

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). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2015 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</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>THE GATES GROUP RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ▶ <u>333</u>
	1c Effective date of plan <u>10/01/1964</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>GATES CORPORATION</u> <u>1551 WEWATTA STREET</u> <u>DENVER, CO 80202</u>	2b Employer Identification Number (EIN) <u>84-0857401</u> 2c Plan Sponsor's telephone number <u>303-744-5599</u> 2d Business code (see instructions) <u>326200</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	<u>Filed with authorized/valid electronic signature.</u>	<u>10/13/2016</u>	<u>MARK KLINGENMEIER</u>
	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)			Preparer's telephone number

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2015)
v. 150123

3a Plan administrator's name and address ☐ Same as Plan Sponsor GATES RETIREMENT BOARD 1551 WEWATTA STREET DENVER, CO 80202	3b Administrator's EIN 84-0857401
	3c Administrator's telephone number 303-744-5599
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 8581
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.....	6a(1) 570
a(2) Total number of active participants at the end of the plan year	6a(2) 511
b Retired or separated participants receiving benefits.....	6b 5036
c Other retired or separated participants entitled to future benefits.....	6c 1559
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 7106
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 1029
f Total. Add lines 6d and 6e	6f 8135
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	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: 1A 1B 1C 1D 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) ☒ 2 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)
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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 2015 Form M-1 annual report. If the plan was not required to file the 2015 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 _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	336130	0	01/01/2015	12/31/2015

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 4009130**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount **6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 3824742**c** Additions: (1) Contributions deposited during the year **7c(1)**(2) Dividends and credits **7c(2)**(3) Interest credited during the year **7c(3)** 148157(4) Transferred from separate account **7c(4)**(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 148157**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 3972899**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 89246(2) Administration charge made by carrier **7e(2)** 10976(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)** 100222**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 3872677

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<div><div><div>SCHEDULE A</div><div>(Form 5500)</div><div>Department of the Treasury Internal Revenue Service</div></div><div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier METROPOLITAN LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	GAC163A	0	01/01/2015	12/31/2015

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.
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(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 8524**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount **6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 8522**c** Additions: (1) Contributions deposited during the year **7c(1)**(2) Dividends and credits **7c(2)**(3) Interest credited during the year **7c(3)** 2(4) Transferred from separate account **7c(4)** 295920(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 295922**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 304444**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 285386(2) Administration charge made by carrier **7e(2)** 10534(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)** 295920**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 8524

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<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>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

▶ 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 THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401

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 01 Day 01 Year 2015			
2 Assets:			
a Market value	2a	478442053	
b Actuarial value	2b	464872099	
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	6280	347746366	347746366
b For terminated vested participants	1731	35550094	35550094
c For active participants	570	18295312	19469825
d Total	8581	401591772	402766285
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	6.11%	
6 Target normal cost	6	1268261	

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		10/05/2016
Signature of actuary		Date
THOMAS M. GIECK		14-07245
Type or print name of actuary		Most recent enrollment number
TOWERS WATSON DELAWARE INC.		303-391-1200
Firm name		Telephone number (including area code)
555 17TH STREET, SUITE 2050 DENVER, CO 80202		
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)	27879425	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)	27879425	0
10	Interest on line 9 using prior year's actual return of <u>12.03</u> %	3353895	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
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>6.33</u> %		0
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		0
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)	31233320	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	107.66 %
15	Adjusted funding target attainment percentage	15	115.41 %
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	114.71 %
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
			Totals ►	18(b)	0
				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	0
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: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
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	1268261	
b Excess assets, if applicable, but not greater than line 31a	31b	1268261	
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	0	
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
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	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
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		

<div>SCHEDULE C</div> <div>(Form 5500)</div> <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>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ▶	333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401	

Part I	Service Provider Information (see instructions)
--------	---

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
--

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

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

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)

NISA INVESTMENT ADVISORS

48-1140940

(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?
28	NONE	749444	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE, INC.

53-0181291

(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?
11 17	NONE	260551	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(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 28	NONE	253740	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)

ANTON COLLINS MITCHELL LLP

01-0724563

(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?
10	NONE	47661	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK CONSULTANTS

13-3954297

(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?
17	NONE	24858	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DAVIS GRAHAM & STUBBS LLP

84-0421951

(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?
29	NONE	5838	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)

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(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?
13 23	NONE	11735	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRINCIPAL LIFE INSURANCE CO

42-0127290

(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?
13 23	NONE	11013	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
(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.	
(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.	

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
(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
(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
(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
(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
(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 D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan 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 <hr/> 2015 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>THE GATES GROUP RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>333</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>GATES CORPORATION</u>	D Employer Identification Number (EIN) <u>84-0857401</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE CORE LAGB

b Name of sponsor of entity listed in (a): MET LIFE

c EIN-PN <u>13-5581829-377</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2304443</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLLECTIVE SHORT TERM INV FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST

c EIN-PN <u>36-6036794-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1473721</u>
---------------------------------------	-------------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (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>	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 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan THE GATES GROUP RETIREMENT PLAN	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 GATES CORPORATION	D Employer Identification Number (EIN) 84-0857401	

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		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	3129285	3371305
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	7158700	4968363
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)	27955277	23393991
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	195296300	38024154
(B) All other.....	1c(3)(B)	182974802	304650393
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(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)	1922165	1473721
(10) Value of interest in pooled separate accounts.....	1c(10)	0	0
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	4105339	4017654
(15) Other	1c(15)	60205694	46116942

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	482747562	426016523

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	260757	328270
i Acquisition indebtedness	1i		
j Other liabilities	1j	4033435	3077279
k Total liabilities (add all amounts in lines 1g through 1j)	1k	4294192	3405549

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	478453370	422610974
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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)		
(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)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	11232	
(B) U.S. Government securities	2b(1)(B)	308482	
(C) Corporate debt instruments	2b(1)(C)	15470168	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2689769	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		18479651
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	880149007	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	886287853	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-6138846
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-20443325	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-20443325

		(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)		21008
(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)		
c Other income	2c		-135621
d Total income. Add all income amounts in column (b) and enter total	2d		-8217133

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	45542474	
(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)		45542474
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)	314049	
(2) Contract administrator fees	2i(2)	22748	
(3) Investment advisory and management fees	2i(3)	1028042	
(4) Other	2i(4)	717950	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		2082789
j Total expenses. Add all expense amounts in column (b) and enter total	2j		47625263

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-55842396
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: **ANTON COLLINS MITCHELL LLP**

(2) EIN: **01-0724563**

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:

	Yes	No	N/A	Amount
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	N/A	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		
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		
e Was this plan covered by a fidelity bond?	X			500000
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		
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		
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		
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			
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			
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		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)				
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.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

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

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information 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). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>THE GATES GROUP RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GATES CORPORATION</u>	D Employer Identification Number (EIN) <u>84-0857401</u>

Part I	Distributions
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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	<u>0</u>
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): <u>36-1561860</u>		
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	<u>147</u>

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
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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
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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.
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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

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
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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: <u>1.0</u> % Investment-Grade Debt: <u>98.0</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>0.0</u> % Other: <u>1.0</u> %
	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):

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No



The Gates Group Retirement Plan

Financial Statements and Supplemental
Schedules

As of and for the Years Ended December 31,
2015 and 2014

The Gates Group Retirement Plan

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Supplemental Schedules:

Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2015	Appendix A
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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year) for the Year Ended December 31, 2015	Appendix B
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Form 5500, Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions for the Year Ended December 31, 2015	Appendix C
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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



Independent Auditor's Report

To the Plan Administrator of
The Gates Group Retirement Plan
Denver, Colorado

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of The Gates Group Retirement Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2015 and 2014, and the related statements of changes in net assets available for benefits for the years then ended, 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 the 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, 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 5, which was certified by The Northern Trust Company, the trustee of the Plan, and Principal Life Insurance Company, the custodian of the unallocated insurance contract, 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 and custodian hold the Plan's investment assets and execute investment transactions. The plan administrator has obtained certifications from the trustee and custodian as of December 31, 2015 and 2014, and for the years then ended, that the information provided to the plan administrator by the trustee and custodian 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 of Assets (Held at End of Year) as of December 31, 2015, Assets (Acquired and Disposed of within the Plan Year) for the year ended December 31, 2015, and Reportable Transactions for the year ended December 31, 2015 are required by the Department of Labor's (DOL) 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 and custodian, 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.

Anton Collins Mitchell LLP

Denver, Colorado
October 6, 2016

The Gates Group Retirement Plan

Statements of Net Assets Available for Benefits

<i>As of December 31,</i>	2015	2014
Assets:		
Cash	\$ 3,371,305	\$ 3,129,285
Investments, at fair value	417,676,855	472,459,577
Receivables:		
Accrued interest receivable	4,551,424	4,944,272
Pending trade sales receivable	416,939	2,214,428
Total receivables	4,968,363	7,158,700
Total assets	426,016,523	482,747,562
Liabilities:		
Accrued administrative expenses	(328,270)	(260,757)
Pending trade purchases payable	(3,077,279)	(4,033,435)
Total liabilities	(3,405,549)	(4,294,192)
Net assets available for benefits	\$ 422,610,974	\$ 478,453,370

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Statements of Changes in Net Assets Available for Benefits

<i>For the Years Ended December 31,</i>	2015	2014
Additions to (deductions from) net assets attributed to:		
Net (depreciation) appreciation in fair value of investments	\$ (26,696,784)	\$ 34,372,383
Interest income from investments	18,479,651	20,144,171
Net investment (loss) income	(8,217,133)	54,516,554
Benefits paid to participants	(45,542,474)	(47,159,446)
Administrative expenses and investment management fees	(2,082,789)	(1,990,626)
Net (decrease) increase in net assets available for benefits	(55,842,396)	5,366,482
Net assets available for benefits, beginning of year	478,453,370	473,086,888
Net assets available for benefits, end of year	\$ 422,610,974	\$ 478,453,370

See accompanying independent auditor's report and notes to financial statements.

The Gates Group Retirement Plan

Notes to Financial Statements

1. DESCRIPTION OF THE PLAN

The following description of The Gates Group Retirement Plan (the “Plan”) provides only general information. Participants and all others should refer to the Plan document and its underlying sub-documents, as described below, for a more complete description of the Plan’s provisions.

General

The Gates Corporation (the “Company”) maintains a non-contributory defined benefit retirement plan covering substantially all employees hired before January 1, 1990, in the domestic operations of the Company and certain subsidiaries. The Plan is an amalgamation of multiple plans within the Gates Automotive Group. The benefits, rights and features of each merged plan have been retained and are detailed in the individual sub-documents relating to specific employee groups covered. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”).

Effective July 3, 2014, the Company was acquired by The Blackstone Group L.P.

Trustee and Administration of the Plan

The Gates Industrial & Automotive Defined Benefit Master Retirement Trust (the “Trust”) Agreement governs the assets of the Plan from the Company. The Plan is the only participating plan in the Trust.

The Gates Retirement Board (the “Plan Administrator” or “Retirement Board”) is the administrator of the Plan. The Plan Administrator has full power, authority and responsibility to control and manage the operations and administration of the Plan. The Retirement Board determines the appropriateness of the Plan’s investments and monitors investment performance.

The Plan also has investments with Principal Life Insurance Company (“Principal” or “Custodian”) through a guaranteed annuity contract, which was not held by the Trust.

Multiple Plan Provisions

The Plan is an amalgamation of several benefit formulas and merged plans, all of which are closed to new plan members:

- Document 1 covered members of the Denver Machining Center of the Company and was closed to new members effective July 1, 2008. Additionally, benefits were frozen for current plan members effective August 13, 2008 in accordance with negotiations with the collective bargaining members.

The Gates Group Retirement Plan

Notes to Financial Statements

- Document 2 covers salaried and non-union members of the Company and was closed to new members in 1990. Effective September 30, 2009, Document 2, Appendix J and K ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined by the Plan document) in the Gates Matchmaker Plan will continue to be credited with investment income and the 3% Basic Contributions (as defined by the Plan document) and, in accordance with the terms of the Plan, continue to be applied as an offset to the benefit payable by the Plan.
- Document 3 provides benefits to certain collective bargaining unit members of the Company in accordance with good faith negotiations. Future service accruals for members of the Elizabethtown Polyflex location were frozen as of December 31, 2009 and all non-vested active members of this group were provided 100% vesting as of that date. Effective April 10, 2011, accruals for collectively bargained employees represented by Galesburg Local #685, United Steelworkers of America, under Document 3 are frozen pursuant to the collective bargaining agreement.
- Document 4 covers salaried and non-union members at certain locations of the Company and is closed to new members. Effective January 1, 1989 the provisions of Document 4 were merged into Document 2 (now referred to as Appendix K members).
- Document 5 is a closed and frozen benefit for the former employees of Camel Tire Care Products. The Pension Plan of Hourly Employees of Camel Tire Care Products was merged into the Plan on December 31, 2000.
- Document 6 is a closed and frozen benefit for the former employees of Schrader Automotive. The Schrader Inc. Employees' Pension Plan was merged into the Plan on December 31, 2000.
- Document 7, formerly known as the Stant Retirement Plan for Salaried Employees, was merged into the Plan effective January 1, 2002. Document 7 provides benefits to salaried and non-union hourly employees of Stant Corporation and Trico Corporation, companies within the controlled group of businesses. Effective December 31, 2002, Document 7 was closed to new members. Effective September 30, 2009, Document 7 ceased benefit accruals, freezing final average pay and credited service. However, the Core Balance (as defined in the Plan Document) in the Gates Matchmaker Plan (formerly in the Tomkins Automotive 401(k) Plan (f/k/a the Stant 401(k) Plan), will continue to be credited with investment income and the 3% Basic Contributions (as defined by the Plan document) and, in accordance with the terms of the Plan, will continue to be applied as an offset to the benefit payable by the Plan.
- Document 8, formerly known as the Epicor Industries Inc. Hourly Employees Pension Plan (the "Epicor Plan"), was closed to new members effective March 1, 2003 and benefits were frozen effective February 28, 2003. The Epicor Plan was merged into the Plan on January 1, 2002.

The Gates Group Retirement Plan

Notes to Financial Statements

- Document 9, formerly known as The Stant Cash Accumulation Retirement Plan (the “Stant Plan”), was established January 1, 2003. The Stant Plan covers salaried and non-union hourly employees at Stant Corporation and Trico Corporation. Effective September 30, 2009, Document 9 ceased benefit accruals with no further contribution credits. Interest credits will continue to be applied in accordance with the terms of Document 9.
- Document 10, formerly known as the Trico Hourly Pension Plan (the “Trico Plan”) effectively became frozen in 2004 following the closure of the facility in Buffalo, NY between June 2003 and March 2004 in which all plan members were employed. The Trico Plan was merged into the Plan on January 1, 2006.
- Document 11, formerly known as the FEDCO Automotive Components Company Bargaining Unit Pension Plan (the “FEDCO Plan”) was closed to new members effective December 28, 2002 and benefits were frozen after May 2003. There are no active employees within the FEDCO Plan and all plan members are either in pay status or have a deferred vested benefit. The FEDCO Plan was merged into the Plan on December 31, 2009.

Effective September 30, 2009, the Plan was amended to incorporate the following: (1) all plan participants actively employed as of September 30, 2009 are considered fully vested, unless a collective bargaining agreement specifies another date, and (2) active Plan members will continue to earn continuous service under the Plan for purposes of determining early retirement eligibility.

Effective January 1, 2012, the Plan Document was amended and restated for the following: (1) to incorporate amendments adopted since the last restatement and (2) to add a lump sum distribution option under each sub-document, effective April 1, 2012.

Eligibility

Each employee, as described above, was eligible to enter the Plan upon meeting the eligibility requirements as specified in each of the individual underlying sub-documents noted above. All benefit formulas in the Plan are closed: there were no newly eligible plan members in 2015 or 2014.

Pension Benefits and Vesting

Beginning in 1985, the Plan was amended into a “floor offset” arrangement so that, where applicable, the pension benefits otherwise payable under the terms of the Plan is offset by an amount of equivalent actuarial value of the member’s hypothetical account balance under the separate terms of The Gates Matchmaker Plan (a defined contribution plan sponsored by the Company). Some of the benefit formulas are a target benefit formula. Monthly benefits and forms of benefits available depend on the location of employment. Certain early retirement options and death benefits are also available.

The Gates Group Retirement Plan

Notes to Financial Statements

Information about the Plan document, the vesting and benefit provisions, and the Pension Benefit Guaranty Corporation's ("PBGC's") benefit guarantee is contained in separate summary plan descriptions ("SPDs") for each group of covered employees. Copies of these SPDs are available from the Company.

Forfeitures

Non-vested amounts attributable to terminated participants that have been forfeited shall be used to reduce the contributions due from the Company.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements have been prepared using the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America ("GAAP") requires plan management to make estimates and assumptions that affect the accompanying reported amounts of assets, liabilities, and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results could differ from those estimates and such differences could be material.

In addition, the Plan holds a limited amount of investments for which fair values have been estimated by the Trustee and Plan Administrator in absence of immediately determinable values. The information used to value these assets was the most current at the time of the valuation, and differences from the estimated value will be reported in future periods. See Note 6, *Fair Value Measurements and Disclosures*, for further disclosure regarding investment valuation and fair value measurements.

New Accounting Pronouncements

In May 2015, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") ASU 2015-07 which provides new guidance under Topic 820, *Fair Value Measurements, Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or Its Equivalent)*. The update removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value ("NAV") per share as a practical expedient. The update also removes the requirement to make certain disclosures for all investments that are eligible to be measured at fair value using the NAV per share as a practical expedient. Rather, those disclosures are limited to investments for which the entity has elected to measure the fair value using that practical expedient. This update is effective for all public entities for fiscal years beginning after December 15, 2015, and must be applied retrospectively with early adoption permitted. Management has elected to adopt ASU 2015-07 for the 2015 plan

The Gates Group Retirement Plan

Notes to Financial Statements

year, with retrospective application, as required, and has therefore removed investments for which fair value is measured using NAV as a practical expedient from the fair value hierarchy table.

In July 2015, the FASB issued ASU 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965): (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*. Part II eliminates the requirements to disclose individual investments that represent five percent or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. Part II also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset. Parts I and III are not applicable to the Plan. The ASU is effective for fiscal years beginning after December 15, 2015, with early adoption permitted. Management has elected to adopt Part II early, with retrospective application, as required.

Adoption of the above pronouncements was not material to the Plan's financial statements.

Investment Valuation and Income Recognition

The Retirement Board adheres to the Gates Industrial and Automotive Defined Benefit Trust Statement of Investment Policy (the "Investment Policy"), which is periodically reviewed and updated. Investments are managed under agreements by which the investment managers have been given the authority to make individual investment decisions within the guidelines stated in the Investment Policy.

The Plan's investments are reported at fair value. 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. The Retirement Board determines the Plan's valuation policies utilizing information provided by its investment advisors, Trustee and Custodian. As of December 31, 2015 and 2014 all assets were held in the Trust or held by the Custodian. The Plan is the 100% beneficial owner of the Trust. See Note 6, *Fair Value Measurements and Disclosures*, for a discussion of fair value measurements.

The unallocated insurance contract held by Principal is shown at fair value as determined and certified by Principal based on the contractual agreement and includes consideration of contractual interest rates, current interest rates and duration of the contract.

Interest and dividend income (including capital gain distributions) is recorded when earned or on the ex-dividend date, respectively. Net appreciation (depreciation) in the fair value of investments represents the realized and unrealized gains and losses on the investments. Purchases and sales are recorded on a trade-date basis.

The Gates Group Retirement Plan

Notes to Financial Statements

Minimum Balance Requirements on Insurance Company Investments

The Trust invests in insurance company pooled separate accounts and insurance company general accounts pursuant to certain guaranteed annuity contracts with various insurance companies. These contracts contain certain minimum balance requirements and certain restrictions on termination of the contracts. The minimum balance requirement was met as of December 31, 2015 and 2014.

Administrative Expenses and Investment Management Fees

The Plan's operating, investment, and administrative expenses are generally paid as provided for in the Plan document. Expenses for trustee, investment management, actuarial, auditing, and legal fees are charged to the Plan. Other administrative functions are performed by employees of the Company or its subsidiaries at no cost to the Plan. All other costs not paid by the Plan are paid by the Company and are excluded from these financial statements.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

3. FUNDING POLICY

The Company's policy is to make contributions to meet the minimum funding requirements under Internal Revenue Code ("IRC") 412. The Company was not required to make any contributions to meet the minimum funding requirement for the 2015 or 2014 plan years.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to service rendered by employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, death, disability, or termination. Benefits payable under all circumstances noted above are included in the computation of the actuarial present value of accumulated plan benefits to the extent they are deemed attributable to employee service rendered to the various freeze dates or the valuation date.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and 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 benefit payments (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The effect of any Plan amendments on accumulated plan benefits is recognized during the year in which such amendments were adopted.

The Gates Group Retirement Plan

Notes to Financial Statements

The significant assumptions used in the actuarial valuation as of December 31, 2014 are as follows:

Retirement age	In general age 65, however, rates vary by age and groups.
Mortality	<i>Non-annuitants:</i> RP-2015 “Employees” sex-distinct tables without collar adjustments, using Scale MP-2015 with generational projection. <i>Annuitants:</i> RP-2015 “Healthy Annuitants” sex-distinct tables without collar adjustments, using Scale MP-2015 with generational projection.
Form of payment	50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single lump sum or annuity, based on groups.
Lump sum conversion factor	Lump sums were valued using the substitution of annuity form under Proposed IRC 1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC 417(e)(3) assumptions.
Discount rate	3.875% per annum, compounded annually.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

The actuarial present value of accumulated plan benefits as determined by the actuary as of December 31, 2014 is as follows:

Vested benefits:	
Participants currently receiving benefits	\$ 435,520,147
Other vested benefits	73,461,611
Total vested benefits	508,981,758
Nonvested benefits	1,260,241
Total actuarial present value of accumulated plan benefits	\$ 510,241,999

The Gates Group Retirement Plan

Notes to Financial Statements

The changes in the actuarial present value of the Plan's accumulated plan benefits for the year ended December 31, 2014 are as follows:

Actuarial present value of accumulated plan benefits – January 1, 2014	\$ 536,368,746
Increase (decrease) during the year attributed to:	
Actuarial (gain)	(1,143,368)
Benefits paid ^(a)	(47,489,067)
Decrease in discount period	21,145,749
Assumption changes ^(b)	1,359,939
Net decrease	(26,126,747)
Actuarial present value of accumulated plan benefits – December 31, 2014	\$ 510,241,999

(a) Amount does not include re-deposits into the Plan or reimbursements from MetLife.

(b) The mortality table was updated from the RP-2014 mortality tables, using MP-2014 scales to the RP-2015 mortality tables, using the MP-2015 scales. In addition, the assumed discount rate was updated from 4.125% to 3.875%.

5. INFORMATION CERTIFIED BY THE TRUSTEE AND CUSTODIAN

The Plan Administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election and as requested by the Plan Administrator, the following information has been certified by the Trustee and Custodian, and was not subjected to any auditing procedures performed by the Plan's independent auditors, except for comparing such information to the related investment information included in the financial statements and supplemental schedules:

- Cash, investments, pending trades and accrued interest receivable as shown in the accompanying Statements of Net Assets Available for Benefits as of December 31, 2015 and 2014.
- Net (depreciation) appreciation in fair value of investments and interest income from investments, as shown in the accompanying Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2015 and 2014.
- Investment information included in Notes to Financial Statements.
- Investment information included in the accompanying supplemental schedules as of and for the year ended December 31, 2015.

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Notes to Financial Statements

6. FAIR VALUE MEASUREMENTS AND DISCLOSURES

FASB Accounting Standards Codification (“ASC”) Topic 820, *Fair Value Measurements and Disclosures*, provides the framework for measuring fair value. The framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. This hierarchy consists of three broad levels. Level 1 inputs are the highest priority and consist of unadjusted quoted prices in active markets the Plan has the ability to access for identical assets and liabilities. Level 2 inputs are inputs other than quoted prices that are observable for the asset or liability, either directly or indirectly (quoted prices in active markets for similar assets and liabilities, quoted prices for identical or similar instruments in markets that are not active and model-derived valuations whose inputs are observable or whose significant value drivers are observable). Level 3 inputs are the lowest priority and are unobservable and significant to the fair value measurement of an asset or liability.

The asset or liability’s fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for investments measured at fair value. There were no changes in the methodologies used at December 31, 2015 and 2014:

U.S. Government securities, corporate debt instruments, and other bonds: U.S. Government securities, corporate debt instruments, and other bonds are stated at fair value based on multiple pricing services, based on a bid evaluation process using observable, market-based inputs effective the last day of the plan year or last reported sale or bid date if no sale took place on the last business day of the year.

Insurance Company Pooled Separate Accounts (PSAs): PSAs are valued at NAV as determined by the PSA’s designated accountants without further adjustment. Agreements with the insurance company can include provisions containing certain minimum balance requirements. NAV is calculated based on the fair value of the underlying investments, which are generally traded in an active market; however, there is a lack of transparency in pricing. NAV is used as a practical expedient to estimate fair value. This practical expedient would not be used if it is determined to be probable that the Plan will sell the investment for an amount different from the reported NAV. In determining the reasonableness of the methodology, the Retirement Board evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings of the insurance company.

