 144A PRIV PLCMT 3.750 07/20/2020 CUSIP 05377RB06					
585,000.000	ALLISON TRANS-RYAN LABS	100.20	586,142.58	101.26	592,365.15	6,222.57
585,000.000	TOTAL AVIS BUDGET RENTAL 3.750% 7/20/20		586,142.58		592,365.15	6,222.57
	SANTANDER DRIVE AUTO RECEIVABL SER 2015-2 CL D *0 DAY DELAY* DTD 04/22/15 3.020 04/15/2021 CUSIP 80284BAG9					
440,000.000	ALLISON TRANS-RYAN LABS	99.52	437,885.94	99.37	437,241.20	644.74-
440,000.000	TOTAL SANTANDER DRIVE AUTO 3.020% 4/15/21		437,885.94		437,241.20	644.74-
	SANTANDER DRIVE AUTO RECEIVABL SER 2014-4 CL D *0 DAY DELAY* DTD 09/17/14 3.100 11/16/2020 CUSIP 80283YAGO					
435,000.000	ALLISON TRANS-RYAN LABS	101.32	440,743.36	100.97	439,219.50	1,523.86-
435,000.000	TOTAL SANTANDER DRIVE AUTO 3.100% 11/16/20		440,743.36		439,219.50	1,523.86-
	SANTANDER DRIVE AUTO RECEIVABL SER 2015-1 CL D *0 DAY DELAY* DTD 02/25/15 3.240 04/15/2021 CUSIP 80284CAG7					
530,000.000	ALLISON TRANS-RYAN LABS	100.45	532,401.56	101.07	535,676.30	3,274.74
530,000.000	TOTAL SANTANDER DRIVE AUTO 3.240% 4/15/21		532,401.56		535,676.30	3,274.74
	TOTAL CORPORATE BACKED OBLIGATION		2,980,459.77		2,981,715.25	1,255.48
	MORTGAGE BACKED OBLIGATION					
	AMERICAN HOMES 4 RENT SER 2015-SFR2 CL C *0 DAY DELAY* 144A PRIV PLCMT 4.691 10/17/2045 CUSIP 02666BAC0					
320,000.000	ALLISON TRANS-RYAN LABS	100.00	319,998.27	101.17	323,731.20	3,732.93
320,000.000	TOTAL AMERICAN HOMES 4 REN 4.691% 10/17/45		319,998.27		323,731.20	3,732.93

ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	COMM 2015-LC21 MTG TR MTG PASS THRU CTF CL C SER 2015-LC21 CL C *0 DAY DELAY* DTD 06/01/15 1.000 07/10/2048 CUSIP 12593FBH6					
370,000.000	ALLISON TRANS-RYAN LABS	97.37	360,279.84	94.65	350,201.30	10,078.54-
370,000.000	TOTAL COMM 2015-LC21 /MTG 1.000% 7/10/48		360,279.84		350,201.30	10,078.54-
	CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL D *14 DAY DELAY* 144A PRIV PLCMT 4.373 09/15/2037 CUSIP 12649AAN9					
480,000.000	ALLISON TRANS-RYAN LABS	98.80	474,262.50	99.42	477,216.00	2,953.50
480,000.000	TOTAL CREDIT SUISSE MORTG 4.3733% 9/15/37		474,262.50		477,216.00	2,953.50
	CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 CL D *14 DAY DELAY* DTD 05/01/15 06/15/2057 CUSIP 12634NBA5					
780,000.000	ALLISON TRANS-RYAN LABS	88.73	692,067.19	83.61	652,142.40	39,924.79-
780,000.000	TOTAL CSAIL COMMERCIAL MO 4.3536% 6/15/57		692,067.19		652,142.40	39,924.79-
	CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C1 CL C *14 DAY DELAY* DTD 03/01/15 4.445 04/15/2050 CUSIP 126281BF0					
655,000.000	ALLISON TRANS-RYAN LABS	99.52	651,878.52	98.14	642,823.55	9,054.97-
655,000.000	TOTAL CSAIL COMMERCIAL MO 4.4453% 4/15/50		651,878.52		642,823.55	9,054.97-
	COMM MORTGAGE TRUST SER 2014-CR19 CL D *9 DAY DELAY* 144A PRIV PLCMT 08/10/2047 CUSIP 12592GAG8					
500,000.000	ALLISON TRANS-RYAN LABS	92.56	462,812.50	89.78	448,925.00	13,887.50-
500,000.000	TOTAL VR COMM MORTGAGE 4.7199% 8/10/47		462,812.50		448,925.00	13,887.50-

ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015

ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	COMM MORTGAGE TRUST SER 2014-UBS2 CL D *9 DAY DELAY* 144A PRIV PLCMT 03/10/2047 CUSIP 12591UAP8					
635,000.000	ALLISON TRANS-RYAN LABS	94.84	602,257.81	92.89	589,845.15	12,412.66-
635,000.000	TOTAL VR COMM MORTGAGE 5.01526% 3/10/47		602,257.81		589,845.15	12,412.66-
	DBUBS MORTGAGE TRUST SER 2011-LC2A CL D *9 DAY DELAY* 144A PRIV PLCMT 07/10/2044 CUSIP 23305XAJ0					
560,000.000	ALLISON TRANS-RYAN LABS	106.96	599,003.13	106.74	597,727.20	1,275.93-
560,000.000	TOTAL VR DBUBS MORTGAGE 5.4578% 7/10/44		599,003.13		597,727.20	1,275.93-
	FREMF MORTGAGE TRUST SER 2015-K48 CL B *24 DAY DELAY* 144A PRIV PLCMT 06/25/2025 CUSIP 30293HAE5					
460,000.000	ALLISON TRANS-RYAN LABS	90.32	415,471.74	91.58	421,281.80	5,810.06
460,000.000	TOTAL VR FREMF MORTGAGE 3.6353% 6/25/25		415,471.74		421,281.80	5,810.06
	JP MORGAN CHASE COMMERCIAL MOR SER 2011-C3 CL D *14 DAY DELAY* 144A PRIV PLCMT 02/15/2046 CUSIP 46635TBA9					
590,000.000	ALLISON TRANS-RYAN LABS	109.14	643,929.69	107.73	635,630.60	8,299.09-
590,000.000	TOTAL VR JP MORGAN CHASE 5.73401% 2/15/46		643,929.69		635,630.60	8,299.09-
	JPMBB COMMERCIAL MORTGAGE SECU SER 2015-C28 CL C *14 DAY DELAY* DTD 04/01/15 10/15/2048 CUSIP 46644FAK7					
635,000.000	ALLISON TRANS-RYAN LABS	97.08	616,446.09	92.71	588,721.20	27,724.89-
635,000.000	TOTAL VR JPMBB COMMERCIA 4.24056% 10/15/48		616,446.09		588,721.20	27,724.89-

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	UBS-CITIGROUP COMMERCIAL MORTG SER 2011-C1 CL E *9 DAY DELAY* 144A PRIV PLCMT 01/10/2045 CUSIP 90268TAS3					
550,000.000	ALLISON TRANS-RYAN LABS	108.62	597,437.50	108.42	596,315.50	1,122.00-
550,000.000	TOTAL VR UBS-CITIGROUP 6.08395% 1/10/45		597,437.50		596,315.50	1,122.00-
	TOTAL MORTGAGE BACKED OBLIGATION		6,435,844.78		6,324,560.90	111,283.88-
	PRIVATE PLACEMENT					
	FMR LLC 144A PRIV PLCMT 6.500 12/14/2040 CUSIP 30251BAC2					
415,000.000	ALLISON TRANS-RYAN LABS	123.43	512,240.30	125.72	521,725.55	9,485.25
415,000.000	TOTAL P/P FMR LLC 6.500% 12/14/40		512,240.30		521,725.55	9,485.25
	MET LIFE GLOB FUNDING I 144A PRIV PLCMT 3.000 01/10/2023 CUSIP 59217GAX7					
475,000.000	ALLISON TRANS-RYAN LABS	98.36	467,231.00	99.58	472,995.50	5,764.50
475,000.000	TOTAL P/P MET LIFE GLOB FU 3.000% 1/10/23		467,231.00		472,995.50	5,764.50
	TOTAL PRIVATE PLACEMENT		979,471.30		994,721.05	15,249.75
	TOTAL BONDS & NOTES		59,351,257.41		60,375,862.60	1,024,605.19
	MUTUAL FUNDS					
	MUTUAL FUNDS- EQUITY					
	BLACKSTONE ALTERNATIVE MULTI-STRATEGY FUND CLASS I CUSIP 09257V201					
136,801.541	ALLISON HOURLY MUTUAL FUNDS	10.38	1,420,000.00	10.37	1,418,631.98	1,368.02-
136,801.541	TOTAL BLACKSTONE ALT MULTI-STRAT-I		1,420,000.00		1,418,631.98	1,368.02-