Common/Collective Trust (CCT): The units of the short-term investment fund are valued at the NAV of the underlying investments, less any liabilities, divided by the outstanding units. NAV is used as a practical expedient to estimate fair value. The investment strategy is to maintain a \$1 unit value. The fund transacted at the \$1 unit value as of the measurement dates.

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Notes to Financial Statements

Insurance Company General Accounts and Unallocated Insurance Contract: These investments are valued at fair value based on the contractual agreement between the Plan and the insurance company and typically include consideration of contractual interest rates, current interest rates, duration of the contract and credit-worthiness of the contract holder. There can be restrictions on the sale of such investments based on the terms of the contract. In determining the reasonableness of the methodology, the Retirement Board evaluates a variety of factors including review of existing contracts, economic conditions, industry and market developments, and overall credit ratings.

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table sets forth by level, within the fair value hierarchy, the Plan's investments, at fair value as of December 31, 2015 and 2014:

<i>As of December 31, 2015</i>	Level 1	Level 2	Level 3	Total
U.S. Government securities	\$ 21,611,265	\$ 1,782,726	\$ -	\$ 23,393,991
Corporate debt instruments	-	340,370,104	-	340,370,104
Other bonds	-	46,116,942	-	46,116,942
Insurance company general accounts	-	-	8,524	8,524
Unallocated insurance contracts	-	-	4,009,130	4,009,130
Total assets in the fair value hierarchy	21,611,265	388,269,772	4,017,654	413,898,691
Investments measured at net asset value ⁽¹⁾				3,778,164
Total investments at fair value	\$ 21,611,265	\$ 388,269,772	\$ 4,017,654	\$ 417,676,855

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Notes to Financial Statements

<i>As of December 31, 2014</i>	Level 1	Level 2	Level 3	Total
U.S. Government securities	\$ 26,636,885	\$ 1,318,392	\$ -	\$ 27,955,277
Corporate debt instruments	-	375,686,135	-	375,686,135
Other bonds	-	60,205,694	-	60,205,694
Insurance company general accounts	-	-	8,522	8,522
Unallocated insurance contracts	-	-	4,096,817	4,096,817
Total assets in the fair value hierarchy	26,636,885	437,210,221	4,105,339	467,952,445
Investments measured at net asset value ⁽¹⁾				4,507,132
Total investments at fair value	\$ 26,636,885	\$ 437,210,221	\$ 4,105,339	\$ 472,459,577

(1) In accordance with Subtopic 820-10, certain investments that were measured at NAV value per share (or its equivalent) as a practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the Statements of Net Assets Available for Benefits.

The following tables set forth a summary of changes in the fair value of the Plan's Level 3 investments for the years ended December 31, 2015 and 2014:

	2015	
	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	\$ 8,522	\$ 4,096,817
Interest earned	2	148,157
Realized gains ⁽¹⁾	-	-
Unrealized gains (losses), relating to investments still held as of the reporting date ⁽¹⁾	-	(135,621)
Purchases	-	-
Sales	-	-
Transfer from separate account	295,920	-
Settlements	(295,920)	(100,223)
Fair value, end of year	\$ 8,524	\$ 4,009,130

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Notes to Financial Statements

	2014	
	Insurance Company General Accounts	Unallocated Insurance Contracts
Fair value, beginning of year	\$ 8,518	\$ 4,012,909
Interest earned	4	155,463
Realized gains ⁽¹⁾	-	-
Unrealized gains, relating to investments still held as of the reporting date ⁽¹⁾	-	45,105
Purchases	-	-
Sales	-	(116,660)
Transfer from separate account	341,886	-
Settlements	(341,886)	-
Fair value, end of year	\$ 8,522	\$ 4,096,817

(1) Included in net (depreciation) appreciation in fair value of investments on the Statements of Changes in Net Assets Available for Benefits.

The availability of observable market data is monitored to assess the appropriate classification of financial statements within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. For the years ended December 31, 2015 and 2014, there were no transfers between Levels 1, 2, or 3.

Quantitative Information about Significant Unobservable Inputs Used in Level 3 Fair Value Measurements

The following tables represent the Plan's significant Level 3 financial instruments, the valuation techniques used to measure the fair value of those financial instruments at December 31, 2015 and 2014, and the significant unobservable inputs and the range of values for those inputs:

As of December 31, 2015

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	\$ 4,009,130	Discounted Cash Flows	Discount Rates Durations	34% - 6.10% .5 – 30 years

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As of December 31, 2014

Instrument	Fair Value	Principal Valuation Technique	Unobservable Inputs	Range of significant input values
Principal Unallocated Insurance Contract	\$ 4,096,817	Discounted Cash Flows	Discount Rates Durations	.34% - 6.10% .5 – 30 years

Fair Value of Investments that Calculate Net Asset Value

The following tables summarize investments measured at fair value based on NAV per share held in the Trust as of December 31, 2015 and 2014:

As of December 31, 2015

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA ⁽¹⁾	\$ 2,304,443	None	Daily	1 day
Common/Collective Trust ⁽²⁾	\$ 1,473,721	None	Daily	1 day

As of December 31, 2014

Instrument	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Insurance Company PSA ⁽¹⁾	\$ 2,584,967	None	Daily	1 day
Common/Collective Trust ⁽²⁾	\$ 1,922,165	None	Daily	1 day

(1) The following represents investments in the MetLife Separate Account, a pooled separate account. The investment utilizes Barclays Capital Aggregate Bond as an investment strategy benchmark.

(2) The following represents investments in the Northern Trust Company Collective Short Term Investment Fund. The investment strategy is to maintain a \$1 unit value.

7. PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right, under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan is terminated, the assets of the Plan will be allocated to Plan participants and beneficiaries in accordance with applicable provisions of ERISA and the Plan document. Should unfunded vested benefits exist, such benefits will be provided up to specified limitations as described in ERISA and by the PBGC.

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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 survivors' 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, subject to a statutory ceiling on the amount of an individual's monthly benefit.

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 plan benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

Additional information regarding the priority of participants' claims to the assets of the Plan upon termination and benefits guaranteed by the PBGC is available from the Plan Administrator.

8. INCOME TAX STATUS

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated May 31, 2013, that the Plan is designed in accordance with applicable sections of the IRC. The Plan has been amended since the receipt of this letter; however the Plan Administrator and the Company believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, they believe that the Plan is qualified and the related trust is tax exempt, thus, no provision for income taxes is included in the accompanying financial statements.

GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded as of December 31, 2015 and 2014, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no IRS audits for any tax periods in progress.

9. RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities, in general, are subject to various risks, such as interest rate, credit and overall market volatility risk. Additionally, the value, liquidity and related income of the investment securities are sensitive to changes in the economic conditions and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates. Certain investments (such as the insurance company pooled separate accounts, common/collective trusts and unallocated insurance contracts) may be less liquid and include restrictions on their sale. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of such investment securities, it is possible that changes in the value of investment securities could occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the funded status of the Plan.

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Notes to Financial Statements

Plan contributions are determined and the actuarial present value of accumulated plan benefits are reported 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 estimations and assumptions process, it is possible that changes in these estimates and assumptions in the near term could impact the amounts reported in the financial statements and accompanying notes and could be material to the Plan's financial statements.

The Pension Protection Act of 2006, as amended by the Worker, Retiree and Employer Recovery Act of 2008, imposes certain benefit restrictions for qualified defined benefit plans that do not meet certain funding thresholds. A plan's funded percentage is referred to as the Adjusted Funding Target Attainment Percentage ("AFTAP"). The 2015 AFTAP for the Plan is 115.41%. Because the Plan's AFTAP equals or exceeds 80.00%, the Plan is not subject to any benefit restrictions.

10. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

A short-term investment fund, which is included in the investments within the Trust, is managed by Northern Trust, the trustee. Certain expenses related to audit, custody, asset management and actuarial services are paid from Plan assets. These transactions qualify as party-in-interest transactions, which are exempt from the prohibited transaction rules.

11. GROUP ANNUITY CONTRACT WITH INSURANCE COMPANY

Effective January 1, 2006, the Trico Plan was merged into this Plan. In addition to their investment in the Plan, the Trico Plan also held an investment with Principal. The Company entered into an immediate participation guarantee Group Annuity Contract ("GAC") with Principal, which is an unallocated insurance contract. The contract balance as of December 31, 2015 and 2014 of \$3,872,677 and \$3,824,742, respectively, consists of amounts held in Principal's general account and is shown on the Statements of Net Assets Available for Benefits at fair value of \$4,009,130 and \$4,096,817, respectively. The contract balance must be maintained at a level sufficient to meet the contract liability or General Asset Floor ("GAF"). The GAF is the present value of the amount required to purchase annuities for benefits remaining unpaid to participants or beneficiaries. The Plan met the GAF as of December 31, 2015 and 2014.

12. SUBSEQUENT EVENTS

The Plan Administrator has evaluated subsequent events through October 6, 2016, which is the date the financial statements were available to be issued. No events or transactions discovered during this evaluation require recognition or disclosure in the financial statements.

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	0.01	0.01	0.01
USD - United States dollar	0.00	0.00	0.00
Total - all currencies		0.01	0.01
Total Non-Interest Bearing Cash - USD		0.01	0.01
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.00	43,926.27	43,926.27
Total - all currencies		43,926.27	43,926.27
Pending trade sales: United States dollar	0.00	373,012.30	373,012.30
Total - all currencies		373,012.30	373,012.30
Total Receivables - Other - USD		416,938.57	416,938.57
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	3,371,304.66	3,371,304.66	3,371,304.66
Total - all currencies		3,371,304.66	3,371,304.66
Total Interest Bearing Cash - USD		3,371,304.66	3,371,304.66
<i>U.S. Government Securities</i>			
United States - USD			
NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG SEDOL: B4N9J37	928,562.84	947,895.80	930,266.75
NCUA GTD NTS TR 2010-C1 GTD NT CL A-2 2.9 DUE 10-29-2020 REG SEDOL: B5TXBJ0	422,695.39	435,409.27	421,664.01

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG SEDOL: B641YG4	430,113.01	431,526.42	430,795.17
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	4,530,000.00	4,423,057.38	4,399,585.83
UNITED STATES TREAS BILLS 02-11-2016 UNITED STATES TREAS BILLS SEDOL: BYV8226	2,740,000.00	2,739,288.36	2,739,619.14
UNITED STATES TREAS BILLS 03-03-2016 UNITED STATES TREAS BILLS SEDOL: BW39G32	1,150,000.00	1,150,000.00	1,149,797.60
UNITED STATES TREAS NTS DTD 10/31/2015 FLTG RATE .4882591% DUE 10-31-2017 REG SEDOL: BZ1MYH4	930,000.00	927,721.50	929,151.84
UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG SEDOL: BYRLCJ6	4,115,000.00	4,060,378.31	4,042,345.56
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BYQ26R6	2,870,000.00	2,885,413.38	2,863,608.51
UNITED STATES TREAS NTS DTD 11/30/2015 2% DUE 11-30-2022 REG SEDOL: BYWKS2	1,285,000.00	1,278,474.61	1,277,972.34
UNITED STATES TREAS NTS FLTG RT 10-31-2016 SEDOL: BRYG9T4	745,000.00	744,239.84	744,878.57
UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG SEDOL: BYVX7L5	3,485,000.00	3,475,776.55	3,464,306.07
Total United States - USD		23,499,181.42	23,393,991.39
Total U.S. Government Securities		23,499,181.42	23,393,991.39
Corporate Debt Instruments - Preferred			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	420,000.00	433,683.37	377,497.68
Total Australia - USD		433,683.37	377,497.68
Canada - USD			
BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO SEDOL: 2795036	590,000.00	817,008.40	675,289.22
Total Canada - USD		817,008.40	675,289.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
China - USD			
NEXEN INC 6.4% DUE 05-15-2037 SEDOL: B1WV0T6	85,000.00	100,385.10	95,064.77
Total China - USD		100,385.10	95,064.77
France - USD			
TOTAL CAP INTL 2.875% DUE 02-17-2022 SEDOL: B9L3JK3	185,000.00	183,762.35	183,865.03
Total France - USD		183,762.35	183,865.03
Switzerland - USD			
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	645,000.00	657,662.44	672,712.43
Total Switzerland - USD		657,662.44	672,712.43
United Kingdom - USD			
BP CAP MKTS P L C 3.245 DUE 05-06-2022 SEDOL: BCDPC76	250,000.00	255,700.00	246,884.25
BP CAP MKTS P L C 3.814% DUE 02-10-2024 SEDOL: BJT16F3	330,000.00	335,600.10	329,827.74
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	765,000.00	767,999.99	722,211.26
Total United Kingdom - USD		1,359,300.09	1,298,923.25
United States - USD			
ABBVIE INC 1.75% DUE 11-06-2017 SEDOL: BCZM112	440,000.00	443,713.60	439,145.96
ABBVIE INC 2.5% 05-14-2020 SEDOL: BXDZV8	550,000.00	545,468.49	544,470.30
AMERIPRISE FINL 4% DUE 10-15-2023 SEDOL: BDD8L97	230,000.00	228,891.40	238,926.53
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	750,000.00	724,279.20	713,673.00
BAKER HUGHES INC 5.125% DUE 09-15-2040 SEDOL: B57Y827	220,000.00	223,834.60	217,614.10

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Corporate Debt Instruments - Preferred			
United States - USD			
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	70,000.00	70,795.20	70,485.03
BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028 SEDOL: 2229159	420,000.00	582,737.40	539,015.82
BOEING CO FIXED 3.5% DUE 03-01-2045 SEDOL: BVZ6WM5	150,000.00	149,194.50	138,305.70
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	315,000.00	316,515.52	305,397.23
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	190,000.00	188,937.90	184,410.39
CHEVRON 2.355 DUE 12-05-2022 SEDOL: BB0R427	490,000.00	484,129.80	467,896.59
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	180,000.00	220,104.00	189,685.08
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	335,000.00	433,268.90	327,582.43
CR SUISSE AG 1.75% DUE 01-29-2018 SEDOL: BYZ5MS9	95,000.00	94,944.90	94,733.15
DUKE ENERGY 3.9% DUE 06-15-2021 SEDOL: B4Q37Q5	250,000.00	277,880.00	265,478.75
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	270,000.00	278,093.65	260,132.04
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	160,000.00	161,657.60	156,312.00
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	340,000.00	354,837.60	338,895.34
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	545,000.00	544,891.00	553,587.57
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	695,000.00	714,126.40	684,495.08
GE GLOBAL INS HLDG 7% DUE 02-15-2026 SEDOL: 2435644	35,000.00	43,003.80	43,218.95
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	260,000.00	310,536.09	326,403.48
GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023 SEDOL: B85PGG3	132,000.00	131,648.88	133,981.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	701,000.00	907,159.79	915,930.81
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	460,000.00	451,052.82	449,322.02
HALLIBURTON CO 6.7% DUE 09-15-2038 SEDOL: B3D2F31	170,000.00	213,842.70	199,383.14
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	555,000.00	566,475.28	555,967.37
HOME DEPOT INC 5.4% DUE 09-15-2040 SEDOL: B3LQNX1	175,000.00	220,179.75	203,926.10
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	490,000.00	482,436.14	458,341.10
MEDTRONIC INC 4 DUE 04-01-2043 SEDOL: B8PJ5Z7	830,000.00	792,786.49	770,220.08
MEDTRONIC INC 4.375% DUE 03-15-2035 SEDOL: BYMLDT8	1,005,000.00	1,011,059.77	1,015,896.21
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	115,000.00	101,207.21	104,741.20
NORTHN STS PWR CO 2.2% DUE 08-15-2020 SEDOL: BYQMN08	345,000.00	344,365.20	342,635.03
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	215,000.00	211,489.05	210,172.82
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	320,000.00	317,559.91	310,395.84
ORACLE CORP 2.5% DUE 10-15-2022 SEDOL: BFNWYD8	460,000.00	439,847.02	449,220.82
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	390,000.00	384,099.50	365,665.56
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	290,000.00	274,813.14	274,973.65
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	915,000.00	919,140.49	910,250.24
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	290,000.00	287,041.42	265,301.86
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	1,060,000.00	1,233,029.38	1,179,195.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	70,000.00	69,814.50	72,306.71
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	520,000.00	732,070.04	716,122.16
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	435,000.00	402,284.93	397,331.18
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	240,000.00	225,779.97	226,861.20
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	525,000.00	518,091.90	522,014.33
PNC BK N A PITT PA 1.5% DUE 02-23-2018 SEDOL: BYZ64X1	925,000.00	924,759.50	920,523.00
PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020 SEDOL: BC7H8M5	270,000.00	308,169.90	300,178.44
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00027 6 DUE 12-01-2017 SEDOL: BBVJ5X0	330,000.00	391,990.50	354,360.93
PRUDENTIAL FINL 5.75% DUE 07-15-2033 SEDOL: 2883384	80,000.00	92,824.00	90,631.20
PRUDENTIAL FINL 6.2% DUE 11-15-2040 SEDOL: B6913K6	120,000.00	148,909.20	141,678.00
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018 SEDOL: BDT7Z63	250,000.00	249,930.00	252,758.50
SAN DIEGO GAS & 6.125% DUE 09-15-2037 SEDOL: B27ZL53	140,000.00	181,167.00	177,459.38
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	805,000.00	806,336.30	764,977.01
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	347,000.00	420,844.91	424,575.67
ST STR CORP 3.7 DUE 11-20-2023 SEDOL: BLSP5B9	165,000.00	172,609.80	171,686.30
STATE STR CORP 2.875% DUE 03-07-2016 SEDOL: BC7H881	500,000.00	533,535.00	501,760.00
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	310,000.00	432,397.19	399,851.64
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK ENTRY MTN 2.125% DUE 07-18-2019 SEDOL: BYXSHF2	85,000.00	85,143.65	85,152.32

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Corporate Debt Instruments - Preferred			
United States - USD			
UNION PAC CORP 4.75% DUE 09-15-2041 SEDOL: B54WF45	235,000.00	253,137.20	251,181.16
UNITEDHEALTH GROUP 1.625% DUE 03-15-2019 SEDOL: B966XN8	1,775,000.00	1,744,061.75	1,755,384.48
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	735,000.00	763,680.37	774,168.15
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	663,000.00	860,458.53	845,171.18
VISA INC 2.2% DUE 12-14-2020 SEDOL: BYPHFD1	420,000.00	419,568.00	419,218.38
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	1,225,000.00	1,220,516.50	1,226,514.10
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	275,000.00	382,672.95	354,934.80
WACHOVIA CORP NEW WACHOVIA CORP 5.75% DUE 06-15-2017 SEDOL: B9D6VW6	765,000.00	895,932.88	809,832.83
WAL-MART STORES INC 4.75 DUE 10-02-2043 SEDOL: BF6DY94	1,035,000.00	1,088,540.31	1,113,215.99
WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725	590,000.00	657,571.21	649,033.04
WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7	155,000.00	203,927.30	194,356.83
WAL-MART STORES 6.5% DUE 08-15-2037 SEDOL: BJ0K1P4	60,000.00	78,199.80	77,498.76
WAL-MART STORES 6.75% DUE 10-15-2023 SEDOL: 2705444	590,000.00	743,789.40	729,986.94
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0	55,000.00	52,305.55	51,270.45
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	2,240,000.00	2,146,900.90	2,065,510.72
WELLS FARGO & CO 5.375% DUE 02-07-2035 SEDOL: BG496Q2	115,000.00	131,005.70	131,688.80
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	195,000.00	196,546.35	191,402.25

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Corporate Debt Instruments - Preferred			
United States - USD			
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	290,000.00	349,374.77	344,819.28
Total United States - USD		35,565,923.25	34,720,802.00
Total Corporate Debt Instruments - Preferred		39,117,725.00	38,024,154.38
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	560,000.00	476,423.13	382,190.48
Total Australia - USD		476,423.13	382,190.48
Belgium - USD			
ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1	150,000.00	135,430.50	128,881.20
Total Belgium - USD		135,430.50	128,881.20
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	185,000.00	175,946.10	128,558.35
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	380,000.00	292,463.00	265,635.20
Total Brazil - USD		468,409.10	394,193.55
Canada - USD			
AGRIUM INC RT 4.125% DUE 03-15-2035 CUSIP: 008916AQ1	240,000.00	235,851.60	204,155.52
AGRIUM INC 3.15 DUE 10-01-2022 SEDOL: B5L4LX5	210,000.00	212,251.20	200,897.13
AGRIUM INC 6.125% DUE 01-15-2041 SEDOL: B50L1X7	375,000.00	442,461.25	399,670.13
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	240,000.00	203,383.20	160,906.08

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Corporate Debt Instruments - Other			
Canada - USD			
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	365,000.00	429,780.20	323,701.71
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	150,000.00	133,227.00	136,527.30
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BYMK191	900,000.00	905,228.15	911,669.40
CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6	90,000.00	90,683.10	65,615.13
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	240,000.00	286,818.77	228,212.64
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	330,000.00	392,590.50	266,906.64
GOLDCORP INC NEW 3.625% DUE 06-09-2021 SEDOL: BNCBND5	215,000.00	214,722.65	201,892.31
GOLDCORP INC NEW 5.45% DUE 06-09-2044 SEDOL: BYZ5XW0	175,000.00	174,154.75	140,688.63
KINROSS GOLD CORP 3.625% DUE 09-01-2016 SEDOL: B8137R9	200,000.00	203,658.00	194,066.00
METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7	280,000.00	278,188.40	226,746.80
ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9	310,000.00	315,270.00	312,094.98
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	365,000.00	467,530.87	390,541.97
TRANSALTA CORP 1.9% DUE 06-03-2017 SEDOL: BMQNJ4	510,000.00	509,423.70	495,308.94
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	365,000.00	378,614.50	274,801.93
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	495,000.00	637,371.90	520,837.02
Total Canada - USD		6,511,209.74	5,655,240.26
Colombia - USD			
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	455,000.00	377,106.80	323,050.00
Total Colombia - USD		377,106.80	323,050.00

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Corporate Debt Instruments - Other			
France - USD			
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	310,000.00	446,179.90	437,543.61
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	130,000.00	126,038.90	127,202.40
Total France - USD		572,218.80	564,746.01
Hong Kong - USD			
PVTPL AIA GROUP LTD TRANCHE # TR 00769 2.25 DUE 03-11-2019 CUSIP: 00131L2A2	520,000.00	518,096.80	517,116.08
Total Hong Kong - USD		518,096.80	517,116.08
Ireland - USD			
PERRIGO CO PLC 5.3% DUE 11-15-2043 SEDOL: BRCJNZ9	275,000.00	296,853.50	264,839.58
PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TRANCHE # 00127 3.373 11-15-25 BEO SEDOL: BZ16HS8	342,000.00	326,564.68	348,185.07
Total Ireland - USD		623,418.18	613,024.65
Japan - USD			
MIZUHO CORP BK LTD 1.85% DUE 03-21-2018 CUSIP: 60688QAP0	750,000.00	749,557.10	745,965.00
PVTPL BK TOKYO-MITSUBISHI 2.15% DUE 09-14-2018 CUSIP: 06538PAA0	200,000.00	199,942.00	199,427.40
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 1.7% DUE 03-05-2018 BEO SEDOL: BW39CX4	590,000.00	589,533.90	585,088.84
PVTPL SUNTORY HLDGS LTD SR NT 1.65% DUE 09-29-2017 BEO SEDOL: BR3NRC5	590,000.00	589,758.10	585,913.07
SUMITOMO MITSUI 1.75% DUE 01-16-2018 SEDOL: BVB39G3	1,200,000.00	1,199,472.00	1,195,429.20
Total Japan - USD		3,328,263.10	3,311,823.51
Luxembourg - USD			
ACTAVIS FDG SCS 3.85% DUE 06-15-2024 SEDOL: BVYPFK2	1,005,000.00	1,023,201.10	1,006,789.91

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Corporate Debt Instruments - Other			
Luxembourg - USD			
COVIDIEN INTL FIN 6% DUE 10-15-2017 SEDOL: B3B3L49	525,000.00	630,609.00	565,521.60
Total Luxembourg - USD		1,653,810.10	1,572,311.51
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	310,000.00	370,922.03	341,032.86
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043 SEDOL: BJ4G4H1	30,000.00	29,497.20	31,236.99
COCA-COLA FEMSA S 3.875% DUE 11-26-2023 SEDOL: BJ4G4J3	200,000.00	197,032.00	200,686.20
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	85,000.00	81,400.62	73,083.34
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	95,000.00	115,478.92	98,551.10
PETROLEOS 6.5% DUE 06-02-2041 CUSIP: 71654QAZ5	1,065,000.00	1,108,969.89	920,692.50
PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO SEDOL: BN40J09	505,000.00	507,360.42	506,136.25
PVTPL PETROLEOS MEXICANOS 5.625% DUE 01-23-2046 BEO CUSIP: 71656LBE0	100,000.00	83,961.51	76,520.00
Total Mexico - USD		2,494,622.59	2,247,939.24
Netherlands - USD			
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1	540,000.00	539,980.75	549,208.63
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032 SEDOL: 2952767	785,000.00	1,227,700.75	1,151,215.85
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	135,000.00	186,780.60	156,517.38
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BLSP7X5	145,000.00	160,027.96	139,212.62
RABOBANK NEDERLAND 5.25% DUE 08-04-2045 CUSIP: 21684AAD8	900,000.00	910,221.92	943,101.00
Total Netherlands - USD		3,024,711.98	2,939,255.48

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
NORSK HYDRO A S 7.25% DUE 09-23-2027 SEDOL: 7234556	505,000.00	706,880.50	647,489.79
PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028 SEDOL: 2324601	170,000.00	212,712.50	209,147.60
STATOIL ASA 3.15 DUE 01-23-2022 SEDOL: B6RLN31	515,000.00	530,898.05	513,424.10
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	470,000.00	454,617.17	424,859.79
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	100,000.00	96,665.00	94,217.80
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	290,000.00	328,333.30	306,039.03
Total Norway - USD		2,330,106.52	2,195,178.11
Peru - USD			
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 SEDOL: BWXV3J3	355,000.00	329,076.05	271,973.31
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	115,000.00	131,419.22	107,501.08
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	305,000.00	298,740.02	260,878.40
Total Peru - USD		759,235.29	640,352.79
Spain - USD			
TELEFONICA 6.421% DUE 06-20-2016 SEDOL: B170DD3	500,000.00	553,915.00	511,490.50
Total Spain - USD		553,915.00	511,490.50
Switzerland - USD			
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BDCBVP3	205,000.00	202,212.00	200,791.76
PVTPL CR SUISSE GROUP FDG GUERNSEY LTD GTD SR NT 144A 3.8 DUE 09-15-2022 BEO SEDOL: BYNPNV1	740,000.00	738,734.60	739,416.14
PVTPL ROCHE HLDGS INC 2.875% DUE 09-29-2021 SEDOL: BQZJ939	115,000.00	116,225.90	116,520.65

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO CUSIP: 90351DAB3	565,000.00	563,943.45	564,414.10
Total Switzerland - USD		1,621,115.95	1,621,142.65
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 SEDOL: B9Z9KS2	165,000.00	148,110.60	147,287.42
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	80,000.00	79,475.20	74,821.84
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	195,000.00	193,241.25	187,738.40
AON PLC 4.75% DUE 05-15-2045 SEDOL: BXS2QD3	65,000.00	63,976.90	64,257.83
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	350,000.00	346,874.00	350,709.45
AXIS SPECIALTY FIN 5.15% DUE 04-01-2045 SEDOL: BKL56D8	80,000.00	79,579.20	78,464.72
BAE SYS HLDGS INC 3.85% DUE 12-15-2025 SEDOL: BYMRMR7	360,000.00	355,752.00	356,389.20
BARCLAYS PLC 2.75% 11-08-2019 SEDOL: BSHZYB2	650,000.00	647,712.00	647,625.55
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL: BYWR2D3	250,000.00	251,196.44	251,821.25
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	210,000.00	325,657.50	306,422.55
BRITISH TELECOMMUNICATIONS PLC 1.625 DUE06-28-2016 SEDOL: BYZ5J22	700,000.00	697,781.00	700,872.20
HSBC HLDGS PLC 4.25% DUE 08-18-2025 SEDOL: BYYK0L4	935,000.00	927,409.91	927,900.55
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	320,000.00	412,254.77	405,756.48
IMPERIAL TOB FIN 4.25% DUE 07-21-2025 CUSIP: 453140AF2	155,000.00	151,723.30	157,288.42
INVESCO FIN PLC 3.75% DUE 01-15-2026 SEDOL: BYXVX42	205,000.00	204,471.10	206,454.27
PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045 CUSIP: 539439AJ8	305,000.00	310,419.55	309,505.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWTL2	105,000.00	100,038.75	82,154.00
SANTANDER UK GROUP 2.875% DUE 10-16-2020 SEDOL: BYZDT48	585,000.00	584,081.55	581,028.44
VODAFONE GROUP PLC 2.5% DUE 09-26-2022 SEDOL: B90LVX5	200,000.00	191,908.00	185,263.20
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	570,000.00	549,053.15	469,858.41
Total United Kingdom - USD		6,620,716.17	6,491,619.64
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXC32C3	1,330,000.00	1,306,789.56	1,302,864.01
ACE INA HLDGS INC 2.3% DUE 11-03-2020 SEDOL: BYSRKJ9	330,000.00	329,815.20	327,626.97
ACE INA HLDGS INC 2.7% DUE 03-13-2023 SEDOL: B9FGSX4	550,000.00	541,468.22	537,259.25
ACE INA HLDGS INC 3.15% DUE 03-15-2025 SEDOL: BWBXZJ5	90,000.00	89,984.70	88,947.99
ACE INA HLDGS INC 3.35% DUE 05-03-2026 SEDOL: BYRZVC4	385,000.00	385,623.40	383,820.36
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	325,000.00	324,089.35	318,000.80
ACE INA HLDGS INC 4.35% DUE 11-03-2045 SEDOL: BYSRKF5	950,000.00	963,296.80	965,325.40
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL: B14VKK5	60,000.00	78,497.40	78,124.02
ACTAVIS FDG SCS 1.85% DUE 03-01-2017 SEDOL: BWDBN82	470,000.00	469,783.80	470,842.71
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDBND7	1,250,000.00	1,242,285.35	1,214,821.25
ACTAVIS FDG SCS 4.85% DUE 06-15-2044 SEDOL: BT6T3K4	565,000.00	563,251.94	559,022.30
ACTAVIS INC 4.625% DUE 10-01-2042 SEDOL: BFLQBW0	630,000.00	605,975.50	598,895.01
AFLAC INC 3.625 BDS DUE 06-15-2023 USD1000 REG SEDOL: BBDY113	205,000.00	211,541.55	212,228.71

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Corporate Debt Instruments - Other			
United States - USD			
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	130,000.00	129,503.40	116,895.35
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BWB92Z8	380,000.00	376,761.00	341,408.72
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	252,000.00	246,776.04	231,318.61
ALABAMA PWR CO 6.125% DUE 05-15-2038 SEDOL: BG493F0	130,000.00	157,232.40	158,131.22
ALLINA HEALTH SYS 4.805% DUE 11-15-2045 SEDOL: BYMYN86	190,000.00	190,000.00	195,218.16
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	130,000.00	129,425.40	132,087.41
ALLTEL CORP 7.875% DUE 07-01-2032 SEDOL: 2963543	395,000.00	609,567.95	485,991.81
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG SEDOL: B8HW1Q7	655,000.00	655,262.00	638,547.06
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	270,000.00	254,168.43	247,735.53
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	895,000.00	837,153.80	849,576.96
AMAZON COM INC 2.5% DUE 11-29-2022 SEDOL: B8VBQ21	465,000.00	445,163.10	449,870.76
AMAZON COM INC 2.6% DUE 12-05-2019 SEDOL: BTC0J03	255,000.00	258,355.80	258,998.91
AMAZON COM INC 4.8% DUE 12-05-2034 SEDOL: BTC0L18	395,000.00	418,801.55	415,885.63
AMAZON COM INC 4.95% DUE 12-05-2044 SEDOL: BTC0KW2	105,000.00	108,233.20	111,818.39
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	330,000.00	406,734.90	321,576.75
AMEREN UN ELEC CO 5.1 DUE 10-01-2019 BEO SEDOL: BR17T78	230,000.00	271,597.80	251,689.00
AMERICAN HONDA FIN MTN 1.55% 12-11-2017 CUSIP: 02665WAQ4	280,000.00	279,739.60	280,061.32
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	160,000.00	159,666.81	154,696.64

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	480,000.00	524,592.00	492,917.28
AMERISOURCEBERGEN 3.4% DUE 05-15-2024 SEDOL: BMPQNP2	160,000.00	159,302.40	156,267.84
AMERN EXPRESS CR CORP MEDIUM TERM NTS 1.125 DUE 06-05-2017 SEDOL: BN796R9	835,000.00	832,057.02	831,149.82
AMERN HONDA FIN 1.6% DUE 07-13-2018 SEDOL: BYMJCZ1	415,000.00	414,697.05	412,865.24
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	190,000.00	184,899.56	163,264.34
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	85,000.00	81,088.30	78,604.43
AMERN INTL GROUP 4.7% DUE 07-10-2035 SEDOL: BYMMP95	495,000.00	495,193.75	491,995.85
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL: B1CYG08	345,000.00	438,985.55	398,426.70
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	155,000.00	206,050.80	185,182.07
AMERN INTL GROUP 8.175% DUE 05-15-2068 SEDOL: B606MS1	227,000.00	293,718.25	298,505.00
AMGEN INC 1.25% DUE 05-22-2017 CUSIP: 031162BR0	765,000.00	764,166.15	762,123.60
AMGEN INC 3.45% DUE 10-01-2020 CUSIP: 031162BD1	1,260,000.00	1,308,434.40	1,296,747.90
AMGEN INC 4.4% 05-01-2045 SEDOL: BWTM390	120,000.00	119,287.20	111,182.64
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	805,000.00	859,844.65	797,527.19
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	940,000.00	980,122.66	954,319.96
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	300,000.00	338,607.05	324,625.20
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	205,000.00	216,992.50	188,609.43
ANADARKO PETE CORP 0% DUE 10-10-2036 SEDOL: BH86FD6	2,550,000.00	952,150.23	918,000.00

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Corporate Debt Instruments - Other			
United States - USD			
ANHEUSER BUSCH COS 6.45% DUE 09-01-2037 SEDOL: BG48QV4	145,000.00	171,813.40	171,670.87
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	250,000.00	348,475.00	302,965.00
AOL TIME WARNER 7.625% DUE 04-15-2031 SEDOL: B2PJ2V0	250,000.00	335,793.85	309,337.75
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027 SEDOL: B683Y11	400,000.00	525,920.00	499,500.00
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	130,000.00	168,205.70	155,484.94
AON CORP 5% DUE 09-30-2020 SEDOL: B688TQ6	860,000.00	960,559.80	939,928.40
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6	270,000.00	261,728.66	225,636.30
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	220,000.00	233,895.20	188,059.08
APPALACHIAN PWR CO 6.375% DUE 04-01-2036 SEDOL: B12JDS0	205,000.00	256,018.35	237,857.61
APPLE INC 3.45% DUE 02-09-2045 SEDOL: BVVCSF2	940,000.00	863,851.63	809,300.52
APPLE INC 3.45% DUE 05-06-2024 SEDOL: BM6NV92	125,000.00	128,580.00	129,493.00
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	165,000.00	154,355.85	152,016.65
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 SEDOL: B546Q33	195,000.00	208,944.45	199,986.35
ASCENSION HLTH 4.847% DUE 11-15-2053 SEDOL: BBMSWS0	120,000.00	120,000.00	129,408.96
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO CUSIP: 001957BD0	530,000.00	786,949.30	708,122.40
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 SEDOL: B8KHS02	2,000,000.00	1,542,500.00	1,557,308.00
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	310,000.00	282,080.60	264,893.76
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN77W75	490,000.00	455,383.10	448,906.64

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Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	925,000.00	939,928.65	913,638.23
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5	1,405,000.00	1,462,994.42	1,411,843.76
AT&T INC 6.3% DUE 01-15-2038 SEDOL: BFPC4D6	155,000.00	176,075.35	169,618.98
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 SEDOL: BG49413	1,085,000.00	1,667,718.67	1,495,412.10
ATMOS ENERGY CORP 4.125% DUE 10-15-2044 SEDOL: BRJ8Y23	305,000.00	304,426.60	292,286.08
AUTO DATA 2.25% DUE 09-15-2020 SEDOL: BYNFCK3	405,000.00	404,639.55	406,533.74
AUTOZONE INC 2.5% DUE 04-15-2021 SEDOL: BWY4YH6	580,000.00	579,779.60	565,944.86
AUTOZONE INC 3.25% DUE 04-15-2025 SEDOL: BWY4YW1	385,000.00	383,964.35	372,248.80
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	200,000.00	262,182.00	249,199.80
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4	235,000.00	242,597.55	240,338.03
BANK AMER CORP 2.625% DUE 10-19-2020 SEDOL: BYNJTN7	470,000.00	469,844.90	464,087.87
BANK AMER CORP 3.95% DUE 04-21-2025 SEDOL: BWX8CH5	450,000.00	448,895.10	438,196.05
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	150,000.00	156,597.00	155,094.45
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308	630,000.00	635,273.90	623,595.42
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BL2FPR1	70,000.00	73,104.50	72,481.78
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05	395,000.00	399,601.75	386,676.56
BANK AMER CORP 5.42% DUE 03-15-2017 SEDOL: B1Y4231	500,000.00	553,460.00	520,446.50
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B6T0187	435,000.00	521,223.21	507,678.93

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Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	675,000.00	715,733.31	704,490.75
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL: BWX8CJ7	220,000.00	215,963.00	214,690.30
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	175,000.00	179,870.25	129,981.60
BAXTER INTL INC .95% DUE 06-01-2016 SEDOL: BBG80C6	210,000.00	209,798.40	209,872.11
BAYLOR SCOTT & 4.185% DUE 11-15-2045 SEDOL: BWX1XR1	245,000.00	245,000.00	231,694.54
BEAR STEARNS COS 7.25% DUE 02-01-2018 SEDOL: B2PD9G6	135,000.00	156,953.02	148,916.88
BECTON DICKINSON & 1.45% DUE 05-15-2017 SEDOL: BXVMBN5	195,000.00	194,243.92	194,176.13
BECTON DICKINSON & 2.675% DUE 12-15-2019 SEDOL: BTDFZ2	70,000.00	70,000.00	70,381.08
BECTON DICKINSON & 3.875% DUE 05-15-2024 SEDOL: BXVMC32	95,000.00	98,756.30	96,232.25
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	375,000.00	373,170.96	378,817.88
BED BATH & BEYOND 4.915% DUE 08-01-2034 SEDOL: BP81YH4	370,000.00	364,307.25	330,098.83
BED BATH & BEYOND 5.165% DUE 08-01-2044 SEDOL: BP81YD0	285,000.00	250,919.70	241,398.99
BERKLEY W R CORP 6.25% DUE 02-15-2037 SEDOL: B1RMDQ2	55,000.00	64,187.75	63,883.66
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 SEDOL: BVRZ8P5	640,000.00	639,852.80	634,645.12
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	235,000.00	232,379.75	230,458.39
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	800,000.00	795,270.01	768,633.60
BIOGEN INC 2.9% DUE 09-15-2020 SEDOL: BYNPNX3	310,000.00	309,355.20	309,185.01
BIOGEN INC 4.05% DUE 09-15-2025 SEDOL: BYNPNR7	240,000.00	239,433.60	241,089.12

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Corporate Debt Instruments - Other			
United States - USD			
BIOGEN INC 5.2% DUE 09-15-2045 SEDOL: BYNPNY4	765,000.00	763,049.20	765,289.17
BIOGEN INC 6.875% DUE 03-01-2018 CUSIP: 09062XAB9	435,000.00	503,020.95	476,507.27
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017 SEDOL: BG48PB7	1,750,000.00	1,997,317.50	1,848,983.50
BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025 SEDOL: BX3JD38	625,000.00	624,943.75	613,246.25
BOARDWALK 5.5% DUE 02-01-2017 SEDOL: B0L2RK3	500,000.00	544,490.00	506,615.00
BOEING CO 2.35% DUE 10-30-2021 SEDOL: BSD9D11	185,000.00	182,641.25	183,362.01
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	265,000.00	257,187.80	241,818.60
BORGWARNER INC 4.375% DUE 03-15-2045 SEDOL: BWC4XV5	805,000.00	789,388.45	718,640.41
BROADCOM CORP 4.5% DUE 08-01-2034 CUSIP: 111320AJ6	75,000.00	75,000.00	74,968.43
BROWN FORMAN CORP 3.75 DUE 01-15-2043 SEDOL: B8Y9HC9	185,000.00	180,280.65	168,008.86
BSTN PPTYS LTD 3.125% DUE 09-01-2023 SEDOL: B9N2L91	300,000.00	295,047.00	292,085.10
BUCKEYE PARTNERS L 4.35% DUE 10-15-2024 SEDOL: BVVN4P7	125,000.00	124,781.25	105,124.38
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044 SEDOL: BSNH724	360,000.00	347,108.40	268,792.92
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDY29	425,000.00	422,252.60	328,279.35
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	595,000.00	573,039.21	565,739.69
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	355,000.00	400,322.85	361,886.65
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	195,000.00	214,577.05	211,997.96
BURL NORTHN SANTA 7% DUE 12-15-2025 SEDOL: BFNXP2	285,000.00	387,648.45	355,737.00

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Corporate Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC SEDOL: BD00GW4	5.15 09-01-2043 435,000.00	472,526.01	458,784.93
CAMERON INTL CORP SEDOL: BH7KDJ1	1.15 12-15-2016 500,000.00	499,910.00	495,026.00
CAMERON INTL CORP 5.125 DUE SEDOL: BH7KDM4	12-15-2043 130,000.00	132,512.90	128,050.78
CAMPBELL SOUP CO 3.8% DUE 08-02-2042 SEDOL: B7JN3H6	395,000.00	324,495.85	336,919.99
CAP 1 BK USA 2.25 DUE 02-13-2019 SEDOL: BJVF0R3	190,000.00	190,470.26	189,164.95
CAP 1 FINL CORP 4.2% DUE 10-29-2025 SEDOL: BYQGXXW2	185,000.00	184,985.20	182,659.94
CAP 1 MULTI-ASSET 1.26% DUE 01-15-2020 CUSIP: 14041NEP2	925,000.00	929,408.20	924,730.83
CAP 1 NATL ASSN 1.5% DUE 03-22-2018 SEDOL: B9780K9	750,000.00	740,362.50	737,560.50
CAP 1 NATL ASSN 2.35% DUE 08-17-2018 SEDOL: BYV3D40	120,000.00	119,869.20	120,225.48
CATERPILLAR INC 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	355,000.00	354,164.80	341,956.59
CATHOLIC HEALTH INITIATI 4.35 DUE SEDOL: B8BB1R1	11-01-2042 150,000.00	148,027.50	140,296.35
CATHOLIC HLTH 2.95 DUE 11-01-2022 SEDOL: B815117	50,000.00	50,172.23	48,768.95
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BV91N34	275,000.00	254,721.05	235,920.03
CELGENE CORP 3.95% DUE 10-15-2020 SEDOL: B4P0G93	85,000.00	91,959.85	89,202.57
CELGENE CORP 4.625% DUE 05-15-2044 SEDOL: BMH4PS1	420,000.00	400,810.44	396,726.54
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	405,000.00	414,223.73	344,360.57
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	295,000.00	262,968.90	256,566.52
CHASE ISSUANCE TR 1.59% DUE 02-18-2020 CUSIP: 161571GT5	965,000.00	974,612.30	964,865.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHEVRON CORP FIXED 3.326% DUE 11-17-2015 SEDOL: BYQKJL5	265,000.00	265,000.00	266,822.14
CHEVRON CORP NEW 2.419% DUE 11-17-2020 SEDOL: BYQ98B5	485,000.00	485,000.00	482,271.88
CIGNA CORP 3.25% DUE 04-15-2025 REG SEDOL: BWD1NL5	140,000.00	139,913.20	137,377.10
CIN FINL CORP 6.125% DUE 11-01-2034 CUSIP: 172062AE1	270,000.00	314,077.50	306,353.34
CIN FINL CORP 6.92% DUE 05-15-2028 SEDOL: B07T3M2	220,000.00	255,989.80	269,908.10
CINGULAR WIRELESS 7.125% DUE 12-15-2031 SEDOL: 2011549	340,000.00	425,210.80	412,662.76
CINTAS CORP NO 2 2.85% DUE 06-01-2016 SEDOL: B5WCHK7	600,000.00	631,698.00	602,370.60
CINTAS CORP NO 2 3.25% DUE 06-01-2022 SEDOL: B8H3D42	450,000.00	460,854.00	452,362.50
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	145,000.00	179,662.25	176,866.94
CITIBANK CR CARD 1.32% DUE 09-07-2018 SEDOL: BRS63K9	325,000.00	326,967.77	325,633.75
CITIBANK CR CARD 1.73% DUE 04-09-2020 CUSIP: 17305EFU4	250,000.00	253,095.70	250,585.00
CITIGROUP INC 1.7% DUE 04-27-2018 SEDOL: BX02V58	350,000.00	346,447.50	346,530.45
CITIGROUP INC 1.75% DUE 05-01-2018 SEDOL: BLSP7M4	480,000.00	478,051.20	475,940.16
CITIGROUP INC 1.8% DUE 02-05-2018 SEDOL: BVCVN64	830,000.00	828,410.55	826,822.76
CITIGROUP INC 2.05% DUE 12-07-2018 SEDOL: BYVT4Q7	470,000.00	469,934.20	467,516.99
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	3,475,000.00	3,473,563.85	3,451,992.03
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	505,000.00	598,730.59	595,967.67
CITIGROUP INC 6.625% DUE 01-15-2028 SEDOL: BFPC4X6	110,000.00	124,528.80	133,780.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 7.875% DUE 05-15-2025 SEDOL: 2715766	300,000.00	391,794.00	381,844.20
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	210,000.00	307,480.80	301,198.17
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	165,000.00	165,000.00	159,994.56
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	275,000.00	313,739.25	287,364.28
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	145,000.00	144,890.45	145,635.83
CNA FINL CORP NT 5.875 DUE 08-15-2020 SEDOL: B9G9DR1	335,000.00	390,315.20	371,276.15
COMCAST CABLE 8.875% DUE 05-01-2017 SEDOL: 2125978	700,000.00	905,716.00	767,515.70
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	270,000.00	359,132.40	340,053.66
COMCAST CORP NEW 2.85% DUE 01-15-2023 SEDOL: B994FP5	340,000.00	331,738.00	337,800.54
COMCAST CORP NEW 4.65% DUE 07-15-2042 SEDOL: B7TGGL0	575,000.00	603,840.70	585,120.00
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	175,000.00	198,429.00	203,660.10
COMCAST CORP NEW 6.4% DUE 03-01-2040 CUSIP: 20030NBB6	105,000.00	136,026.45	130,317.60
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9	220,000.00	283,448.00	273,064.44
COMCAST CORP NEW 6.45% DUE 03-15-2037 SEDOL: B108F49	1,225,000.00	1,547,843.36	1,524,606.83
COMCAST CORP NEW 6.95% DUE 08-15-2037 SEDOL: B2444H6	190,000.00	248,130.50	247,927.58
COMCAST CORP NEW 7.05% DUE 03-15-2033 SEDOL: 2470065	70,000.00	89,947.90	90,314.21
COMERICA BK DALLAS 4% DUE 07-27-2025 SEDOL: BYY9YJ7	75,000.00	75,790.50	76,027.50
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	345,000.00	329,895.00	318,228.69

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Corporate Debt Instruments - Other			
United States - USD			
COMPASS BK BIRMINGHAM ALA 2.75% DUE 09-29-2019 SEDOL: BRB3288	310,000.00	309,280.80	306,898.76
COMPASS BK 3.875% DUE 04-10-2025 SEDOL: BWTXKR0	580,000.00	575,070.24	531,610.60
CONAGRA FOODS INC 4.65% DUE 01-25-2043 SEDOL: B8KMR88	100,000.00	90,022.00	89,201.90
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	540,000.00	531,397.10	539,558.28
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	245,000.00	244,755.00	248,008.36
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	550,000.00	545,520.10	541,173.05
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO SEDOL: 2014656	270,000.00	329,386.50	342,068.67
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BQRS6M2	130,000.00	129,537.20	91,575.51
CORNING INC 1.45 DUE 11-15-2017 SEDOL: B927XW4	370,000.00	370,814.00	366,836.50
CORNING INC 7.25 DUE 08-15-2036 BEO SEDOL: BFZDDJ8	185,000.00	239,155.05	213,603.22
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	100,000.00	98,480.58	94,161.20
CVS HEALTH CORP 2.25% DUE 12-05-2018 SEDOL: BH459S0	305,000.00	304,655.35	306,471.63
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFC8	385,000.00	400,173.90	397,509.04
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	1,425,000.00	1,512,104.56	1,501,139.18
CVS HEALTH CORP 5.75% DUE 05-15-2041 SEDOL: B4M3VF6	105,000.00	121,655.10	117,830.69
DAYTON PWR & LT CO 1.875 DUE 09-15-2016 SEDOL: BP7RHX0	295,000.00	294,498.50	295,257.54
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	125,000.00	127,142.50	88,743.13
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	520,000.00	582,625.83	393,030.56