**ASSET DETAIL REVALUED COST
 AS OF SEPTEMBER 30, 2015**

**ALLISON HOURLY CONSOLIDATED
 ACCOUNT NUMBER 22831199**

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	DFA EMERGING MARKETS CORE EQUITY FUND CLASS I #5272 CUSIP 233203421					
44,972.456	ALLISON HOURLY MUTUAL FUNDS	18.64	838,180.88	15.90	715,062.05	123,118.83-
44,972.456	TOTAL DFA EMERG MKTS CORE EQTY FD I #5272		838,180.88		715,062.05	123,118.83-
	EATON VANCE ATLANTA CAPITAL SMID-CAP FUND CLASS R6 #1016 CUSIP 277902235					
79,123.328	ALLISON HOURLY MUTUAL FUNDS	26.92	2,130,000.00	25.78	2,039,799.40	90,200.60-
79,123.328	TOTAL EATON VANCE-ATLANTA SMID-R6 #1016		2,130,000.00		2,039,799.40	90,200.60-
	HARTFORD INTERNATIONAL OPPORTUNITIES FUND CLASS Y CUSIP 416645885					
139,599.651	ALLISON HOURLY MUTUAL FUNDS	16.15	2,255,000.00	14.96	2,088,410.78	166,589.22-
139,599.651	TOTAL HARTFORD INTL OPPORT-Y		2,255,000.00		2,088,410.78	166,589.22-
	PIMCO COMMODITY REAL RETURN STRATEGY FUND-CLASS I #45 CUSIP 722005667					
99,695.857	ALLISON HOURLY MUTUAL FUNDS	7.63	761,036.11	7.21	718,807.13	42,228.98-
99,695.857	TOTAL PIMCO COMMODITY REAL RET STRAT-I#45		761,036.11		718,807.13	42,228.98-
	PRINCIPAL INVESTORS REAL ESTATE SECURITIES INSTL FUND #4934 CUSIP 742530580					
32,834.053	ALLISON HOURLY MUTUAL FUNDS	21.79	715,452.04	22.06	724,319.21	8,867.17
32,834.053	TOTAL PRINCIPAL INV R/E SEC-IS FUND 4934		715,452.04		724,319.21	8,867.17
	VANGUARD INSTITUTIONAL INDEX FUND #94 CUSIP 922040100					
15,980.877	ALLISON HOURLY MUTUAL FUNDS	189.82	3,033,527.80	175.40	2,803,045.83	230,481.97-
15,980.877	TOTAL VANGUARD INSTL INDEX FD #94		3,033,527.80		2,803,045.83	230,481.97-
	TOTAL MUTUAL FUNDS- EQUITY		11,153,196.83		10,508,076.38	645,120.45-



Allison Transmission Hourly-Rate Employees Pension Plan (EIN/PN: 26-0413897/004)
Attachments to Schedule H (2014 Form 5500)
Schedule H, Line 4i - Schedule of Assets (Held At End of Year)

PAGE 610

ASSET DETAIL REVALUED COST
AS OF SEPTEMBER 30, 2015

ALLISON HOURLY CONSOLIDATED
ACCOUNT NUMBER 22831199

PAR VALUE/SHARES	DESCRIPTION	REVALUED COST		MARKET VALUE		UNREALIZED GAIN/LOSS ON REVALUED COST
		UNIT COST	TOTAL COST	UNIT PRICE	TOTAL MARKET	
	TOTAL MUTUAL FUNDS		11,153,196.83		10,508,076.38	645,120.45-
	TOTAL ASSETS AND LIABILITIES		72,298,616.11		72,678,100.85	379,484.74
	PENDING TRADES		139,053.33-		139,053.33-	
	ACCRUED INCOME		427,946.05		427,946.05	
	NET ADJUSTED ASSETS		72,587,508.83		72,966,993.57	379,484.74

Schedule SB, line 24 — Change in Actuarial Assumptions

- Expense normal cost was updated from \$240,000 to \$260,000 to reflect our expectations for the current plan year. Interest discount rates were updated from 2013 to 2014 in accordance with PPA.
- Withdrawal, retirement, disability incidence and percentage married assumptions were updated as per the experience study dated December 9, 2014.