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Corporate Debt Instruments - Other			
United States - USD			
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	195,000.00	184,867.80	189,646.08
DEVON ENERGY CORP 7.95% DUE 04-15-2032 SEDOL: 2864107	140,000.00	198,371.60	144,669.70
DIG DELTA HLDGS 4.75% DUE 10-01-2025 SEDOL: BYZ0SC0	295,000.00	295,000.00	297,613.11
DIGNITY HEALTH 2.637% DUE 11-01-2019 CUSIP: 254010AC5	235,000.00	235,000.00	235,940.00
DIGNITY HEALTH 5.267% DUE 11-01-2064 CUSIP: 254010AE1	175,000.00	175,000.00	179,529.00
DIRECTV HLDGS/FING 6 DUE 08-15-2040 SEDOL: B58W6M6	495,000.00	543,134.34	506,546.87
DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL: B795V01	180,000.00	176,956.20	180,174.60
DOMINION GAS HLDGS 2.5% DUE 12-15-2019 SEDOL: BT9Z2F7	365,000.00	364,861.30	364,606.17
DOMINION GAS HLDGS 4.6% DUE 12-15-2044 SEDOL: BT9Z2H9	135,000.00	134,149.50	125,657.46
DOMINION GAS HLDGS 4.8% DUE 11-01-2043 SEDOL: BPYPLR9	175,000.00	171,181.50	167,366.68
DOMINION RES INC VA NEW 1.25 DUE 03-15-2017 REG SEDOL: BKWQKS3	400,000.00	399,592.00	397,522.40
DOMINION RES INC 2.5% DUE 12-01-2019 SEDOL: BSSWCC9	500,000.00	499,250.00	498,152.00
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	250,000.00	248,037.99	243,562.50
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	115,000.00	115,042.55	112,534.29
DOMTAR CORP 6.25% DUE 09-01-2042 SEDOL: B84VV12	190,000.00	193,192.00	178,010.43
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGP8P87	210,000.00	214,380.60	205,324.98
DOW CHEM CO 4.625% DUE 10-01-2044 SEDOL: BQSBHN8	240,000.00	222,441.60	216,946.32
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	495,000.00	472,528.02	431,092.53

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Corporate Debt Instruments - Other			
United States - USD			
DR PEPPER SNAPPLE 3.4% DUE 11-15-2025 SEDOL: BY7R001	580,000.00	576,537.40	569,698.62
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038 SEDOL: B3L5JT6	405,000.00	575,517.15	555,878.30
DUKE ENERGY 3.25% DUE 08-15-2025 SEDOL: BYT32V2	425,000.00	423,703.75	427,955.88
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYT32T0	267,000.00	264,981.73	263,057.21
ECOLAB INC 2.25% DUE 01-12-2020 SEDOL: BVDPT12	585,000.00	584,725.05	581,632.74
EDWARDS 2.875% DUE 10-15-2018 SEDOL: BF4JH73	695,000.00	691,511.10	703,063.39
EL PASO ENERGY CORP MEDIUM TERM NTS 8-1-31 SEDOL: 2788650	25,000.00	30,706.25	23,456.85
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	655,000.00	922,515.10	631,501.88
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	400,000.00	344,072.25	281,461.20
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	300,000.00	384,753.00	273,657.60
ENABLE MIDSTREAM 3.9% DUE 05-15-2024 SEDOL: BD8R564	200,000.00	199,774.00	152,887.60
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	485,000.00	476,632.96	286,138.36
ENBRIDGE ENERGY 5.875% DUE 10-15-2025 SEDOL: BYN7R04	260,000.00	259,100.40	250,577.86
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	310,000.00	305,861.50	297,003.87
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	385,000.00	383,689.35	313,238.31
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	160,000.00	161,089.60	116,337.76
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	230,000.00	255,916.40	184,517.50
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	165,000.00	191,644.20	134,193.68

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Corporate Debt Instruments - Other			
United States - USD			
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	455,000.00	572,781.30	420,250.74
ENLINK MIDSTREAM 4.15% DUE 06-01-2025 SEDOL: BXNT1C3	100,000.00	99,827.00	76,911.40
ENSCO PLC FORMERLY 5.2% DUE 03-15-2025 SEDOL: BVFZHD8	125,000.00	124,527.50	88,958.88
ENSCO PLC FORMERLY 5.75% DUE 10-01-2044 SEDOL: BR3XF21	245,000.00	233,570.75	161,501.80
ENTERGY ARK INC 3.05% DUE 06-01-2023 SEDOL: BB10JT7	655,000.00	653,152.90	643,754.96
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042 SEDOL: B5LM203	420,000.00	416,607.75	335,784.54
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	610,000.00	602,560.60	493,874.30
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	425,000.00	429,941.41	355,996.15
ENTERPRISE PRODS 5.75% DUE 03-01-2035 SEDOL: B0HFPV3	205,000.00	219,616.50	189,521.07
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	350,000.00	478,299.50	374,303.30
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	140,000.00	139,399.40	128,178.68
ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT SEDOL: B0YK414	310,000.00	381,191.50	398,901.80
ERP OPER LTD 2.375% DUE 07-01-2019 SEDOL: BNGSVF0	595,000.00	594,405.00	596,572.59
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNGK4X5	255,000.00	259,971.65	255,767.81
ERP OPERATING LP 4.625 DUE 12-15-2021 REG SEDOL: B777Q93	295,000.00	313,635.15	320,157.90
EVEREST REINS 4.868 DUE 06-01-2044 SEDOL: BN7SP79	220,000.00	218,965.75	207,410.28
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	280,000.00	312,924.20	298,818.24
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	200,000.00	217,288.00	193,350.40

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Corporate Debt Instruments - Other			
United States - USD			
EXPRESS SCRIPTS 6.125% DUE 11-15-2041 SEDOL: B8KMSL8	345,000.00	392,551.35	392,060.76
EXPRESS SCRIPTS 7.25% DUE 06-15-2019 CUSIP: 302182AE0	325,000.00	396,392.75	373,882.93
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	240,000.00	240,000.00	225,563.52
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	90,000.00	91,381.02	91,083.06
FEDERAL RLTY INVT TR 2.55% 01-15-2021 SEDOL: BYTX2Z6	230,000.00	229,473.30	228,516.73
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	390,000.00	397,854.95	404,087.58
FEDEX CORP 2.3% DUE 02-01-2020 SEDOL: BV8PZM0	810,000.00	808,533.90	813,130.65
FEDEX CORP 2.7% DUE 04-15-2023 SEDOL: B9HH664	115,000.00	114,689.50	111,617.62
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	215,000.00	192,081.00	186,090.46
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV8NTK0	170,000.00	169,639.31	151,485.47
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	425,000.00	408,567.56	375,263.53
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL: BV91N12	420,000.00	404,253.60	360,912.72
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	175,000.00	173,388.25	173,383.70
FIFTH THIRD BK CINCINNATI OHIO 2.15% 08-20-2018 SEDOL: BYX0MC0	330,000.00	329,943.90	330,939.84
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 SEDOL: BYY9M59	250,000.00	249,677.50	249,722.50
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 CUSIP: 316773CH1	250,000.00	345,958.78	348,107.75
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	120,000.00	140,784.00	137,602.44
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	85,000.00	80,912.35	79,527.36

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Corporate Debt Instruments - Other			
United States - USD			
FLUOR CORP NEW 3.375% DUE 09-15-2021 SEDOL: B6RR072	260,000.00	273,983.20	265,643.82
FORD CR AUTO OWNER 1.28% DUE 09-15-2019 CUSIP: 34530QAD2	390,000.00	389,968.96	389,370.54
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	800,000.00	750,345.39	754,104.80
FORD MTR CO DEL 6.375% DUE 02-01-2029 SEDOL: B2PJ135	390,000.00	460,024.50	439,298.34
FORD MTR CO DEL 7.4% DUE 11-01-2046 SEDOL: BG48VR5	350,000.00	444,447.50	427,796.60
FORD MTR CR CO LLC FIXED 2.24% DUE 06-15-2018 SEDOL: BVVF5G8	395,000.00	395,000.00	391,408.66
FORD MTR CR CO LLC 1.461% DUE 03-27-2017 SEDOL: BYZ5JT9	570,000.00	566,488.80	564,591.84
FORD MTR CR CO LLC 1.5 DUE 01-17-2017 REG SEDOL: BGDY41	735,000.00	734,292.43	729,847.65
FORD MTR CR CO LLC 2.597% DUE 11-04-2019 SEDOL: BS9VG01	315,000.00	315,000.00	309,278.97
FORD MTR CR CO LLC 5.875 DUE 08-02-2021 SEDOL: BFN0GD6	130,000.00	146,530.80	144,967.68
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	270,000.00	278,140.50	249,373.62
GEN MTRS FINL CO 3.1% DUE 01-15-2019 SEDOL: BYWM3L3	405,000.00	404,813.70	404,411.54
GEN MTRS FINL CO 3.7% DUE 11-24-2020 SEDOL: BYV2G48	395,000.00	394,715.60	396,068.48
GENERAL MTRS CO 4.875% DUE 10-02-2023 SEDOL: BP9DLV2	165,000.00	170,689.20	168,738.74
GENERAL MTRS CO 5% DUE 04-01-2035 SEDOL: BSJX2S7	795,000.00	771,946.75	741,912.29
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	130,000.00	142,070.50	137,349.68
GENERAL MTRS FINL CO INC 3.15% 01-15-2020 SEDOL: BV9CMG3	305,000.00	302,932.10	302,270.56
GEORGE WASH UNIV 4.868% DUE 09-15-2045 SEDOL: BZ222X5	100,000.00	99,983.00	108,441.80

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Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 3.25% DUE 09-01-2022 SEDOL: BYMYP57	220,000.00	219,689.80	221,524.38
GILEAD SCIENCES 3.65% DUE 03-01-2026 SEDOL: BYMYP46	195,000.00	193,845.60	196,653.41
GILEAD SCIENCES 4.4% DUE 12-01-2021 CUSIP: 375558AU7	95,000.00	103,259.30	102,611.21
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	285,000.00	280,534.71	278,776.74
GILEAD SCIENCES 4.6% DUE 09-01-2035 SEDOL: BYMYP24	360,000.00	358,794.00	366,059.88
GILEAD SCIENCES 4.75% DUE 03-01-2046 SEDOL: BYMYP35	260,000.00	262,462.42	263,126.76
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	370,000.00	383,558.49	371,457.06
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	375,000.00	434,542.50	427,242.00
GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043 CUSIP: 38376G4V9	356,371.18	357,401.31	353,301.76
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61	285,000.00	293,617.90	333,417.51
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	325,000.00	363,544.24	367,397.23
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	1,010,000.00	1,019,467.43	1,003,310.77
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	200,000.00	204,349.50	198,840.40
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	380,000.00	390,750.20	390,024.40
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	205,000.00	203,683.39	199,134.13
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60	350,000.00	388,402.00	386,967.00
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL: B94Q103	585,000.00	686,373.61	665,274.29
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: 2350640	555,000.00	654,367.49	650,146.43

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	450,000.00	538,654.02	536,760.90
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	830,000.00	975,326.43	970,216.88
GRUPO TELEVISA S A 8.5% DUE 03-11-2032 SEDOL: 2854669	40,000.00	57,340.40	48,290.40
HALLIBURTON CO 1% DUE 08-01-2016 SEDOL: BCR5XV3	275,000.00	275,601.60	274,574.85
HALLIBURTON CO 3.8% DUE 11-15-2025 SEDOL: BYNR4P8	400,000.00	398,876.00	389,488.80
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	285,000.00	284,925.90	279,972.89
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	440,000.00	442,812.00	434,958.92
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	175,000.00	249,361.00	223,790.88
HARLEY-DAVIDSON INC 4.625% 07-28-2045 SEDOL: BYZ7VM2	145,000.00	145,314.65	142,155.10
HARTFORD FINL SVCS GRP 5.125 15 APR 2022 SEDOL: B7X5DT0	590,000.00	659,142.10	647,946.26
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	235,000.00	290,588.90	272,768.73
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	350,000.00	410,732.00	381,287.55
HCP INC 4% DUE 12-01-2022 SEDOL: BYM8DJ9	375,000.00	373,413.75	373,266.38
HEWLETT PACKARD CO 4.3% DUE 06-01-2021 SEDOL: BBMSW79	245,000.00	261,615.90	242,618.36
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	755,000.00	825,705.74	659,216.17
HIGHWOODS RLTY LTD 3.2% DUE 06-15-2021 SEDOL: BSVY6L9	70,000.00	69,288.10	68,099.64
HONDA AUTO 1.04% DUE 02-21-2019 CUSIP: 43813NAC0	525,000.00	524,919.41	522,022.20
HOSPITALITY PPTYS 4.5% DUE 03-15-2025 SEDOL: BQSNVG5	290,000.00	286,462.00	278,427.26

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Corporate Debt Instruments - Other			
United States - USD			
HOSPITALITY PPTYS 4.5% DUE 06-15-2023 SEDOL: BBFL2Q4	35,000.00	34,960.45	34,824.48
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	975,000.00	1,105,458.58	1,105,695.83
HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1	180,000.00	209,995.20	208,575.90
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL: BYZ5LW6	1,080,000.00	1,069,467.35	1,067,445.00
HUMANA INC 3.85% DUE 10-01-2024 SEDOL: BQZJB77	225,000.00	228,296.25	226,469.25
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80	310,000.00	308,551.80	291,320.95
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	380,000.00	382,181.26	377,495.80
HUNTINGTON NATIONAL BANK 1.375 DUE 04-24-2017 BEO SEDOL: BLY1QH4	1,020,000.00	1,018,388.40	1,013,842.26
HUNTINGTON NATIONAL BANK 2% DUE 06-30-2018 SEDOL: BYSQW89	145,000.00	144,580.95	144,086.50
INGERSOLL-RAND 4.65% DUE 11-01-2044 SEDOL: BRZ2H86	255,000.00	262,912.65	244,056.68
INGERSOLL-RAND 5.75% DUE 06-15-2043 SEDOL: BN8T678	205,000.00	246,459.20	223,410.03
INTEL CORP 1.35% DUE 12-15-2017 CUSIP: 458140AL4	700,000.00	699,475.00	700,931.00
INTEL CORP 4.9% 07-29-2045 SEDOL: BWVFJQ6	400,000.00	399,688.00	422,784.80
INTL PAPER CO 7.3% DUE 11-15-2039 SEDOL: B3MDYN8	145,000.00	189,726.70	165,272.02
INVESCO FIN PLC 5.375% DUE 11-30-2043 SEDOL: BGJZ1G0	310,000.00	305,207.09	339,594.15
JERSEY CENT PWR & 6.15% DUE 06-01-2037 SEDOL: B2B0FC9	210,000.00	259,896.00	223,797.00
JERSEY CENT PWR & 7.35% DUE 02-01-2019 SEDOL: B3L9ZX4	200,000.00	255,766.00	225,094.80
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	371,582.91	416,388.38	404,190.80

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Corporate Debt Instruments - Other			
United States - USD			
JOHNSON CTLS INC 2.6% DUE 12-01-2016 SEDOL: B6X9VM4	200,000.00	208,872.00	201,962.00
JOHNSON CTLS INC 4.95% DUE 07-02-2064 SEDOL: BMW2S69	90,000.00	89,814.60	73,102.14
JOHNSON CTLS INC 5.25% DUE 12-01-2041 SEDOL: B5VXX36	235,000.00	262,464.45	215,351.18
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	165,000.00	209,198.22	210,302.90
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BYZ0SY2	1,210,000.00	1,205,123.10	1,207,108.10
JPMORGAN CHASE & CO 4.95 DUE 03-25-2020 REG SEDOL: BG5GXQ1	325,000.00	353,031.25	352,405.95
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	50,000.00	60,184.50	56,223.25
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	490,000.00	577,540.14	554,364.93
JPMORGAN CHASE & 3.2% DUE 01-25-2023 SEDOL: B95L798	1,285,000.00	1,259,633.60	1,280,804.48
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	55,000.00	65,078.74	63,484.91
JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO SEDOL: BR17VK5	600,000.00	705,606.00	637,381.80
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL: BG48XP7	85,000.00	94,843.85	79,828.26
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL: BYTX3H5	355,000.00	354,847.35	357,719.30
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	205,000.00	204,829.85	210,692.65
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL: BYNHXY0	685,000.00	684,773.20	680,204.32
KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020 SEDOL: BYMKHZ9	460,000.00	459,917.20	458,270.86
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	35,000.00	34,579.58	32,126.57
KIMCO RLTY CORP 3.4% DUE 11-01-2022 SEDOL: BYWM3T1	275,000.00	273,127.25	272,411.98

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Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSTL4S5	335,000.00	347,572.85	263,993.40
KINDER MORGAN 3.5 DUE 03-01-2021 SEDOL: BK34P70	360,000.00	359,863.14	322,155.72
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	140,000.00	159,878.60	116,845.26
KRAFT FOODS GROUP 6.125% DUE 08-23-2018 SEDOL: B84TKP3	455,000.00	556,023.65	499,562.70
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	205,000.00	249,376.35	238,976.29
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 SEDOL: B97MM05	445,000.00	579,609.28	527,414.00
LAB CORP AMER 3.2% DUE 02-01-2022 SEDOL: BVJDNT6	550,000.00	549,554.50	539,784.85
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	235,000.00	216,301.05	214,709.16
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	260,000.00	265,857.55	258,259.82
LIFE TECHNOLOGIES 5% DUE 01-15-2021 SEDOL: B4XBGR6	215,000.00	240,855.90	228,729.69
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL: BW0XTH2	335,000.00	334,649.17	313,365.03
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO SEDOL: B12B2J0	135,000.00	155,918.25	154,814.90
LINCOLN NATL CORP 7% DUE 06-15-2040 SEDOL: B6686G7	100,000.00	125,441.00	125,428.30
LOCKHEED MARTIN 1.85% DUE 11-23-2018 SEDOL: BDB6P80	565,000.00	564,033.85	564,001.08
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVGDWK3	395,000.00	351,254.50	350,116.55
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	380,000.00	399,922.00	401,946.14
LOWES COS INC 5.8% DUE 04-15-2040 SEDOL: B5VT2F9	85,000.00	102,612.85	101,854.57
LSVLE GAS & ELEC 4.65% DUE 11-15-2043 SEDOL: BFZB9W7	300,000.00	297,840.00	316,453.80

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Corporate Debt Instruments - Other			
United States - USD			
LYONDELLBASELL INDS N V 6 DUE 11-15-2021 SEDOL: BLSP809	110,000.00	125,418.05	123,473.13
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	405,000.00	505,099.80	471,511.53
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	245,000.00	245,000.00	252,778.51
MACYS RETAIL HLDGS 4.3 DUE 02-15-2043 SEDOL: B92RSZ2	145,000.00	132,520.05	111,314.18
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042 SEDOL: B7KGR83	140,000.00	124,196.80	120,344.28
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	290,000.00	273,376.90	237,044.84
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	210,000.00	209,468.70	195,157.41
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311	170,000.00	166,193.42	136,160.48
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	755,000.00	862,709.31	755,420.54
MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024 SEDOL: BQQGYZ6	600,000.00	597,846.00	559,101.00
MARRIOTT INTL INC 3.125% DUE 10-15-2021 SEDOL: BVXD6J3	400,000.00	397,256.00	399,298.00
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	25,000.00	24,951.75	24,772.85
MARSH & MCLENNAN COS INC 5.875 8/1/33 SEDOL: 2928456	50,000.00	56,365.00	57,396.75
MARSH & MCLENNAN 2.35% DUE 03-06-2020 SEDOL: BVW22M6	260,000.00	259,792.00	257,729.42
MARSH & MCLENNAN 3.5% DUE 03-10-2025 SEDOL: BQQLW91	115,000.00	114,559.55	113,214.63
MARSH & MCLENNAN 4.05% DUE 10-15-2023 SEDOL: BF4JH51	285,000.00	290,021.70	294,498.20
MARSH & MCLENNAN 4.8% DUE 07-15-2021 SEDOL: BG48ZZ1	110,000.00	121,465.30	119,735.00
MASTERCARD INC 3.375 DUE 04-01-2024 BEO SEDOL: BL10N39	200,000.00	199,142.00	204,388.20

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Corporate Debt Instruments - Other			
United States - USD			
MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG SEDOL: BGLDK54	470,000.00	467,927.30	470,084.13
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	325,000.00	270,202.40	267,480.53
MCDONALDS CORP FIXED 3.375% DUE 05-26-2025 SEDOL: BY3R522	370,000.00	369,437.60	362,439.05
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	545,000.00	536,897.23	524,371.75
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	205,000.00	246,209.70	238,748.54
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	555,000.00	474,331.65	464,251.40
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76	685,000.00	682,780.60	684,436.93
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	220,000.00	219,293.80	219,185.78
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	140,000.00	141,723.40	140,307.02
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	365,000.00	365,000.00	367,223.22
MEAD CORP 7.55% DUE 03-01-2047 SEDOL: B2QY2V4	165,000.00	189,146.10	194,762.70
MEAD JOHNSON 4.6% DUE 06-01-2044 SEDOL: BMMVFH6	220,000.00	214,410.42	203,650.26
MEAD JOHNSON 5.9% DUE 11-01-2039 SEDOL: B3YRXN1	100,000.00	121,550.00	108,605.40
MEDTRONIC INC 1.375% DUE 04-01-2018 SEDOL: B8XYF09	315,000.00	314,622.00	313,310.03
MEDTRONIC INC 4.5 DUE 03-15-2042 REG SEDOL: B4M8708	70,000.00	77,135.10	70,278.60
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYZYS1	595,000.00	633,154.54	613,715.13
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	360,000.00	349,272.00	336,103.92
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	90,000.00	105,302.70	96,386.76

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Corporate Debt Instruments - Other			
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MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVFMPQ8	390,000.00	387,615.83	360,145.50
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	220,000.00	251,920.94	249,634.00
METLIFE INC FIXED 2.463% DUE 12-15-2017 SEDOL: BRF1CP5	440,000.00	441,513.03	442,588.52
METLIFE INC FLTG RT 10.75% DUE 08-01-2039 SEDOL: B3Q5R19	100,000.00	156,900.00	156,625.00
METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015 SEDOL: BDD9HH0	655,000.00	695,773.75	703,270.23
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	480,000.00	493,307.35	490,567.68
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	170,000.00	164,776.22	157,758.47
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	65,000.00	66,910.35	61,687.93
METLIFE INC 4.6% DUE 05-13-2046 SEDOL: BYQ29M2	65,000.00	64,746.50	65,429.91
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	385,000.00	393,341.76	403,905.43
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	95,000.00	116,505.15	111,577.50
METLIFE INC 6.75% DUE 06-01-2016 SEDOL: B8Q6TV1	170,000.00	196,304.06	173,894.02
MFRS & TRADERS TR 2.25% DUE 07-25-2019 SEDOL: BPHWZV9	165,000.00	164,511.60	164,485.86
MICROSOFT CORP 2.375% DUE 02-12-2022 SEDOL: BVWXT95	910,000.00	908,425.70	898,219.14
MICROSOFT CORP 3.125% DUE 11-03-2025 SEDOL: BYV2S19	650,000.00	649,831.00	653,448.25
MICROSOFT CORP 4.2% DUE 11-03-2035 SEDOL: BYV2S20	295,000.00	296,563.50	301,241.61
MICROSOFT CORP 4.45% DUE 11-03-2045 SEDOL: BYV2RR8	380,000.00	384,199.85	391,864.74
MICROSOFT CORP 4.5 DUE 10-01-2040 CUSIP: 594918AJ3	185,000.00	189,717.50	192,365.04

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Corporate Debt Instruments - Other			
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MICROSOFT CORP 4.75% DUE 11-03-2055 SEDOL: BYV2S08	610,000.00	607,724.70	631,834.95
MICROSOFT CORP 4% DUE 02-12-2055 SEDOL: BVWXT51	1,485,000.00	1,424,340.85	1,333,933.92
MIDAMERICAN ENERGY 3.5% DUE 10-15-2024 SEDOL: BL9FK79	210,000.00	217,051.80	214,611.18
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	600,000.00	733,317.26	685,447.80
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	200,000.00	237,448.00	233,228.80
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SEDOL: B28XH14	340,000.00	450,704.00	413,789.18
MIDAMERICAN ENERGY 8.48% DUE 09-15-2028 SEDOL: 2293433	525,000.00	717,417.75	744,829.05
MIDAMERICAN FDG 6.927% DUE 03-01-2029 SEDOL: 2956543	260,000.00	347,178.00	331,787.04
MONSANTO CO NEW 1.85 DUE 11-15-2018 REG SEDOL: BGCC6S5	400,000.00	399,444.00	395,752.80
MONSANTO CO NEW 2.75% DUE 07-15-2021 SEDOL: BNNVP27	515,000.00	512,049.44	504,348.26
MONSANTO CO NEW 3.6 DUE 07-15-2042 SEDOL: B7XK7B5	290,000.00	267,262.55	209,831.82
MONSANTO CO NEW 4.7% DUE 07-15-2064 SEDOL: BP4W578	950,000.00	866,419.74	721,349.25
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024 SEDOL: BRJZZY3	565,000.00	572,655.75	567,717.09
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVJXZY5	260,000.00	250,611.68	248,068.08
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL: BQSC344	560,000.00	558,779.20	561,830.64
MORGAN STANLEY 5% DUE 11-24-2025 SEDOL: BLSP7P7	35,000.00	37,335.20	37,154.18
MORGAN STANLEY 6.25% DUE 08-09-2026 SEDOL: B1B2PW8	95,000.00	105,899.35	111,222.01
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	185,000.00	244,516.66	228,761.57

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 7.25% DUE 04-01-2032 SEDOL: B4021X3	430,000.00	567,296.24	563,537.79
MURPHY OIL CORP 5.125 12-01-2042 SEDOL: B7WNRX7	445,000.00	412,770.34	273,799.60
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL: BDT7XZ8	290,000.00	289,196.70	349,743.77
NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 2.3% DUE 11-01-2020/10-27-2015 SEDOL: BYRPP99	435,000.00	434,121.30	430,786.59
NATL CY BK CLEV OH 5.25% DUE 12-15-2016 SEDOL: B1L5N56	500,000.00	570,420.00	517,575.00
NATL RURAL UTILS 10.375% DUE 11-01-2018 CUSIP: 637432LR4	745,000.00	1,103,166.20	908,894.04
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	110,000.00	108,780.71	107,773.16
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040 SEDOL: B555Z76	290,000.00	349,592.55	361,366.10
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL: B64G771	225,000.00	251,712.00	248,447.93
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	400,000.00	531,720.00	505,181.60
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60	485,000.00	403,968.32	346,561.12
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: B4MFN56	150,000.00	150,513.35	119,829.15
NIKE INC 3.875% DUE 11-01-2045 SEDOL: BYQGY18	490,000.00	485,821.00	472,850.98
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL: B3N5358	280,000.00	337,525.40	321,476.68
NISSAN AUTO 1.05% DUE 10-15-2019 CUSIP: 65477UAC4	350,000.00	349,926.43	347,589.55
NOBLE HLDG INTL GTD SR NT 4.9 DUE 08-01-2020 SEDOL: B4THY29	155,000.00	171,102.95	117,812.40
NOBLE HLDG INTL 6.05% DUE 03-01-2041 SEDOL: B656383	210,000.00	234,572.51	125,563.83
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	160,000.00	158,929.60	165,371.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN CORP 3.85 DUE 01-15-2024 CUSIP: 655844BP2	310,000.00	316,937.80	315,682.30
NORFOLK SOUTHN 3.25 DUE 12-01-2021 SEDOL: B6TVH82	120,000.00	120,180.00	119,689.92
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL: BYY5HP2	320,000.00	317,421.38	301,524.80
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	200,000.00	196,185.00	191,232.80
NORTHN STS PWR CO 2.15 DUE 08-15-2022 SEDOL: B73TH78	160,000.00	154,264.00	154,313.60
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	275,000.00	240,159.46	242,743.33
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVVN4R9	430,000.00	396,088.50	386,392.41
NORTHROP GRUMMAN 3.25% DUE 08-01-2023 SEDOL: BB9ZST7	880,000.00	860,752.80	879,714.88
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	865,000.00	874,511.41	890,288.28
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	320,000.00	320,000.00	359,627.52
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	100,000.00	124,823.00	120,149.30
NOVANT HEALTH INC 4.371% DUE 11-01-2043 SEDOL: B9GVWC5	90,000.00	90,000.00	85,847.31
NOVARTIS CAP CORP 3% DUE 11-20-2025 SEDOL: BDCBVQ4	430,000.00	425,743.00	423,996.77
NUCOR CORP 5.2% DUE 08-01-2043 SEDOL: BCJ52H0	295,000.00	315,597.55	267,718.11
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	210,000.00	211,545.98	239,812.23
OCHSNER CLINIC 5.897% DUE 05-15-2045 SEDOL: BYNMMF9	255,000.00	255,000.00	273,950.07
OGLETHORPE PWR 4.2% DUE 12-01-2042 SEDOL: B90ZDZ3	675,000.00	655,404.75	615,695.18
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	135,000.00	127,163.41	112,202.82

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Corporate Debt Instruments - Other			
United States - USD			
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	320,000.00	359,987.20	330,515.20
ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL: B7ZBFD4	155,000.00	174,164.20	161,318.58
ONCOR ELEC 7.5% DUE 09-01-2038 SEDOL: B551BB0	265,000.00	363,153.35	350,368.43
ONCOR ELEC 7% DUE 09-01-2022 SEDOL: 2364704	710,000.00	881,523.17	852,532.50
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	140,000.00	144,548.60	134,201.90
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	190,000.00	198,990.80	145,189.83
PAC GAS & ELEC CO 4.25% DUE 03-15-2046 SEDOL: BYZKM62	175,000.00	171,727.50	169,572.90
PAC GAS & ELEC CO 4.45 DUE 04-15-2042 SEDOL: B80L9N4	480,000.00	492,557.10	481,979.04
PAC GAS & ELEC CO 4.75 DUE 02-15-2044 SEDOL: BJZ7ZR0	405,000.00	435,783.90	420,853.32
PAC GAS & ELEC CO 5.4% DUE 01-15-2040 SEDOL: BBMT915	425,000.00	523,850.75	480,105.50
PAC GAS & ELEC CO 5.8% DUE 03-01-2037 SEDOL: B1V4L37	670,000.00	819,966.10	779,000.96
PACIFIC BELL 7.125% DUE 03-15-2026 SEDOL: 2701130	470,000.00	578,566.90	571,157.16
PACIFIC GAS & ELEC CO SR NT 3.75 DUE 02-15-2024 REG SEDOL: BJZ7ZP8	265,000.00	264,737.65	272,920.06
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043 SEDOL: BGDYRG3	95,000.00	94,854.65	103,925.54
PACIFICORP 5.5% DUE 01-15-2019 SEDOL: B3KTWG7	700,000.00	848,120.00	768,236.00
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	155,000.00	196,078.10	181,970.93
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0	175,000.00	174,357.75	188,822.20
PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262	365,000.00	509,934.20	485,902.60

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Corporate Debt Instruments - Other			
United States - USD			
PERRIGO CO PLC 1.3% DUE 11-08-2016 SEDOL: BRHY9J5	310,000.00	309,680.70	307,807.68
PERRIGO FIN PLC 3.5% DUE 12-15-2021 SEDOL: BSTCPR4	415,000.00	414,738.55	403,375.44
PERRIGO FIN PLC 3.9% DUE 12-15-2024 SEDOL: BST7803	195,000.00	203,392.80	188,146.14
PERRIGO FIN PLC 4.9% DUE 12-15-2044 SEDOL: BST7814	380,000.00	384,371.34	343,220.18
PHARMACIA CORP 6.75% DUE 12-15-2027 SEDOL: 2843366	225,000.00	284,888.25	279,726.75
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	130,000.00	139,826.70	137,440.42
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	800,000.00	792,971.88	713,730.40
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL: BYX08D3	1,205,000.00	1,208,747.67	1,051,905.96
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BT8RSL2	530,000.00	524,908.32	381,165.40
PLAINS ALL AMERN 3.6% DUE 11-01-2024 SEDOL: BQQCCH2	685,000.00	684,602.70	549,530.29
PLAINS ALL AMERN 3.85% DUE 10-15-2023 SEDOL: BCZTL80	120,000.00	110,000.40	100,970.76
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BLS1272	170,000.00	128,008.30	118,325.78
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	420,000.00	421,853.39	407,506.68
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL: B3D2YJ0	130,000.00	179,049.00	167,048.18
PPL CAP FDG INC 3.95% DUE 03-15-2024 SEDOL: BKKMXH3	200,000.00	205,532.00	204,679.60
PPL CAP FDG INC 5% DUE 03-15-2044 SEDOL: BKKMXF1	205,000.00	218,195.85	211,361.15
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	220,000.00	219,799.80	216,813.96
PPL ELEC UTILS 4.75 DUE 07-15-2043 SEDOL: BBWX6K5	100,000.00	114,709.00	107,878.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PRESIDENT & 3.619% DUE 10-01-2037 SEDOL: B95W553	260,000.00	260,000.00	253,248.06
PRIVATE EXPT FDG CORP 3.55 01-15-2024 SEDOL: BHZLVL4	205,000.00	204,298.90	216,205.92
PROCTER & GAMBLE 9.36% DUE 01-01-2021 SEDOL: 2704537	1,265,432.00	1,619,752.96	1,510,358.89
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 SEDOL: B65YB05	200,000.00	253,742.00	226,866.60
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	210,000.00	290,929.80	270,627.84
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	170,000.00	226,281.90	209,318.11
PROLOGIS L P 3.75% DUE 11-01-2025 SEDOL: BYRWFL2	285,000.00	283,235.85	282,712.02
PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045 SEDOL: BWX43N6	670,000.00	670,697.50	669,162.50
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG SEDOL: B11Y063	75,000.00	87,016.50	85,985.48
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041 SEDOL: B845KN9	85,000.00	91,039.25	94,048.59
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 SEDOL: B6SSDS6	155,000.00	175,254.27	175,832.93
PRUDENTIAL FINL 5.1% DUE 08-15-2043 SEDOL: BD00H54	140,000.00	145,857.72	145,894.14
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	205,000.00	298,576.35	255,160.43
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 SEDOL: BXC5W52	200,000.00	199,004.00	195,828.40
PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO SEDOL: B8889L5	200,000.00	196,082.00	192,784.00
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	140,000.00	143,551.80	142,801.96
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	410,000.00	569,276.80	540,319.32
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 CUSIP: 745332CC8	225,000.00	285,117.75	271,419.75

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Corporate Debt Instruments - Other			
United States - USD			
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 CUSIP: 745332CG9	190,000.00	189,145.00	192,444.35
PUGET SOUND ENERGY 6.724% DUE 06-15-2036 CUSIP: 745332BW5	180,000.00	236,961.00	240,715.80
PVTPL BAXALTA INC SR NT 4% DUE 06-23-2025 SEDOL: BYQ25Y6	330,000.00	326,735.90	326,570.31
PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045 SEDOL: BYQ2676	200,000.00	204,882.00	200,674.60
PVTPL BAXALTA INC 3.6% DUE 06-23-2022 BEO SEDOL: BYQ25N5	440,000.00	439,621.60	439,882.52
PVTPL BROADCOM CORP 2.5 DUE 08-15-2022 SEDOL: B7ZR5V0	190,000.00	180,853.40	188,794.07
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	250,000.00	231,655.00	206,815.00
PVTPL CVS HEALTH CORP SR NT 144A 5% DUE 12-01-2024/10-05-2015 BEO CUSIP: 126650CR9	515,000.00	561,396.35	557,152.24
PVTPL EXELON CORP NT 144A 3.95% DUE 06-15-2025/06-11-2015 BEO SEDOL: BYWK8K1	300,000.00	298,618.90	299,601.00
PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO SEDOL: BYWK0N8	250,000.00	248,561.84	251,823.50
PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021 SEDOL: BH5GJY8	255,000.00	273,643.50	277,084.02
PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO SEDOL: BZ16HN3	3,592,000.00	3,298,127.56	3,665,571.34
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	220,000.00	334,028.20	272,545.24
PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO SEDOL: BYV8H09	285,000.00	285,021.49	291,987.92
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	680,000.00	849,399.40	827,945.56
PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO SEDOL: BYZFGD2	90,000.00	87,445.25	85,440.78
PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO SEDOL: BYMFYZ3	345,000.00	342,911.00	332,449.94
PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044 CUSIP: 485260BM4	335,000.00	334,152.45	336,840.49

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO SEDOL: B5NKKP6	280,000.00	334,849.99	323,366.68
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO SEDOL: B4YX002	105,000.00	160,924.05	152,470.50
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	60,000.00	68,076.00	64,965.36
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO SEDOL: BVYP8B4	45,000.00	44,182.80	40,246.11
PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038 SEDOL: B4ZPB37	250,000.00	348,700.00	345,000.00
PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO CUSIP: 591894CB4	290,000.00	290,054.30	287,102.90
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	530,000.00	541,429.30	590,006.07
PVTPL MONONGAHELA PWR CO 1ST MTG BD 144A 4.1% DUE 04-15-2024/11-27-2013 BEO SEDOL: BGMTTP4	329,000.00	344,699.88	341,113.78
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/01-11-2010 BEO SEDOL: B5NTVF0	810,000.00	916,434.00	871,978.77
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	320,000.00	417,335.26	328,287.04
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	485,000.00	711,201.30	703,947.43
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG CUSIP: 71656LBB6	250,000.00	252,435.30	188,085.00
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039 SEDOL: B3KGP47	160,000.00	215,915.40	220,716.16
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO SEDOL: B92NKN2	80,000.00	74,281.30	75,565.76
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	100,000.00	98,525.20	88,883.90
PVTPL 21ST CENTY FOX AMER INC SR NT 144A 3.7% DUE 10-15-2025/10-21-2015 BEO SEDOL: BYZR2Q3	140,000.00	139,665.40	139,652.94
QUEST DIAGNOSTICS 4.7% DUE 04-01-2021 SEDOL: B54KXY5	125,000.00	128,550.00	132,372.75
REALTY INCOME CORP NT 5.95% DUE 09-15-2016/09-14-2016 SEDOL: B1DWW70	440,000.00	508,930.40	453,057.44

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Corporate Debt Instruments - Other			
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REGENCY ENERGY 5% DUE 10-01-2022 SEDOL: BPC1VJ1	1,135,000.00	1,181,824.50	1,005,470.40
REGIONS BK 2.25% DUE 09-14-2018 SEDOL: BYY91Y1	520,000.00	519,381.20	519,453.48
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	80,000.00	104,561.56	100,484.56
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	125,000.00	157,485.00	158,143.00
REPUBLIC SVCS INC 3.55% DUE 06-01-2022 SEDOL: B86N2X5	100,000.00	101,843.00	102,118.80
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	565,000.00	573,646.35	619,137.17
REYNOLDS AMERN INC 3.75% DUE 05-20-2023 SEDOL: BZ1GGJ2	290,000.00	282,761.60	289,334.74
S CAROLINA ELEC & 4.5% DUE 06-01-2064 SEDOL: BMQXLY7	120,000.00	118,725.60	111,717.36
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	450,000.00	460,552.30	451,711.80
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	255,000.00	252,942.15	265,782.42
S CAROLINA ELEC & 6.625% DUE 02-01-2032 SEDOL: BG49361	195,000.00	263,764.80	236,237.63
SAN DIEGO GAS & 1.914% DUE 02-01-2022 SEDOL: BWBVVS0	385,357.38	385,357.38	378,601.68
SBC COMMUNICATIONS 6.15% DUE 09-15-2034 SEDOL: B86QTN3	490,000.00	570,572.50	522,354.70
SEMPRA ENERGY 3.75% DUE 11-15-2025 SEDOL: BD5WCL6	175,000.00	175,152.25	174,582.80
SHERWIN WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	755,000.00	770,235.02	782,212.47
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	395,000.00	414,405.24	376,905.84
SOUTHN BAPTIST 4.857% DUE 07-15-2045 SEDOL: BYY5G55	240,000.00	240,000.00	247,938.48
SOUTHN CAL EDISON 1.125% DUE 05-01-2017 SEDOL: BMJJMZ0	700,000.00	699,776.00	695,436.70

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SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP: 842400GF4	1,202,500.00	1,202,500.00	1,191,376.88
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	155,000.00	154,074.65	147,887.83
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	195,000.00	187,395.00	190,496.28
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	145,000.00	174,526.35	171,014.74
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	585,000.00	765,543.50	724,671.09
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	315,000.00	309,512.70	293,700.65
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	190,000.00	188,305.20	166,368.94
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO SEDOL: B17M7Y8	130,000.00	169,885.30	169,827.45
STIFEL FINL CORP 3.5% DUE 12-01-2020 SEDOL: BZ9N888	255,000.00	254,015.70	252,067.50
SUNOCO LOGISTICS 4.25% DUE 04-01-2024 SEDOL: BL9FK91	560,000.00	583,268.00	484,332.24
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	525,000.00	468,964.75	375,453.23
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	280,000.00	280,817.60	208,384.12
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	425,000.00	409,449.63	315,599.90
SUNOCO LOGISTICS 5.95% DUE 12-01-2025 SEDOL: BD5WCM7	285,000.00	284,244.75	271,510.10
SYNCHRONY FINL 2.6% DUE 01-15-2019 SEDOL: BYVT564	315,000.00	314,918.10	313,868.21
SYNCHRONY FINL 4.25 DUE 08-15-2024 SEDOL: BPYKS06	265,000.00	266,150.10	261,412.43
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	120,000.00	119,560.80	119,715.84
SYSCO CORP 2.6% DUE 10-01-2020 SEDOL: BYZ0SK8	815,000.00	813,443.35	816,289.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BYZ0ST7	935,000.00	972,841.10	972,762.78
TCI COMMUNICATIONS 7.875% DUE 02-15-2026 SEDOL: 2877235	385,000.00	538,800.70	520,326.73
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	260,000.00	348,183.49	321,458.54
TEXAS HEALTH RES 4.33% DUE 11-15-2055 SEDOL: BX90B31	130,000.00	130,000.00	124,460.57
THOMSON REUTERS .875 DUE 05-23-2016 SEDOL: B9WGBJ4	380,000.00	378,981.60	379,703.60
TIAA AST MGMT FIN 2.95% DUE 11-01-2019 SEDOL: BRTL9V6	645,000.00	643,839.00	646,285.49
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	510,000.00	481,663.70	460,858.95
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	650,000.00	744,175.24	615,982.90
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	720,000.00	789,870.60	728,629.92
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	235,000.00	241,427.83	235,846.71
TIME WARNER CABLE 6.75% DUE 07-01-2018 SEDOL: B83TSX8	390,000.00	449,311.20	425,510.28
TIME WARNER INC 6.1 07-15-2040 SEDOL: B3WWGW8	505,000.00	576,203.95	545,470.70
TIME WARNER INC 6.2% DUE 03-15-2040 SEDOL: BG494X5	330,000.00	393,497.82	362,394.12
TIME WARNER INC 6.25% DUE 03-29-2041 SEDOL: B5LPVC7	160,000.00	183,418.14	177,691.68
TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO SEDOL: 2978194	125,000.00	158,650.00	121,368.75
TOYOTA MTR CR CORP 1.125% DUE 05-16-2017 SEDOL: BYXSHH4	500,000.00	499,735.00	499,159.50
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	285,000.00	285,686.85	190,716.59
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	180,000.00	184,161.91	189,151.20

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Corporate Debt Instruments - Other			
United States - USD			
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	120,000.00	142,874.06	138,136.08
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	150,000.00	188,929.60	189,668.55
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	235,000.00	234,767.35	222,739.58
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112 SEDOL: B7ZWP15	130,000.00	137,257.90	133,754.79
TYCO INTL FIN S A 3.9% DUE 02-14-2026 SEDOL: BYMYNV9	205,000.00	203,532.20	205,456.95
TYCO INTL FIN S A 5.125% DUE 09-14-2045 SEDOL: BYMYNT7	435,000.00	435,668.40	451,617.44
UN BK N A SAN FRAN 2.625% DUE 09-26-2018 SEDOL: BF2DHX3	605,000.00	615,557.25	610,807.40
UNION BANK 2.25 DUE 05-06-2019 REG SEDOL: BMBMJL2	65,000.00	65,349.05	64,881.96
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	645,000.00	624,801.55	614,204.48
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BWT1YM7	455,000.00	442,446.10	410,226.18
UNION PAC CORP 4.3% DUE 06-15-2042 SEDOL: B8L2KZ5	145,000.00	138,457.60	144,948.38
UNION PAC CORP 4.375% DUE 11-11-2065 SEDOL: BYQGY30	285,000.00	272,161.25	264,187.88
UNION PAC CORP 4.75 DUE 12-15-2043 SEDOL: BFWLBR9	225,000.00	245,126.25	241,797.38
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	150,000.00	149,982.00	155,717.70
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	85,000.00	88,654.15	86,271.43
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	450,000.00	468,114.62	453,167.10
UTD TECHNOLOGIES 5.4% DUE 05-01-2035 SEDOL: BG495S7	215,000.00	253,130.25	238,992.28
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	925,000.00	1,548,966.18	1,453,833.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VALERO ENERGY CORP 3.65% DUE 03-15-2025 SEDOL: BWC0GS1	285,000.00	284,170.65	268,818.56
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	625,000.00	591,739.48	521,171.88
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	95,000.00	98,355.40	95,514.81
VALERO ENERGY CORP 7.5% DUE 04-15-2032 SEDOL: 2369408	355,000.00	434,416.49	391,124.45
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL: BYMPWN7	245,000.00	243,084.10	244,224.58
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045 SEDOL: BV9CM96	190,000.00	189,429.95	174,041.14
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAP3.25 DUE 08-15-2022 SEDOL: B8Q8QD8	385,000.00	375,521.30	374,794.04
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	134,000.00	123,371.30	119,835.80
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL: BF320C9	1,880,000.00	2,065,558.54	2,066,732.88
VERIZON COMMUNICATIONS 6 DUE 04-01-2041 SEDOL: B90QPZ0	635,000.00	683,638.75	685,914.30
VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO SEDOL: BG49695	215,000.00	283,251.75	275,277.40
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 SEDOL: B84RH34	475,000.00	533,227.40	507,977.83
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	440,000.00	398,081.20	397,231.12
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	1,315,000.00	1,175,882.56	1,141,684.32
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	3,470,000.00	3,331,407.86	3,177,100.77
VERIZON 5.05% DUE 03-15-2034 SEDOL: BKK5BV9	485,000.00	487,303.75	483,214.23
VERIZON 6.25% DUE 04-01-2037 SEDOL: B1VVZP8	825,000.00	982,304.25	926,104.58
VERIZON 7.35% DUE 04-01-2039 SEDOL: BG496F1	375,000.00	508,845.00	464,809.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON 8.95% DUE 03-01-2039 SEDOL: B3FBWF7	360,000.00	559,260.80	507,454.20
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL: BCZYK11	260,000.00	258,499.80	259,350.52
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	805,000.00	670,819.10	589,679.41
VIACOM INC NEW 4.85% DUE 12-15-2034 CUSIP: 92553PAZ5	225,000.00	189,713.25	183,755.48
VIACOM INC NEW 5.25% DUE 04-01-2044 SEDOL: BK1L2R2	60,000.00	51,436.06	49,506.00
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	280,000.00	272,052.28	251,433.56
VIACOM INC NEW 6.125% DUE 10-05-2017 SEDOL: B2880N2	685,000.00	814,636.25	729,274.29
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	155,000.00	147,201.95	148,335.62
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	185,000.00	198,573.45	195,592.73
VISA INC 2.8% DUE 12-14-2022 SEDOL: BYPHGM7	270,000.00	269,624.70	271,115.91
VISA INC 4.15% DUE 12-14-2035 SEDOL: BYPHG16	565,000.00	565,809.55	570,411.57
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	960,000.00	961,657.39	973,976.64
VODAFONE AIRTOUCH PLC FORMERLY VODAFONE GRP PLC 6/28/1999 7.875 DUE 2-15-30 BEO CUSIP: 92857TAH0	180,000.00	249,114.60	219,506.22
VODAFONE GROUP PLC 6.25% DUE 11-30-2032 SEDOL: 3235605	270,000.00	290,954.70	279,730.26
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	70,000.00	88,108.30	83,629.14
WAL-MART STORES 5.625% DUE 04-01-2040 SEDOL: BG49714	680,000.00	846,784.60	809,085.76
WALGREEN CO 4.4% DUE 09-15-2042 SEDOL: B88JSW2	290,000.00	290,345.93	247,564.30
WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024 SEDOL: BSL6VF4	580,000.00	578,660.20	562,697.44

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Corporate Debt Instruments - Other			
United States - USD			
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 SEDOL: BSL6W51	595,000.00	590,559.90	538,228.08
WALGREENS BOOTS 4.5% DUE 11-18-2034 SEDOL: BSL6W84	360,000.00	338,663.83	328,752.00
WELLPOINT INC 3.3% DUE 01-15-2023 SEDOL: BLSP694	255,000.00	249,015.15	247,814.10
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	695,000.00	683,437.35	656,299.62
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	170,000.00	182,537.50	189,145.23
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	50,000.00	48,672.00	48,643.90
WELLS FARGO & CO 2.55% DUE 12-07-2020 SEDOL: BZ5ZBL2	1,635,000.00	1,633,551.55	1,626,962.34
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	995,000.00	990,822.30	1,003,873.41
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	105,000.00	117,565.76	112,376.15
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	10,000.00	10,733.27	11,108.99
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL: BYP8YX7	160,000.00	159,350.40	160,915.20
WESTVACO CORP DEL 7.95% DUE 02-15-2031 SEDOL: 2721699	140,000.00	172,841.20	172,742.50
WI ENERGY CORP 2.45% DUE 06-15-2020 SEDOL: BYZWY17	820,000.00	818,499.40	815,836.86
WI ENERGY CORP 3.55% DUE 06-15-2025 SEDOL: BYZWY06	265,000.00	264,954.95	266,490.89
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	250,000.00	243,395.00	227,752.75
WILLIAM MARSH RICE 3.774% DUE 05-15-2055 SEDOL: BWX1XY8	240,000.00	240,000.00	225,966.00
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	230,000.00	218,262.23	136,563.88
WILLIAMS PARTNERS 3.9% DUE 01-15-2025 SEDOL: BNQ4V92	250,000.00	212,592.50	187,862.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	280,000.00	199,458.00	178,261.16
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BK74GD9	205,000.00	194,538.85	137,396.54
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	315,000.00	353,467.80	241,715.88
XCEL ENERGY INC 5.613% DUE 04-01-2017 SEDOL: B4PY5J8	200,000.00	231,876.00	209,648.00
ZIMMER BIOMET 5.75% DUE 11-30-2039 SEDOL: B43RSL2	125,000.00	144,457.50	136,835.75
ZIMMER HLDGS INC 2.7% DUE 04-01-2020 SEDOL: BWCH455	445,000.00	444,768.60	439,407.24
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	140,000.00	130,223.80	130,516.26
ZIMMER HLDGS INC 4.45% DUE 08-15-2045 SEDOL: BWC4ZD1	550,000.00	542,356.01	505,791.55
1ST HORIZON NATL 3.5% DUE 12-15-2020 SEDOL: BYQGY07	285,000.00	284,310.30	282,525.06
1ST REP BK SAN 2.375% DUE 06-17-2019 SEDOL: BMW2SF8	480,000.00	479,347.20	478,985.76
1ST UN CORP BD STEP UP 08-01-2026 SEDOL: 2664062	210,000.00	267,722.70	265,577.76
21ST CENTY FOX AMER INC 3.7% DUE 09-15-2024 REG SEDOL: BV8NP80	195,000.00	194,998.05	196,609.92
21ST CENTY FOX 3% DUE 09-15-2022 SEDOL: BVYTWX6	295,000.00	296,357.00	290,699.49
21ST CENTY FOX 6.15% DUE 02-15-2041 SEDOL: BVGH573	470,000.00	543,232.01	528,151.69
21ST CENTY FOX 6.15% DUE 03-01-2037 SEDOL: BWXSB8	290,000.00	330,865.35	323,288.81
21ST CENTY FOX 6.4% DUE 12-15-2035 SEDOL: BWWYN04	405,000.00	491,476.19	466,489.53
21ST CENTY FOX 6.55% DUE 03-15-2033 SEDOL: BWXSBN4	280,000.00	332,782.80	319,108.72
21ST CENTY FOX 6.65% DUE 11-15-2037 SEDOL: BWV6C71	735,000.00	880,978.35	854,114.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
21ST CENTY FOX 7.75% DUE 12-01-2045 SEDOL: BWXSBT0	135,000.00	200,700.45	175,942.40
21ST CENTY FOX 7.85% DUE 03-01-2039 SEDOL: BWXSBS9	430,000.00	590,175.00	556,051.06
5TH 3RD BK CIN OH 2.875% DUE 10-01-2021 SEDOL: BQR9WX8	245,000.00	243,738.25	244,013.39
Total United States - USD		283,881,019.04	272,236,394.21
Total Corporate Debt Instruments - Other		315,949,828.79	302,345,949.87
Value of Interest in Common/Collective Trusts			
United States - USD			
** CF METLIFE SEP ACCT #377 CORE LAGB BR 107 FD CUSIP: 15499VD20	13,361.53	2,389,065.01	2,304,443.03
** COLTV SHORT TERM INVT FD CUSIP: 195998AI0	1,473,720.52	1,473,720.52	1,473,720.52
Total United States - USD		3,862,785.53	3,778,163.55
Total Value of Interest in Common/Collective Trusts		3,862,785.53	3,778,163.55
Value of Funds Held in Insurance Company General Accounts			
United States - USD			
** GAC METLIFE CONT.#163 RT. N/A MAT N/A CUSIP: 999501AX7	8,523.68	8,523.68	8,523.68
Total United States - USD		8,523.68	8,523.68
Total Value of Funds Held in Insurance Company Gener		8,523.68	8,523.68

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<i>Other</i>			
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL: 2108258	230,000.00	325,852.50	349,454.18
HYDRO-QUE 1.375 DUE 06-19-2017 BEO CUSIP: 4488148U0	500,000.00	507,475.00	501,020.00
HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG SEDOL: 2742537	515,000.00	829,886.45	772,606.09
ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG CUSIP: 6832348K7	670,000.00	737,214.40	732,266.45
ONTARIO(PROV OF) ONTARIO PROVINCE 1.875%DUE 05-21-2020 CUSIP: 68323ADH4	130,000.00	129,944.10	128,765.52
QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO CUSIP: 748148QR7	705,000.00	1,054,623.60	1,013,963.43
Total Canada - USD		3,584,996.05	3,498,075.67
Chile - USD			
CHILE REP NT 3.625% DUE 10-30-2042 REG CUSIP: 168863BP2	130,000.00	115,700.00	113,100.00
Total Chile - USD		115,700.00	113,100.00
Colombia - USD			
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP: 195325BK0	530,000.00	678,357.29	584,325.00
COLOMBIA REP GLOBAL BD 4% DUE 02-26-2024/09-26-2013 REG CUSIP: 195325BQ7	295,000.00	301,563.75	280,987.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	450,000.00	528,640.00	434,250.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	505,000.00	538,562.04	460,812.50
Total Colombia - USD		2,047,123.08	1,760,375.00
Jordan - USD			
HASHEMITE KINGDOM JORDAN GOVT GTD NT 2.503 DUE 10-30-2020 BEO CUSIP: 418097AC5	580,000.00	580,000.00	594,517.40
Total Jordan - USD		580,000.00	594,517.40

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<i>Other</i>			
KOREA, REPUBLIC OF - USD			
EXPORT IMPORT BK KOREA NT 3.75% DUE 10-20-2016 REG CUSIP: 302154AY5	675,000.00	731,646.00	685,955.25
Total KOREA, REPUBLIC OF - USD		731,646.00	685,955.25
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	240,000.00	265,632.16	214,500.00
PETROLEOS 5.5% DUE 06-27-2044 SEDOL: B8NVFC2	435,000.00	369,504.35	327,267.90
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	640,000.00	592,125.50	566,400.00
UNITED MEXICAN STS 5.55 01-21-2045 CUSIP: 91086QBE7	1,315,000.00	1,417,986.75	1,347,875.00
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL: B5VXTJ4	190,000.00	218,670.18	208,050.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 SEDOL: B76P9J9	1,065,000.00	1,027,035.63	970,215.00
Total Mexico - USD		3,890,954.57	3,634,307.90
Multi-National Agencies Region - USD			
ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO CUSIP: 045167AY9	55,000.00	67,124.20	60,193.82
ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG SEDOL: 2274944	600,000.00	779,112.00	767,854.80
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	105,000.00	103,995.15	123,087.93
Total Multi-National Agencies Region - USD		950,231.35	951,136.55
Panama - USD			
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	450,000.00	656,660.00	648,000.00
PANAMA REP US\$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP: 698299AD6	280,000.00	382,456.00	387,100.00
Total Panama - USD		1,039,116.00	1,035,100.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	320,000.00	385,362.50	369,600.00
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	190,000.00	284,050.00	267,900.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	570,000.00	626,899.56	581,400.00
Total Peru - USD		1,296,312.06	1,218,900.00
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	145,000.00	147,130.61	146,687.22
PHILIPPINES REP GLOBAL BD 6.375% DUE 01-15-2032 REG CUSIP: 718286BD8	385,000.00	474,973.70	491,320.45
PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030 SEDOL: B83R9M8	670,000.00	1,052,035.68	1,055,219.85
PHILIPPINES(REPUBLIC OF) GLOBAL BD 7.75%DUE 01-14-2031 REG CUSIP: 718286BB2	485,000.00	688,043.43	681,410.45
Total Philippines - USD		2,362,183.42	2,374,637.97
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	975,000.00	904,850.02	858,000.00
TURKEY REP T-BOND 6.875% DUE 03-17-2036 REG CUSIP: 900123AY6	280,000.00	345,800.00	313,566.40
TURKEY(REP OF) NT 6 DUE 01-14-2041 REG CUSIP: 900123BJ8	435,000.00	471,675.00	444,461.25
Total Turkey - USD		1,722,325.02	1,616,027.65
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	420,000.00	578,803.00	573,379.80
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	115,000.00	174,982.85	158,260.70
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	362,000.00	458,755.26	508,182.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	380,000.00	526,344.46	532,057.00
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	1,377,000.00	1,991,786.22	2,046,772.80
CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE SEDOL: B58KMP5	195,000.00	226,929.30	231,135.45
CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE SEDOL: B82C1N9	470,000.00	611,829.30	647,331.00
COBB-MARIETTA GA COLISEUM & EXHIBIT HALLAUTH REV 4.5% 01-01-2047 BEO TAXABLE CUSIP: 190760HT8	250,000.00	249,556.90	252,710.00
CURATORS UNIV MO SYS FACS REV 5.792% 11-01-2041 BEO TAXABLE SEDOL: B54BC18	165,000.00	211,225.81	210,043.35
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SEDOL: B3ZT723	265,000.00	330,134.39	327,161.05
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	665,000.00	881,939.41	871,276.35
DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035 CUSIP: 235308RA3	395,000.00	487,605.70	458,468.60
DAWSON RIDGE MET DIST NO 1 COLO ZERO CPN0% 10-01-2022 REG CUSIP: 239427AG2	435,000.00	274,828.65	381,595.05
DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE CUSIP: 249218AK4	370,000.00	489,511.90	485,243.90
DISTRICT COLUMBIA INCOME TAX REV 5.582% 12-01-2035 BEO TAXABLE SEDOL: B4QBBJ0	265,000.00	324,074.35	320,135.90
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	305,000.00	304,682.20	302,126.90
FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND CUSIP: 337653AD1	635,000.00	696,410.85	680,535.85
HOUSTON TEX UTIL SYS REV 3.828% 05-15-2028 BEO TAXABLE SEDOL: BKKX4042	215,000.00	215,000.00	222,886.20
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL: 2177258	1,165,000.00	1,131,259.57	1,102,148.25
ILLINOIS ST SALES TAX REV 4.62% 06-15-2038 BEO TAXABLE SEDOL: BKWB8T5	570,000.00	570,000.00	593,706.30
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE SEDOL: B4P33L3	170,000.00	219,026.30	204,632.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	100,000.00	121,468.00	124,403.00
INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE CUSIP: 45528S5S1	515,000.00	624,549.59	639,599.10
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	435,000.00	449,099.60	460,338.75
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	1,505,000.00	1,809,017.01	1,813,028.35
METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE SEDOL: B62DWG8	165,000.00	199,235.35	207,383.55
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE SEDOL: B60B758	165,000.00	187,383.90	214,432.35
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	265,000.00	341,614.15	350,944.80
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	460,000.00	603,506.45	633,571.80
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	470,000.00	677,525.36	668,039.20
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.267% 05-01-2027 BEO TAXABLE SEDOL: B4JQFY5	250,000.00	284,262.50	283,012.50
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	810,000.00	995,134.84	976,503.60
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE SEDOL: B546YZ1	395,000.00	491,214.10	483,543.20
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2	125,000.00	134,982.50	141,275.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE SEDOL: B51WGH8	135,000.00	163,192.05	159,174.45
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	260,000.00	321,466.60	314,358.20
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: B42KVY6	215,000.00	260,582.15	258,000.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	475,000.00	530,038.25	575,956.50
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	295,000.00	400,223.85	404,297.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40 SEDOL: B4Y2XV1	325,000.00	389,995.75	386,252.75
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE CUSIP: 677704A65	210,000.00	210,000.00	222,667.20
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE SEDOL: B4SBQN7	290,000.00	408,804.30	390,757.60
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	190,000.00	236,807.96	238,712.20
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE CUSIP: 73358WXQ2	410,000.00	410,000.00	416,506.70
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	395,000.00	476,944.25	467,399.55
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	195,000.00	249,568.65	249,835.95
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	755,000.00	820,345.25	793,988.20
SAN ANTONIO TEX ELEC & GAS REV 5.718% 02-01-2041 BEO TAXABLE SEDOL: B4R70G7	85,000.00	103,235.90	104,636.70
SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL FACS REV 5.594% 07-01-2043 BEO TAXABLE SEDOL: BJTMRB9	175,000.00	175,742.39	189,217.00
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	155,000.00	203,776.00	195,169.80
SOUTHN CAL PUB PWR AUTH PWR PROJ REV TAXABLE-REF VERDE-B 6.93 DUE 5-15-2017 SEDOL: 2271020	65,000.00	76,088.35	70,086.90
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE SEDOL: B4LLNX3	140,000.00	153,116.60	153,763.40
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SEDOL: B4R23P2	610,000.00	692,295.10	685,261.80
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	515,000.00	626,917.02	605,485.50
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	140,000.00	186,412.92	180,138.00
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SEDOL: B8G4MD8	395,000.00	443,355.88	447,854.95
UNIVERSITY CALIF REVS 4.601% 05-15-2031 BEO TAXABLE SEDOL: BFG2Y91	695,000.00	695,000.00	740,682.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.765% 05-15-2044 BEO TAXABLE CUSIP: 91412GVC6	125,000.00	125,000.00	127,206.25
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	380,000.00	380,000.00	356,725.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	55,000.00	50,619.25	52,612.45
UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE SEDOL: B4MMJD7	255,000.00	299,687.61	307,422.90
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	415,000.00	547,029.42	567,143.15
WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE SEDOL: B5NV5Y3	85,000.00	101,804.50	99,941.30
WASHINGTON ST 5.481% 08-01-2039 BEO TAXABLE SEDOL: B5ZWT64	635,000.00	781,007.46	767,689.60
Total United States - USD		28,392,737.23	28,634,808.74
Total Other		46,713,324.78	46,116,942.13
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.00	-21,865.92	-21,865.92
Total - all currencies		-21,865.92	-21,865.92
Pending trade purchases: United States dollar	0.00	-3,034,415.41	-3,034,415.41
Other Payables: United States dollar	0.00	-20,996.52	-20,996.52
Total - all currencies		-3,055,411.93	-3,055,411.93
Total Other Liabilities		-3,077,277.85	-3,077,277.85

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Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
<i>Unallocated Insurance Contract</i>				
United States - USD				
** PRINCIPAL LIFE INSURANCE COMPANY - CREDITING INTEREST RATE OF 2.71% AT DECEMBER 31, 2015		4,009,130.00	4,009,130.00	4,009,130.00
Total United States -			4,009,130.00	4,009,130.00
Total Unallocated Insurance Contract			4,009,130.00	4,009,130.00
TOTAL CASH, INVESTMENTS, AND PENDING TRADE PAYABLES AND RECEIVABLES				422,939,244

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXVMBJ1	ABBOTT LABS 2.95% DUE 03-15-2025	Acquisitions	740,000.00	-738,468.20	
		Dispositions	-740,000.00		723,963.60
SBXC32C3	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	1,755,000.00	-1,725,014.15	
		Dispositions	-425,000.00		410,285.10
SBXDZF2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	1,530,000.00	-1,512,421.70	
		Dispositions	-1,530,000.00		1,496,777.25
SBXDZV8	ABBVIE INC 2.5% 05-14-2020	Acquisitions	890,000.00	-882,667.20	
		Dispositions	-340,000.00		338,218.40
SBXDZFX0	ABBVIE INC 3.6% 05-14-2025	Acquisitions	965,000.00	-963,311.25	
		Dispositions	-965,000.00		947,081.30
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	1,200,000.00	-1,142,354.65	
		Dispositions	-1,725,000.00		1,663,813.40
SB9FGSX4	ACE INA HLDGS INC 2.7% DUE 03-13-2023	Dispositions	-115,000.00		109,062.55
		Free Delivery	-115,000.00		
		Free Receipt	115,000.00		
SBWBXZJ5	ACE INA HLDGS INC 3.15% DUE 03-15-2025	Acquisitions	250,000.00	-249,957.50	
		Dispositions	-160,000.00		159,673.60
SBYSRK5	ACE INA HLDGS INC 4.35% DUE 11-03-2045	Acquisitions	1,010,000.00	-1,024,136.60	
		Dispositions	-60,000.00		60,097.80
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	Acquisitions	1,580,000.00	-1,572,406.70	
		Dispositions	-330,000.00		322,695.75
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Acquisitions	690,000.00	-672,174.20	
		Dispositions	-690,000.00		693,828.95
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	180,000.00	-172,421.90	
		Dispositions	-320,000.00		309,461.10
SBWDRY10	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWC4XP9	AFLAC INC 3.25% DUE 03-17-2025	Acquisitions	975,000.00	-964,417.60	
		Dispositions	-975,000.00		984,113.30
SB4Q31T6	AGL CAP CORP 5.25% DUE 08-15-2019	Acquisitions	360,000.00	-358,567.20	
		Dispositions	-360,000.00		353,456.55
		Free Delivery	-185,000.00		
		Free Receipt	185,000.00		
SB5L4LX5	AGRIUM INC 3.15 DUE 10-01-2022	Dispositions	-575,000.00		627,877.00
		Free Delivery	-575,000.00		
		Free Receipt	575,000.00		
C008916AP3	AGRIUM INC 3.375% DUE 03-15-2025	Acquisitions	380,000.00	-384,073.60	
		Dispositions	-170,000.00		165,416.80
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00		
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	300,000.00	-299,565.00	
		Dispositions	-300,000.00		301,764.00
SB8VBQ21	AMAZON COM INC 2.5% DUE 11-29-2022	Acquisitions	150,000.00	-179,212.50	
		Dispositions	-360,000.00		393,298.10
SBTC0J03	AMAZON COM INC 2.6% DUE 12-05-2019	Acquisitions	465,000.00	-445,163.10	
		Dispositions	-600,000.00		580,704.00
SBTC0KY4	AMAZON COM INC 3.8% DUE 12-05-2024	Acquisitions	255,000.00	-258,355.80	
		Dispositions	-725,000.00		738,332.75
SBTC0L18	AMAZON COM INC 4.8% DUE 12-05-2034	Acquisitions	490,000.00	-503,548.50	
		Dispositions	-490,000.00		503,384.70
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
SBTC0KW2	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	565,000.00	-605,073.95	
		Dispositions	-645,000.00		672,022.60
		Acquisitions	615,000.00	-637,680.95	

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCBVH5	AMEREN CORP 3.65% DUE 02-15-2026	Dispositions	-635,000.00		675,205.65
		Acquisitions	255,000.00	-254,773.05	
SBYRBP19	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Dispositions	-255,000.00		255,275.40
		Acquisitions	405,000.00	-404,603.10	
SBYZ5J44	AMERICAN EXPRESS CREDIT 2.6% 09-14-2020	Dispositions	-405,000.00		401,922.00
		Acquisitions	295,000.00	-294,766.95	
SBXSSDR4	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Dispositions	-295,000.00		298,309.90
		Acquisitions	495,000.00	-493,282.35	
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Dispositions	-495,000.00		498,064.05
		Acquisitions	385,000.00	-383,800.20	
SB6QP4G4	AMERISOURCEBERGEN 3.5% DUE 11-15-2021	Dispositions	-225,000.00		228,807.40
		Acquisitions	310,000.00	-323,060.30	
SBYRJGS7	AMERN CAMPUS 3.35% DUE 10-01-2020	Dispositions	-310,000.00		321,567.90
		Free Delivery	-80,000.00		
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Free Receipt	80,000.00		
		Acquisitions	215,000.00	-214,593.65	
SBYWWQ70	AMERN HONDA FIN 2.45% DUE 09-24-2020	Dispositions	-215,000.00		215,733.15
		Acquisitions	105,000.00	-107,109.45	
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Dispositions	-265,000.00		245,163.35
		Acquisitions	325,000.00	-324,788.75	
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Dispositions	-325,000.00		326,066.00
		Acquisitions	555,000.00	-544,297.00	
SB606MS1	AMERN INTL GROUP 8.175% DUE 05-15-2068	Dispositions	-365,000.00		329,301.55
		Acquisitions	85,000.00	-81,088.30	
		Dispositions	-715,000.00		741,288.50
		Acquisitions	95,000.00	-128,575.00	

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The Gates Group Retirement Plan
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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM3C3	AMGEN INC 2.125% 05-01-2020	Dispositions	-395,000.00		554,727.40
		Acquisitions	1,815,000.00	-1,786,123.35	
		Dispositions	-1,815,000.00		1,786,092.35
		Free Delivery	-410,000.00		
		Free Receipt	410,000.00		
SBWTM3D4	AMGEN INC 2.7% DUE 05-01-2022	Acquisitions	1,355,000.00	-1,351,138.25	
		Dispositions	-1,355,000.00		1,326,734.70
SBWTM390	AMGEN INC 4.4% 05-01-2045	Acquisitions	370,000.00	-367,802.20	
		Dispositions	-250,000.00		232,807.00
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	185,000.00	-202,264.20	
		Dispositions	-565,000.00		628,162.80
SB665LR4	ANADARKO PETE CO 6.2% DUE 03-15-2040	Acquisitions	665,000.00	-718,811.10	
		Dispositions	-460,000.00		508,999.20
SBH86FD6	ANADARKO PETE CORP 0% DUE 10-10-2036	Acquisitions	1,375,000.00	-541,212.50	
		Dispositions	-505,000.00		206,787.40
SB86L4B1	ANHEUSER BUSCH 3.75% DUE 07-15-2042	Acquisitions	235,000.00	-212,174.45	
		Dispositions	-85,000.00		73,287.00
SB669950	ANHUESER-BUSCH 2.625 DUE 01-17-2023	Acquisitions	195,000.00	-186,716.40	
		Dispositions	-195,000.00		184,711.80
SB688TQ6	AON CORP 5% DUE 09-30-2020	Acquisitions	1,010,000.00	-1,128,099.30	
		Dispositions	-150,000.00		164,356.50
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SB9Z9KS2	AON PLC 4.25% DUE 12-12-2042	Acquisitions	165,000.00	-148,110.60	
		Dispositions	-135,000.00		124,785.90
SB7XL9Z6	APACHE CORP 4.75% DUE 04-15-2043	Acquisitions	210,000.00	-194,688.90	
		Dispositions	-340,000.00		308,873.00

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVVCSG3	APPLE INC 2.15% DUE 02-09-2022	Acquisitions	920,000.00	-919,825.20	
		Dispositions	-920,000.00		884,920.40
SBC7H5P7	APPLE INC 2.4% DUE 05-03-2023	Acquisitions	90,000.00	-89,247.60	
		Dispositions	-90,000.00		86,360.40
SBVVHML1	APPLE INC 2.5% DUE 02-09-2025	Acquisitions	265,000.00	-264,626.35	
		Dispositions	-265,000.00		264,071.90
SBXC5WQ3	APPLE INC 2.7% DUE 05-13-2022	Acquisitions	155,000.00	-153,377.15	
		Dispositions	-155,000.00		155,606.05
SBXC5WL8	APPLE INC 3.2% DUE 05-13-2025	Acquisitions	225,000.00	-224,217.00	
		Dispositions	-225,000.00		227,207.25
SBVVCsf2	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	1,390,000.00	-1,298,525.85	
		Dispositions	-450,000.00		407,183.10
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	520,000.00	-519,204.05	
		Dispositions	-520,000.00		522,289.65
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044	Acquisitions	230,000.00	-232,490.90	
		Dispositions	-230,000.00		236,506.75
SBYQKXG8	ASTRAZENECA PLC 3.375% DUE 11-16-2025	Acquisitions	520,000.00	-515,164.00	
		Dispositions	-520,000.00		517,339.75
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	410,000.00	-406,035.20	
		Dispositions	-60,000.00		59,435.40
SBBL59T2	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG	Acquisitions	520,000.00	-616,510.05	
		Dispositions	-520,000.00		609,982.10
SB8KHS02	AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022	Acquisitions	3,000,000.00	-2,313,750.00	
		Dispositions	-1,000,000.00		762,500.00
		Free Delivery	-1,000,000.00		
		Free Receipt	1,000,000.00		

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For the Year Ended December 31, 2015
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Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBVHN85	AT&T INC 1.6 DUE 02-15-2017	Acquisitions	680,000.00	-679,721.20	
		Dispositions	-680,000.00		681,373.60
SBX2K4H3	AT&T INC 2.45% DUE 06-30-2020	Acquisitions	385,000.00	-384,803.65	
		Dispositions	-385,000.00		383,340.90
SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025	Acquisitions	260,000.00	-259,230.40	
		Dispositions	-260,000.00		246,763.40
SB6QV183	AT&T INC 3.875% DUE 08-15-2021	Acquisitions	120,000.00	-123,264.00	
		Dispositions	-120,000.00		123,436.80
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	805,000.00	-711,521.40	
		Dispositions	-805,000.00		690,856.85
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	675,000.00	-654,246.50	
		Dispositions	-675,000.00		662,450.20
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,320,000.00	-1,309,344.05	
		Dispositions	-1,320,000.00		1,221,611.75
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	935,000.00	-959,669.60	
		Dispositions	-350,000.00		390,476.50
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	685,000.00	-692,670.95	
		Dispositions	-720,000.00		777,187.65
SBYNFCK3	AUTO DATA 2.25% DUE 09-15-2020	Acquisitions	615,000.00	-614,452.65	
		Dispositions	-210,000.00		212,547.30
SBZ0V2C3	AUTO DATA 3.375% DUE 09-15-2025	Acquisitions	400,000.00	-402,603.55	
		Dispositions	-400,000.00		409,896.00
SBWY4YH6	AUTOZONE INC 2.5% DUE 04-15-2021	Acquisitions	780,000.00	-779,703.60	
		Dispositions	-200,000.00		196,044.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJG7B7	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	Acquisitions	355,000.00	-340,811.20	
		Dispositions	-560,000.00		558,033.90
SBLBP4G4	BANK AMER CORP BDS 4 04-01-2024	Acquisitions	935,000.00	-974,021.05	
		Dispositions	-700,000.00		728,387.30
SBJ7B570	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG	Acquisitions	160,000.00	-169,348.80	
		Dispositions	-570,000.00		610,113.60
SBXNSZY0	BANK AMER CORP 1.95% DUE 05-12-2018	Acquisitions	40,000.00	-39,997.60	
		Dispositions	-40,000.00		40,147.20
SB799RR2	BANK AMER CORP 3.3% DUE 01-11-2023	Acquisitions	975,000.00	-992,364.75	
		Dispositions	-975,000.00		966,747.90
		Free Delivery	-345,000.00		
		Free Receipt	345,000.00		
SBYTHRP3	BANK AMER CORP 3.875% DUE 08-01-2025	Acquisitions	1,350,000.00	-1,349,838.60	
		Dispositions	-1,350,000.00		1,367,055.70
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
SBWX8CH5	BANK AMER CORP 3.95% DUE 04-21-2025	Acquisitions	900,000.00	-897,790.20	
		Dispositions	-450,000.00		435,278.05
SBWX8CG4	BANK AMER CORP 4.75% DUE 04-21-2045	Acquisitions	190,000.00	-180,690.25	
		Dispositions	-190,000.00		176,483.60
SBL2FPR1	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	270,000.00	-295,845.40	
		Dispositions	-610,000.00		667,317.45
SB93Q397	BANK AMER CORP 5.7% DUE 01-24-2022	Acquisitions	360,000.00	-407,872.80	
		Dispositions	-360,000.00		413,186.40
SB6T0187	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	385,000.00	-459,885.95	
		Dispositions	-115,000.00		136,738.45
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWX8CJ7	BANK OF AMERICA CORP 2.25% DUE 04-21-2020	Acquisitions	705,000.00	-770,391.05	
		Dispositions	-710,000.00		792,095.20
SBG49KX7	BANK OF AMERICA CORP 2.6 DUE 01-15-2019	Acquisitions	1,410,000.00	-1,403,452.10	
		Dispositions	-1,190,000.00		1,167,762.15
SBYXJJP9	BANK OF AMERICA N A 1.65% DUE 03-26-2018	Acquisitions	475,000.00	-479,668.35	
		Dispositions	-475,000.00		480,101.50
SBWDQJG7	BARCLAYS PLC 3.65% DUE 03-16-2025	Acquisitions	405,000.00	-404,445.15	
		Dispositions	-405,000.00		404,736.75
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	200,000.00	-199,370.00	
		Dispositions	-200,000.00		191,312.00
SB6X5C63	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE	Acquisitions	445,000.00	-447,610.50	
		Dispositions	-195,000.00		203,913.20
SBYMYND1	BB&T BRH BKG & TR 3.625% DUE 09-16-2025	Acquisitions	55,000.00	-75,841.15	
		Dispositions	-55,000.00		73,269.90
SBYRYLV0	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY 2.625% DUE 06-29-2020	Acquisitions	255,000.00	-254,829.15	
		Dispositions	-255,000.00		258,340.50
SBFLRDY9	BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	Acquisitions	830,000.00	-829,535.20	
		Dispositions	-830,000.00		841,911.50
		Free Delivery	-165,000.00		
		Free Receipt	165,000.00		
SB2PD9G6	BEAR STEARNS COS 7.25% DUE 02-01-2018	Acquisitions	2,210,000.00	-2,477,564.70	
		Dispositions	-2,270,000.00		2,494,957.00
SBG48PS4	BECTON DICKINSON & 3.25% DUE 11-12-2020	Dispositions	-175,000.00		196,350.00
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
		Acquisitions	145,000.00	-149,927.10	
		Dispositions	-145,000.00		148,020.35

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Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTDD0Y2	BECTON DICKINSON & 3.734% DUE 12-15-2024	Acquisitions	90,000.00	-93,286.80	
		Dispositions	-90,000.00		92,803.50
SBP81YH4	BED BATH & BEYOND 4.915% DUE 08-01-2034	Acquisitions	500,000.00	-502,365.95	
		Dispositions	-130,000.00		137,608.90
SBP81YD0	BED BATH & BEYOND 5.165% DUE 08-01-2044	Acquisitions	385,000.00	-358,495.70	
		Dispositions	-700,000.00		736,882.95
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	Acquisitions	350,000.00	-347,166.90	
		Dispositions	-125,000.00		123,551.25
SB6TK552	BK NOVA SCOTIA B C 2.55% DUE 01-12-2017	Dispositions	-745,000.00		758,886.80
		Free Delivery	-745,000.00		
		Free Receipt	745,000.00		
SBX3JD38	BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025	Acquisitions	815,000.00	-814,926.65	
		Dispositions	-190,000.00		182,894.00
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00		
SBYRZVF7	BOEING CO 1.65% DUE 10-30-2020	Acquisitions	245,000.00	-242,033.05	
		Dispositions	-245,000.00		240,347.45
SBSD9D11	BOEING CO 2.35% DUE 10-30-2021	Dispositions	-265,000.00		263,052.25
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00		
SBVZ6T68	BOEING CO 2.5% DUE 03-01-2025	Acquisitions	210,000.00	-204,936.90	
		Dispositions	-210,000.00		206,661.00
SBWBXT04	BORGWARNER INC 3.375% DUE 03-15-2025	Acquisitions	245,000.00	-244,505.10	
		Dispositions	-245,000.00		248,645.60
SBWDBDP9	BP CAP MKTS P L C 3.062% DUE 03-17-2022	Acquisitions	325,000.00	-330,092.75	
		Dispositions	-325,000.00		323,557.00
SBWDRY09	BP CAP MKTS P L C 3.506% DUE 03-17-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0X9	BP CAP MKTS P L C 4.742% DUE 03-11-2021	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		297,318.00
C110122AV0	BRISTOL MYERS 1.75% DUE 03-01-2019	Acquisitions	290,000.00	-328,123.40	
		Dispositions	-290,000.00		318,173.50
C111320AJ6	BROADCOM CORP 4.5% DUE 08-01-2034	Dispositions	-760,000.00		760,205.20
		Free Delivery	-760,000.00		
		Free Receipt	760,000.00		
		Acquisitions	75,000.00	-75,000.00	
SBGDRY29	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	Dispositions	-210,000.00		208,469.10
		Acquisitions	120,000.00	-110,851.20	
SBWB9BH3	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025	Dispositions	-135,000.00		128,096.10
		Acquisitions	300,000.00	-298,602.00	
SB3MQ2R7	BURL NORTHN SANTA 3.6% DUE 09-01-2020	Dispositions	-300,000.00		294,273.00
		Dispositions	-500,000.00		524,060.00
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042	Free Delivery	-500,000.00		
		Free Receipt	500,000.00		
		Acquisitions	195,000.00	-184,393.95	
		Dispositions	-195,000.00		187,207.80
SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	Acquisitions	260,000.00	-286,084.85	
		Dispositions	-65,000.00		70,801.90
C12189TAY0	BURL NORTHN SANTA 5.65% DUE 05-01-2017	Dispositions	-300,000.00		321,504.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00		
		Acquisitions	130,000.00	-132,512.90	
SBH7KDM4	CAMERON INTL CORP 5.125 DUE 12-15-2043	Dispositions	-130,000.00		124,269.60
		Acquisitions	145,000.00	-127,053.35	
SB7JN3H6	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	Dispositions	-140,000.00		124,726.00
		Acquisitions	145,000.00	-127,053.35	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJVF0R3	CAP 1 BK USA 2.25 DUE 02-13-2019	Acquisitions	625,000.00	-626,546.90	
		Dispositions	-435,000.00		432,620.55
SBVVJ8T7	CAP 1 FINL CORP 3.2% DUE 02-05-2025	Acquisitions	210,000.00	-209,483.40	
		Dispositions	-210,000.00		203,433.30
SBYV3D40	CAP 1 NATL ASSN 2.35% DUE 08-17-2018	Acquisitions	430,000.00	-429,531.30	
		Dispositions	-310,000.00		310,623.10
		Free Delivery	-310,000.00		
		Free Receipt	310,000.00		
SBVVCSJ6	CAPITAL ONE NATL ASSN MCLEAN VA 1.65% DUE 02-05-2018 REG	Acquisitions	620,000.00	-619,132.30	
		Dispositions	-620,000.00		614,403.80
SBYNQQ71	CARDINAL HLTH INC 1.95% DUE 06-15-2018	Acquisitions	835,000.00	-834,348.70	
		Dispositions	-835,000.00		837,438.20
SB8FNML4	CARDINAL HLTH INC 3.2% DUE 06-15-2022	Acquisitions	225,000.00	-230,991.75	
		Dispositions	-225,000.00		223,211.25
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00		
SBYNQPM9	CARDINAL HLTH INC 4.9% DUE 09-15-2045	Acquisitions	380,000.00	-377,470.30	
		Dispositions	-380,000.00		390,864.20
SB2492V1	CATERPILLAR FINANCIAL SERVICES TRANCHE #TR 00802 5.85% DUE 09-01-2017	Dispositions	-750,000.00		814,542.50
		Free Delivery	-355,000.00		
		Free Receipt	355,000.00		
SBYZ5J99	CATERPILLAR FINL SVCS CORP MEDIUM 1.7% DUE 06-16-2018	Acquisitions	230,000.00	-229,979.30	
		Dispositions	-230,000.00		230,793.50
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064	Acquisitions	105,000.00	-104,974.80	
		Dispositions	-75,000.00		84,317.25
SBQ3FWZ2	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	Acquisitions	120,000.00	-125,439.60	
		Dispositions	-270,000.00		261,302.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV91N34	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	595,000.00	-571,533.40	
		Dispositions	-320,000.00		322,072.55
SBYMPTX6	CCO SAFARI II LLC SR SECD NT 144A 4.908% 23 JUL 2025	Acquisitions	395,000.00	-395,000.00	
		Dispositions	-395,000.00		397,511.90
		Free Delivery	-195,000.00		
		Free Receipt	195,000.00		
SBSN4Q51	CDN NAT RES LTD 1.75% DUE 01-15-2018	Dispositions	-490,000.00		480,430.30
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
SB427B69	CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023	Acquisitions	530,000.00	-566,130.10	
		Dispositions	-530,000.00		562,192.20
		Free Delivery	-530,000.00		
		Free Receipt	530,000.00		
SBVTVPK5	CDN PAC RY CO NEW 2.9% DUE 02-01-2025	Acquisitions	460,000.00	-437,165.60	
		Dispositions	-460,000.00		434,856.40
SBYXJDY6	CDN PAC RY CO NEW 3.7% DUE 02-01-2026	Acquisitions	420,000.00	-418,517.40	
		Dispositions	-420,000.00		423,939.60
C13645RAU8	CDN PAC RY CO NEW 4.8% DUE 08-01-2045	Acquisitions	375,000.00	-372,959.70	
		Dispositions	-375,000.00		384,900.90
SB6SWNL1	CDN PAC RY CO NEW 5.75% DUE 01-15-2042	Acquisitions	205,000.00	-262,076.10	
		Dispositions	-205,000.00		235,827.90
SBYQH820	CELGENE CORP 3.55% DUE 08-15-2022	Acquisitions	390,000.00	-388,943.10	
		Dispositions	-390,000.00		388,034.40
SB4P0G93	CELGENE CORP 3.95% DUE 10-15-2020	Acquisitions	320,000.00	-346,201.80	
		Dispositions	-235,000.00		247,128.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		
SBMH4PS1	CELGENE CORP 4.625% DUE 05-15-2044				

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SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045	Acquisitions	290,000.00	-271,118.10	
		Dispositions	-300,000.00		304,584.60
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	Acquisitions	215,000.00	-214,335.65	
		Dispositions	-215,000.00		214,273.70
SB9XR0S8	CF INDS INC 4.95% DUE 06-01-2043	Acquisitions	190,000.00	-209,877.80	
		Dispositions	-125,000.00		130,858.75
SBKL56J4	CF INDS INC 5.375% DUE 03-15-2044	Acquisitions	200,000.00	-209,652.00	
		Dispositions	-285,000.00		306,517.50
SBYMPT69	CHARTER 6.484% DUE 10-23-2045	Acquisitions	295,000.00	-262,968.90	
		Dispositions	-190,000.00		210,818.30
SBBN5Z69	CHEVRON CORP NEW 1.718% DUE 06-24-2018	Acquisitions	575,000.00	-579,483.50	
		Dispositions	-575,000.00		587,863.30
SBW1YZ32	CHEVRON CORP NEW 1.961% DUE 03-03-2020	Acquisitions	1,260,000.00	-1,264,977.00	
		Dispositions	-1,260,000.00		1,264,158.00
SBWD1NL5	CIGNA CORP 3.25% DUE 04-15-2025 REG	Acquisitions	900,000.00	-906,237.00	
		Dispositions	-900,000.00		889,641.00
SB8H3D42	CINTAS CORP NO 2 3.25% DUE 06-01-2022	Acquisitions	705,000.00	-704,562.90	
		Dispositions	-565,000.00		558,855.95
SBZ0XCP2	CISCO SYS INC 2.45% DUE 06-15-2020	Acquisitions	575,000.00	-588,869.00	
		Dispositions	-125,000.00		125,303.75
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00		
SBZ0XSL0	CISCO SYS INC 3.5% DUE 06-15-2025	Acquisitions	2,015,000.00	-2,012,279.75	
		Dispositions	-2,015,000.00		2,032,290.70
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
		Acquisitions	215,000.00	-217,036.05	

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX02V58	CITIGROUP INC 1.7% DUE 04-27-2018	Dispositions	-215,000.00		216,681.50
		Acquisitions	920,000.00	-914,076.30	
SBLSP7M4	CITIGROUP INC 1.75% DUE 05-01-2018	Dispositions	-570,000.00		567,908.10
		Acquisitions	675,000.00	-672,259.50	
SBVCVN64	CITIGROUP INC 1.8% DUE 02-05-2018	Dispositions	-195,000.00		193,738.35
		Acquisitions	1,600,000.00	-1,596,936.00	
SBYVT4Q7	CITIGROUP INC 2.05% DUE 12-07-2018	Dispositions	-770,000.00		772,030.05
		Acquisitions	750,000.00	-749,895.00	
SBYTHCV4	CITIGROUP INC 2.15% DUE 07-30-2018	Dispositions	-280,000.00		278,045.60
		Acquisitions	1,990,000.00	-1,989,482.60	
SBX02TX2	CITIGROUP INC 3.3% DUE 04-27-2025	Dispositions	-1,990,000.00		1,997,033.40
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00		
		Acquisitions	335,000.00	-327,448.90	
SBWH5X24	CITIGROUP INC 3.875% DUE 03-26-2025	Dispositions	-335,000.00		321,588.25
		Acquisitions	550,000.00	-547,419.10	
SBSPCB69	CITIGROUP INC 4.3% DUE 11-20-2026	Dispositions	-550,000.00		538,070.10
		Acquisitions	295,000.00	-299,458.35	
SBYZZP79	CITIGROUP INC 4.4% DUE 06-10-2025	Dispositions	-905,000.00		927,656.35
		Acquisitions	2,610,000.00	-2,607,747.10	
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Dispositions	-2,610,000.00		2,629,362.65
		Acquisitions	3,610,000.00	-3,608,692.35	
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Dispositions	-135,000.00		135,441.45
		Acquisitions	385,000.00	-384,441.75	
SBR17VL6	CITIGROUP INC 4.95% DUE 11-07-2043	Dispositions	-385,000.00		392,519.05
		Acquisitions	225,000.00	-258,850.00	

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Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDT7Y00	CITIGROUP INC 5.5% DUE 09-13-2025	Dispositions	-225,000.00		241,726.50
		Acquisitions	235,000.00	-264,248.90	
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042	Dispositions	-235,000.00		259,523.85
		Acquisitions	80,000.00	-101,964.80	
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036	Dispositions	-80,000.00		93,702.40
		Acquisitions	40,000.00	-48,811.60	
SBG48R11	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	Dispositions	-535,000.00		616,139.82
		Acquisitions	65,000.00	-80,998.45	
SBG48R22	CITIGROUP INC 6% DUE 10-31-2033	Dispositions	-70,000.00		83,211.10
		Acquisitions	150,000.00	-177,811.90	
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Dispositions	-405,000.00		459,193.50
		Acquisitions	80,000.00	-115,680.80	
SBLRVSV9	CN LT & PWR CO 4.3% DUE 04-15-2044	Dispositions	-500,000.00		770,585.00
		Acquisitions	35,000.00	-34,890.45	
C20030NBL4	COMCAST CORP NEW 3.375 DUE 02-15-2025	Dispositions	-110,000.00		105,980.60
		Acquisitions	190,000.00	-190,425.60	
SBY58YS2	COMCAST CORP NEW 3.375% DUE 08-15-2025	Dispositions	-860,000.00		879,145.50
		Acquisitions	345,000.00	-344,568.75	
SBY58YP9	COMCAST CORP NEW 4.6% DUE 08-15-2045	Dispositions	-345,000.00		343,539.60
		Acquisitions	640,000.00	-650,103.40	
SB7TGGL0	COMCAST CORP NEW 4.65% DUE 07-15-2042	Dispositions	-640,000.00		643,727.20
		Acquisitions	815,000.00	-892,457.25	
SBJZXTF4	COMCAST CORP NEW 4.75% DUE 03-01-2044	Dispositions	-415,000.00		465,893.15
		Acquisitions	95,000.00	-110,495.45	
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037	Dispositions	-95,000.00		110,615.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTXKR0	COMPASS BK 3.875% DUE 04-10-2025	Acquisitions	250,000.00	-340,487.50	
		Dispositions	-205,000.00		268,515.55
SB9CSG84	CONAGRA FOODS INC 1.9% DUE 01-25-2018	Acquisitions	700,000.00	-693,965.00	
		Dispositions	-120,000.00		110,997.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
SB8KMR88	CONAGRA FOODS INC 4.65% DUE 01-25-2043	Dispositions	-355,000.00		352,909.05
		Free Delivery	-355,000.00		
		Free Receipt	355,000.00		
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Acquisitions	165,000.00	-148,536.30	
		Dispositions	-65,000.00		58,390.15
SBSQC9Q4	CONS EDISON CO N Y 4.625% DUE 12-01-2054	Acquisitions	180,000.00	-220,104.00	
		Dispositions	-230,000.00		299,194.70
SB4LHST2	COVENTRY HLTH CARE 5.45% DUE 06-15-2021	Acquisitions	245,000.00	-241,297.85	
		Dispositions	-80,000.00		88,160.80
		Dispositions	-210,000.00		232,961.40
		Free Delivery	-210,000.00		
SBYZ5MS9	CR SUISSE AG 1.75% DUE 01-29-2018	Free Receipt	210,000.00		
		Acquisitions	885,000.00	-884,486.70	
		Dispositions	-790,000.00		788,450.10
		Free Delivery	-250,000.00		
SBRK8CH3	CR SUISSE AG 3% DUE 10-29-2021	Free Receipt	250,000.00		
		Acquisitions	300,000.00	-306,813.00	
		Dispositions	-605,000.00		601,769.30
		Dispositions	-345,000.00		339,811.30
C225433AE1	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	Acquisitions	345,000.00	-343,871.85	
		Dispositions	-345,000.00		339,811.30
C225433AA9	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025	Acquisitions	550,000.00	-550,532.25	
		Dispositions	-550,000.00		536,964.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWX8CF3	CSX CORP 3.95% DUE 05-01-2050	Acquisitions	285,000.00	-282,429.30	
		Dispositions	-285,000.00		249,945.45
SB6Z3ZB1	CSX CORP 4.4 DUE 03-01-2043 REG	Acquisitions	125,000.00	-119,498.75	
		Dispositions	-305,000.00		291,946.00
SBYPFB82	CVS HEALTH CORP 3.875% DUE 07-20-2025	Acquisitions	1,535,000.00	-1,542,762.90	
		Dispositions	-1,535,000.00		1,558,377.10
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035	Acquisitions	570,000.00	-582,293.45	
		Dispositions	-185,000.00		182,835.50
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	2,735,000.00	-2,850,678.10	
		Dispositions	-1,310,000.00		1,357,558.65
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039	Acquisitions	240,000.00	-325,005.60	
		Dispositions	-240,000.00		303,621.60
SBYPHH13	DANAHER CORP 2.4% DUE 09-15-2020	Acquisitions	380,000.00	-379,076.60	
		Dispositions	-380,000.00		386,422.00
SBYZ5X19	DIRECTV HLDGS LLC / DIRECTV FING INC 4.45 DUE 04-01-2024	Dispositions	-790,000.00		808,168.85
		Free Delivery	-105,000.00		
		Free Receipt	105,000.00		
SB82CGN4	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	Acquisitions	155,000.00	-161,703.75	
		Dispositions	-155,000.00		146,888.85
SB58W6M6	DIRECTV HLDGS/FING 6 DUE 08-15-2040	Acquisitions	215,000.00	-225,444.70	
		Dispositions	-710,000.00		804,346.90
SBVVQ939	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	Acquisitions	165,000.00	-164,808.60	
		Dispositions	-165,000.00		160,350.30
SBPFJQ97	DOMINION GAS HLDGS 1.05% DUE 11-01-2016	Dispositions	-395,000.00		393,923.05
		Free Delivery	-395,000.00		
		Free Receipt	395,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT9Z2F7	DOMINION GAS HLDGS 2.5% DUE 12-15-2019	Dispositions	-150,000.00		150,399.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	Acquisitions	130,000.00	-127,500.10	
		Dispositions	-505,000.00		512,223.15
SB76L1Q8	DOW CHEM CO 4.125 DUE 11-15-2021	Dispositions	-235,000.00		245,067.40
		Free Delivery	-235,000.00		
		Free Receipt	235,000.00		
SBQSBHN8	DOW CHEM CO 4.625% DUE 10-01-2044	Acquisitions	240,000.00	-222,441.60	
		Dispositions	-240,000.00		249,729.60
SB63Y2Q0	DR PEPPER SNAPPLE 2.9% DUE 01-15-2016	Dispositions	-780,000.00		785,959.20
		Free Delivery	-780,000.00		
		Free Receipt	780,000.00		
SBYT32V2	DUKE ENERGY 3.25% DUE 08-15-2025	Acquisitions	525,000.00	-523,398.75	
		Dispositions	-100,000.00		100,579.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBYT32T0	DUKE ENERGY 4.2% DUE 08-15-2045	Acquisitions	477,000.00	-473,394.33	
		Dispositions	-210,000.00		213,952.20
SB6Y2MB8	ECOLAB INC 3% DUE 12-08-2016	Dispositions	-800,000.00		819,433.00
		Free Delivery	-525,000.00		
		Free Receipt	525,000.00		
SBYSLBC1	ECOPETROL S A 5.375% DUE 06-26-2026	Acquisitions	255,000.00	-245,197.50	
		Dispositions	-255,000.00		237,405.00
SBMQXLW5	ECOPETROL S A 5.875% DUE 05-28-2045	Acquisitions	775,000.00	-660,265.40	
		Dispositions	-720,000.00		675,937.50
SBF4JH73	EDWARDS 2.875% DUE 10-15-2018	Dispositions	-145,000.00		147,219.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
S2788650	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	Acquisitions	190,000.00	-233,367.50	
		Dispositions	-165,000.00		201,780.15
S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Acquisitions	280,000.00	-303,763.60	
		Dispositions	-465,000.00		511,598.85
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Acquisitions	445,000.00	-439,059.25	
		Dispositions	-135,000.00		133,467.75
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	530,000.00	-528,136.90	
		Dispositions	-145,000.00		142,390.00
SBWC4XX7	ENERGY TRANSFER 4.05% DUE 03-15-2025	Acquisitions	505,000.00	-504,585.90	
		Dispositions	-505,000.00		495,641.45
SBWB92Y7	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	460,000.00	-458,951.20	
		Dispositions	-460,000.00		425,932.30
SBXNT1C3	ENLINK MIDSTREAM 4.15% DUE 06-01-2025	Acquisitions	395,000.00	-394,316.65	
		Dispositions	-295,000.00		273,305.70
SBWWC4X8	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	460,000.00	-446,596.00	
		Dispositions	-460,000.00		428,738.25
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	125,000.00	-118,511.25	
		Dispositions	-150,000.00		156,952.50
SB84LCZ3	EOG RES INC 2.625 DUE 03-15-2023	Acquisitions	465,000.00	-445,218.90	
		Dispositions	-465,000.00		444,158.70
SBVYPFH9	EOG RES INC 3.15% DUE 04-01-2025	Acquisitions	380,000.00	-379,996.20	
		Dispositions	-380,000.00		371,134.60
SBYZFX42	ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	Acquisitions	150,000.00	-146,998.50	
		Dispositions	-150,000.00		145,461.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ0C8X9	EXELON CORP 3.95% DUE 06-15-2025	Acquisitions	490,000.00	-488,995.50	
		Dispositions	-490,000.00		193,658.90
SBZ0CZ61	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	250,000.00	-249,160.00	
		Dispositions	-250,000.00		625.00
SB8KMSL8	EXPRESS SCRIPTS 6.125% DUE 11-15-2041	Acquisitions	345,000.00	-392,551.35	
		Dispositions	-115,000.00		149,664.45
SBKWHBV6	EXXON MOBIL CORP NT 3.176 DUE 03-15-2024	Acquisitions	90,000.00	-93,233.70	
		Dispositions	-90,000.00		92,514.60
SBW9RTV9	EXXON MOBIL CORP 2.709% DUE 03-06-2025	Acquisitions	1,150,000.00	-1,150,000.00	
		Dispositions	-1,150,000.00		1,109,926.55
SBWNGZ47	FED RLTY INVT TR 4.5% DUE 12-01-2044	Acquisitions	80,000.00	-84,303.20	
		Dispositions	-105,000.00		103,672.80
SBHZFZM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	145,000.00	-151,368.40	
		Dispositions	-105,000.00		124,076.40
SBV8PZM0	FEDEX CORP 2.3% DUE 02-01-2020	Acquisitions	940,000.00	-938,298.60	
		Dispositions	-130,000.00		130,903.50
SB9HH664	FEDEX CORP 2.7% DUE 04-15-2023	Dispositions	-160,000.00		150,993.60
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
SBV8NTK0	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	290,000.00	-289,384.70	
		Dispositions	-120,000.00		108,850.80
SBYY9M59	FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	Acquisitions	350,000.00	-349,548.50	
		Dispositions	-100,000.00		100,190.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBSSWDS2	FLUOR CORP NEW 3.5% DUE 12-15-2024	Dispositions	-265,000.00		267,434.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
		Acquisitions	555,000.00	-535,697.60	
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031	Dispositions	-755,000.00		770,906.60
		Acquisitions	125,000.00	-173,725.00	
SBZ04XY1	FORD MTR CR CO LLC 3.157% DUE 08-04-2020	Dispositions	-125,000.00		162,717.50
		Acquisitions	100,000.00	-100,702.00	
SB3MPHQ8	FORD MTR CR CO LLC 5.75% DUE 02-01-2021	Dispositions	-100,000.00		99,984.00
		Acquisitions	215,000.00	-242,036.25	
SBFN0GD6	FORD MTR CR CO LLC 5.875 DUE 08-02-2021	Dispositions	-215,000.00		241,781.70
		Acquisitions	130,000.00	-146,530.80	
SBSN4Q39	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	Dispositions	-200,000.00		227,852.00
		Acquisitions	135,000.00	-118,444.95	
SBSM5T01	FREEPORT-MCMORAN 4% DUE 11-14-2021	Dispositions	-480,000.00		437,446.90
		Dispositions	-1,005,000.00		916,510.25
C999501AX7	GAC METLIFE CONT.#163 RT. N/A MAT N/A	Free Delivery	-370,000.00		
		Free Receipt	370,000.00		
		Acquisitions	295,922.53	-295,922.53	
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Dispositions	-295,920.42		295,920.42
		Acquisitions	375,000.00	-521,416.50	
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Dispositions	-550,000.00		754,329.90
		Acquisitions	180,000.00	-223,628.40	
SBYM7H38	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020	Dispositions	-65,000.00		85,315.10
		Acquisitions	275,000.00	-274,923.00	
SBV8NTJ9	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.2% DUE 01-09-2020	Dispositions	-275,000.00		272,822.00
		Acquisitions	1,735,000.00	-1,734,619.70	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	Dispositions	-1,735,000.00		1,745,375.30
		Acquisitions	410,000.00	-536,424.05	
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042	Dispositions	-205,000.00		269,298.25
		Acquisitions	160,000.00	-155,210.70	
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Dispositions	-350,000.00		364,580.90
		Acquisitions	125,000.00	-131,070.00	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-1,010,000.00		1,143,679.15
		Acquisitions	320,000.00	-349,712.00	
SBYMYP57	GILEAD SCIENCES 3.25% DUE 09-01-2022	Dispositions	-190,000.00		203,267.70
		Acquisitions	760,000.00	-758,928.40	
SBSNBW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Dispositions	-540,000.00		545,140.80
		Acquisitions	715,000.00	-702,528.50	
SBYMYP24	GILEAD SCIENCES 4.6% DUE 09-01-2035	Dispositions	-985,000.00		1,004,993.60
		Acquisitions	575,000.00	-573,073.75	
SBYMYP35	GILEAD SCIENCES 4.75% DUE 03-01-2046	Dispositions	-215,000.00		215,989.00
		Acquisitions	1,580,000.00	-1,594,134.55	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-1,320,000.00		1,336,436.80
		Acquisitions	265,000.00	-276,676.95	
SB8W7XD8	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023	Dispositions	-240,000.00		266,896.20
		Acquisitions	430,000.00	-436,566.10	
SBZ0V1Z9	GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020	Dispositions	-430,000.00		435,878.10
		Acquisitions	995,000.00	-994,305.45	
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Dispositions	-995,000.00		996,468.75
		Acquisitions	60,000.00	-74,525.40	
SBV0L8F0	GOLDMAN SACHS 2.6% DUE 04-23-2020	Dispositions	-130,000.00		151,618.65

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EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVL8RW0	GOLDMAN SACHS 3.5% DUE 01-23-2025	Acquisitions	1,875,000.00	-1,874,535.00	
		Dispositions	-1,875,000.00		1,884,732.35
SBY58YX7	GOLDMAN SACHS 3.75% DUE 05-22-2025	Acquisitions	1,775,000.00	-1,755,268.80	
		Dispositions	-1,775,000.00		1,745,993.95
		Free Delivery	-285,000.00		
		Free Receipt	285,000.00		
SBYNMJP8	GOLDMAN SACHS 4.25% DUE 10-21-2025	Acquisitions	1,455,000.00	-1,452,061.65	
		Dispositions	-1,455,000.00		1,449,595.30
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	755,000.00	-749,715.00	
		Dispositions	-755,000.00		757,186.45
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	1,515,000.00	-1,529,201.15	
		Dispositions	-505,000.00		505,029.80
SBKGR2C0	GOLDMAN SACHS 4% DUE 03-03-2024	Acquisitions	200,000.00	-204,349.50	
		Dispositions	-330,000.00		367,080.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	380,000.00	-390,750.20	
		Dispositions	-1,065,000.00		1,129,637.85
SB8BDN60	GOLDMAN SACHS 5.25% DUE 07-27-2021	Acquisitions	1,500,000.00	-1,489,943.60	
		Dispositions	-1,295,000.00		1,270,243.60
SB94Q103	GOLDMAN SACHS 5.75% DUE 01-24-2022	Acquisitions	425,000.00	-474,100.75	
		Dispositions	-75,000.00		85,663.50
S2350640	GOLDMAN SACHS 6.125% DUE 02-15-2033	Acquisitions	1,180,000.00	-1,384,480.10	
		Dispositions	-930,000.00		1,075,791.20
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	170,000.00	-204,413.10	
		Dispositions	-390,000.00		471,627.85
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	215,000.00	-257,518.40	
		Dispositions	-555,000.00		688,146.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	905,000.00	-1,069,541.50	
		Dispositions	-435,000.00		528,543.60
SB7X5DT0	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	Acquisitions	180,000.00	-165,194.50	
		Dispositions	-450,000.00		407,995.95
SBVDPRL8	HCP INC 3.4% DUE 02-01-2025	Acquisitions	730,000.00	-815,548.70	
		Dispositions	-140,000.00		155,548.40
		Free Delivery	-140,000.00		
		Free Receipt	140,000.00		
SB3XQNN9	HCP INC 3.75% DUE 02-01-2016	Acquisitions	260,000.00	-257,881.00	
		Dispositions	-260,000.00		250,962.40
C40414LAL3	HCP INC 3.875% DUE 08-15-2024	Dispositions	-330,000.00		333,531.00
		Free Delivery	-330,000.00		
		Free Receipt	330,000.00		
		Dispositions	-325,000.00		322,709.80
SBBMSW79	HEWLETT PACKARD CO 4.3% DUE 06-01-2021	Free Delivery	-185,000.00		
		Free Receipt	185,000.00		
		Dispositions	-555,000.00		576,772.65
SB7T2D73	HLTH CARE REIT INC 3.75% DUE 03-15-2023	Free Delivery	-555,000.00		
		Free Receipt	555,000.00		
		Dispositions	-555,000.00		
SB95TQ73	HLTH CARE REIT INC 5.25% DUE 01-15-2022	Acquisitions	220,000.00	-218,334.60	
		Dispositions	-220,000.00		217,901.20
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
SBYQF352	HOME DEPOT INC 2.625% DUE 06-01-2022	Acquisitions	245,000.00	-270,906.30	
		Dispositions	-245,000.00		267,907.50
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	310,000.00	-308,859.20	
		Dispositions	-310,000.00		304,525.40
		Acquisitions	320,000.00	-318,642.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFN0JP9	HOME DEPOT INC 5.95% DUE 04-01-2041	Dispositions	-320,000.00		329,975.70
		Acquisitions	240,000.00	-326,496.00	
SBYYK0L4	HSBC HLDGS PLC 4.25% DUE 08-18-2025	Dispositions	-240,000.00		304,772.20
		Acquisitions	1,295,000.00	-1,284,845.20	
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Dispositions	-360,000.00		358,972.05
		Acquisitions	170,000.00	-225,346.50	
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038	Dispositions	-240,000.00		298,597.30
		Acquisitions	45,000.00	-55,625.85	
SBG5GXL6	HSBC HLDGS PLC 7.625% DUE 05-17-2032	Dispositions	-115,000.00		148,198.90
		Acquisitions	130,000.00	-165,490.00	
SBY5LW6	HSBC USA INC NEW 2.35% DUE 03-05-2020	Dispositions	-115,000.00		153,772.25
		Acquisitions	1,325,000.00	-1,312,078.00	
SBNH7YN5	HSBC USA INC 2.25% DUE 06-23-2019	Dispositions	-245,000.00		242,888.10
		Free Delivery	-245,000.00		
		Free Receipt	245,000.00		
		Acquisitions	1,230,000.00	-1,231,795.80	
SBYSQW89	HUNTINGTON NATIONAL BANK 2% DUE 06-30-2018	Dispositions	-1,230,000.00		1,223,763.90
		Acquisitions	250,000.00	-249,277.50	
SB8G2XB7	IL TOOL WKS INC 3.9% DUE 09-01-2042	Dispositions	-105,000.00		104,943.30
		Acquisitions	450,000.00	-451,616.95	
C453140AF2	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	Dispositions	-835,000.00		799,258.10
		Acquisitions	445,000.00	-435,592.70	
SBWVFJP5	INTEL CORP 3.7% DUE 07-29-2025	Dispositions	-290,000.00		295,405.60
		Acquisitions	175,000.00	-174,739.25	
		Dispositions	-175,000.00		178,834.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWVFJQ6	INTEL CORP 4.9% 07-29-2045	Acquisitions	495,000.00	-494,613.90	
		Dispositions	-95,000.00		97,813.90
SBZ1MY18	INTERCONTINENTAL 3.75% DUE 12-01-2025	Acquisitions	365,000.00	-364,937.95	
		Dispositions	-365,000.00		365,573.05
SBW9PHB9	J P MORGAN CHASE & CO MEDIUM TERM SR NTS 1.7% DUE 03-01-2018	Acquisitions	520,000.00	-519,864.80	
		Dispositions	-520,000.00		520,072.80
SBQY7CZ7	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	Acquisitions	270,000.00	-282,730.50	
		Dispositions	-270,000.00		288,964.80
SBYP3G69	JPMORGAN CHASE 3.9% 07-15-2025	Acquisitions	2,160,000.00	-2,166,025.35	
		Dispositions	-2,160,000.00		2,194,334.45
SBYZ0SY2	JPMORGAN CHASE & CO 4.25% 10-01-2027	Acquisitions	1,860,000.00	-1,852,596.15	
		Dispositions	-650,000.00		653,489.50
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	Acquisitions	145,000.00	-153,941.50	
		Dispositions	-430,000.00		477,587.60
SBG5GXQ1	JPMORGAN CHASE & CO 4.95 DUE 03-25-2020 REG	Acquisitions	325,000.00	-353,031.25	
		Dispositions	-230,000.00		257,383.80
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Acquisitions	110,000.00	-132,405.90	
		Dispositions	-60,000.00		72,691.20
SBVGC404	JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	Acquisitions	2,080,000.00	-2,053,694.15	
		Dispositions	-2,080,000.00		2,061,129.25
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00		
SBWB9333	JPMORGAN CHASE & FIXED 3.125% DUE 01-23-2025	Acquisitions	1,260,000.00	-1,252,753.80	
		Dispositions	-1,260,000.00		1,253,979.50
SBZCFDY2	JPMORGAN CHASE & 2.55% DUE 10-29-2020	Acquisitions	1,095,000.00	-1,093,872.15	
		Dispositions	-1,095,000.00		1,088,834.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ27Q2	JPMORGAN CHASE & 2.75% DUE 06-23-2020	Acquisitions	125,000.00	-124,785.00	
		Dispositions	-125,000.00		124,638.75
SBTCB1T9	JPMORGAN CHASE & 4.125% DUE 12-15-2026	Acquisitions	125,000.00	-126,017.50	
		Dispositions	-765,000.00		784,828.80
SBY8L4X3	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	410,000.00	-404,649.80	
		Dispositions	-410,000.00		400,984.55
SBVG7DY6	KEYBANK NATL ASSN 2.25% DUE 03-16-2020	Acquisitions	900,000.00	-898,614.00	
		Dispositions	-900,000.00		898,236.00
SBWGCCKR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	Acquisitions	145,000.00	-143,258.25	
		Dispositions	-110,000.00		100,912.90
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046	Acquisitions	395,000.00	-337,539.35	
		Dispositions	-395,000.00		320,990.25
SBK34P70	KINDER MORGAN 3.5 DUE 03-01-2021	Dispositions	-220,000.00		208,500.60
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
SB3S4PJ8	KINDER MORGAN 6.55% DUE 09-15-2040	Acquisitions	335,000.00	-376,824.75	
		Dispositions	-335,000.00		323,311.60
C50066AAF0	KOREA GAS CORP 2.875 DUE 07-29-2018	Dispositions	-230,000.00		234,809.30
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	Acquisitions	360,000.00	-434,125.50	
		Dispositions	-155,000.00		199,457.10
SB97MM05	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Acquisitions	155,000.00	-205,450.95	
		Dispositions	-150,000.00		182,673.00
C485161AQ6	KS CY SOUTHN DE 2.35% DUE 05-15-2020	Dispositions	-470,000.00		461,098.20
		Free Delivery	-470,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVJDNT6	LAB CORP AMER 3.2% DUE 02-01-2022	Free Receipt	470,000.00		
		Acquisitions	680,000.00	-679,449.20	
		Dispositions	-130,000.00		126,917.70
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045	Acquisitions	710,000.00	-702,159.45	
		Dispositions	-475,000.00		487,812.00
SBJ4H805	LEGG MASON INC 5.625 DUE 01-15-2044 REG	Acquisitions	135,000.00	-142,813.80	
		Dispositions	-60,000.00		71,897.40
SB4XBGR6	LIFE TECHNOLOGIES 5% DUE 01-15-2021	Acquisitions	515,000.00	-576,933.90	
		Dispositions	-300,000.00		325,881.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00		
SBW393M0	LILLY ELI & CO 1.25% DUE 03-01-2018	Acquisitions	320,000.00	-319,718.40	
		Dispositions	-320,000.00		320,451.20
SBK0SGJ4	LILLY ELI & CO 1.95% DUE 03-15-2019	Acquisitions	235,000.00	-237,234.85	
		Dispositions	-235,000.00		237,324.15
SBW0XTG1	LILLY ELI & CO 2.75% DUE 06-01-2025	Acquisitions	485,000.00	-484,063.95	
		Dispositions	-485,000.00		472,181.85
		Free Delivery	-110,000.00		
		Free Receipt	110,000.00		
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Acquisitions	930,000.00	-929,026.05	
		Dispositions	-595,000.00		546,866.60
SBK0NS48	LILLY ELI & CO 4.65% DUE 06-15-2044	Acquisitions	130,000.00	-146,836.30	
		Dispositions	-130,000.00		146,935.10
SB4VQXD8	LINCOLN NATL CORP 6.25% DUE 02-15-2020	Dispositions	-380,000.00		432,269.00
		Free Delivery	-380,000.00		
		Free Receipt	380,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVY9S94	LOCKHEED MARTIN CORP 2.9% 03-01-2025	Acquisitions	415,000.00	-413,813.10	
		Dispositions	-415,000.00		410,133.85
SB9C5QT6	LOCKHEED MARTIN 3.35 DUE 09-15-2021	Acquisitions	90,000.00	-92,144.70	
		Dispositions	-90,000.00		92,394.00
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		
SBDCRZH1	LOCKHEED MARTIN 3.55% DUE 01-15-2026	Acquisitions	205,000.00	-203,417.40	
		Dispositions	-205,000.00		204,157.45
SBVGDWK3	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Acquisitions	575,000.00	-529,310.50	
		Dispositions	-180,000.00		179,852.20
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	305,000.00	-300,482.95	
		Dispositions	-305,000.00		303,085.55
SBYMYMY5	LOWES COS INC 3.375% DUE 09-15-2025	Acquisitions	210,000.00	-208,784.10	
		Dispositions	-210,000.00		211,224.30
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	355,000.00	-358,589.05	
		Dispositions	-355,000.00		360,523.15
SBW3SZD2	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	170,000.00	-148,353.90	
		Dispositions	-170,000.00		147,021.10
SB92RSZ2	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	Acquisitions	200,000.00	-180,936.00	
		Dispositions	-265,000.00		244,231.80
SBSNMB72	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	Acquisitions	165,000.00	-149,904.15	
		Dispositions	-165,000.00		142,462.65
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	Acquisitions	220,000.00	-199,988.80	
		Dispositions	-335,000.00		318,338.45
SBYVDJ53	MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	Dispositions	-450,000.00		448,384.50
		Free Delivery	-120,000.00		

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SBVW22M6	MARSH & MCLENNAN 2.35% DUE 03-06-2020	Free Receipt	120,000.00		
		Acquisitions	405,000.00	-404,676.00	
		Dispositions	-145,000.00		145,566.95
SBL10N39	MASTERCARD INC 3.375 DUE 04-01-2024 BEO	Dispositions	-95,000.00		95,995.60
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
SBGLDK54	MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG	Dispositions	-145,000.00		145,900.45
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	815,000.00	-804,938.40	
		Dispositions	-270,000.00		266,735.25
SB6T0R90	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	Acquisitions	180,000.00	-156,830.40	
		Dispositions	-150,000.00		148,356.00
SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035	Acquisitions	385,000.00	-383,764.15	
		Dispositions	-165,000.00		165,377.85
SB28P5J4	MCDONALDS CORP 6.3% DUE 10-15-2037	Acquisitions	290,000.00	-386,137.90	
		Dispositions	-490,000.00		587,450.35
SBMMVFH6	MEAD JOHNSON 4.6% DUE 06-01-2044	Acquisitions	130,000.00	-124,452.90	
		Dispositions	-85,000.00		82,846.95
SB65JY23	MEDTRONIC INC 2.625% DUE 03-15-2016	Dispositions	-275,000.00		277,612.50
		Free Delivery	-275,000.00		
		Free Receipt	275,000.00		
SB8PJ5Z7	MEDTRONIC INC 4 DUE 04-01-2043	Acquisitions	320,000.00	-304,819.20	
		Dispositions	-220,000.00		226,147.40
SBYMLDT8	MEDTRONIC INC 4.375% DUE 03-15-2035	Acquisitions	325,000.00	-327,058.70	
		Dispositions	-195,000.00		202,164.30
SBYZYSL1	MEDTRONIC INC 4.625% DUE 03-15-2045				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVG7BR5	MERCK & CO INC NEW 1.85% DUE 02-10-2020	Acquisitions	475,000.00	-503,984.95	
		Dispositions	-290,000.00		304,326.00
SBVFPQ8	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	755,000.00	-754,856.55	
		Dispositions	-755,000.00		752,984.15
SBVG7BS6	MERCK & CO INC 2.35% DUE 02-10-2022 REG	Acquisitions	1,200,000.00	-1,192,664.10	
		Dispositions	-810,000.00		749,229.10
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042	Acquisitions	280,000.00	-279,622.00	
		Dispositions	-280,000.00		275,912.00
SB9KBC76	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	Acquisitions	95,000.00	-86,975.35	
		Dispositions	-130,000.00		118,641.90
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	Acquisitions	500,000.00	-554,515.00	
		Dispositions	-500,000.00		540,895.00
** SB3Q5R19	METLIFE INC FLTG RT 10.75% DUE 08-01-2039	Acquisitions	105,000.00	-119,572.25	
		Dispositions	-395,000.00		457,971.70
** SBVVQ155	METLIFE INC 3% DUE 03-01-2025	Acquisitions	100,000.00	-156,900.00	
		Dispositions	-385,000.00		632,591.25
** SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Acquisitions	740,000.00	-735,767.20	
		Dispositions	-740,000.00		707,806.00
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
** SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	525,000.00	-518,410.15	
		Dispositions	-355,000.00		336,980.85
SBVVT0R9	MFRS & TRADERS TR CO BK NT PROGRAM 2.1% DUE 02-06-2020	Acquisitions	235,000.00	-244,284.30	
		Dispositions	-270,000.00		310,093.85
C594918AX2	MICROSOFT CORP 4.875 12-15-2043	Acquisitions	255,000.00	-254,854.65	
		Dispositions	-255,000.00		251,817.60

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVWXT28	MICROSOFT CORP 3.5% DUE 02-12-2035	Acquisitions	170,000.00	-183,079.80	
		Dispositions	-180,000.00		194,180.60
SBVWXT40	MICROSOFT CORP 3.75% DUE 02-12-2045	Acquisitions	435,000.00	-429,997.50	
		Dispositions	-435,000.00		413,616.00
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	575,000.00	-570,555.25	
		Dispositions	-575,000.00		561,377.40
SBYV2RR8	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	115,000.00	-105,981.70	
		Dispositions	-115,000.00		103,696.65
SB2374T8	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	Acquisitions	920,000.00	-928,165.50	
		Dispositions	-540,000.00		555,834.30
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	135,000.00	-157,804.20	
		Dispositions	-130,000.00		168,437.10
SBNVNP27	MONSANTO CO NEW 2.75% DUE 07-15-2021	Acquisitions	145,000.00	-152,496.50	
		Dispositions	-145,000.00		148,497.40
SBP4W578	MONSANTO CO NEW 4.7% DUE 07-15-2064	Dispositions	-280,000.00		273,604.80
		Free Delivery	-280,000.00		
		Free Receipt	280,000.00		
SB995VW7	MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	Acquisitions	605,000.00	-522,810.50	
		Dispositions	-130,000.00		116,546.30
SB94Q0S4	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019	Acquisitions	320,000.00	-355,603.20	
		Dispositions	-320,000.00		353,788.80
SB6TR434	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008	Acquisitions	1,480,000.00	-1,693,934.00	
		Dispositions	-1,480,000.00		1,661,307.85
SBXVMCB0	MORGAN STANLEY 2.65% DUE 01-27-2020	Acquisitions	820,000.00	-931,946.40	
		Dispositions	-820,000.00		929,289.60
		Acquisitions	1,430,000.00	-1,428,741.60	

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYNCYZ3	MORGAN STANLEY 2.8% DUE 06-16-2020	Dispositions	-1,430,000.00		1,452,322.30
		Acquisitions	150,000.00	-149,923.50	
SB98DXJ3	MORGAN STANLEY 3.75% DUE 02-25-2023	Dispositions	-150,000.00		149,535.00
		Acquisitions	660,000.00	-668,085.00	
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027	Dispositions	-660,000.00		680,724.00
		Acquisitions	1,570,000.00	-1,550,979.60	
SBVJXZY5	MORGAN STANLEY 4.3% DUE 01-27-2045	Dispositions	-1,570,000.00		1,518,139.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
		Acquisitions	1,885,000.00	-1,889,585.20	
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Dispositions	-1,625,000.00		1,594,615.70
		Acquisitions	560,000.00	-558,779.20	
SB970NV7	MORGAN STANLEY 4.875% DUE 11-01-2022	Dispositions	-85,000.00		86,418.65
		Acquisitions	480,000.00	-513,120.00	
SBYTCKF9	MORGAN STANLEY 4% DUE 07-23-2025	Dispositions	-480,000.00		507,480.00
		Acquisitions	2,505,000.00	-2,523,105.60	
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Dispositions	-2,505,000.00		2,571,441.55
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00		
		Acquisitions	475,000.00	-634,468.90	
SB4021X3	MORGAN STANLEY 7.25% DUE 04-01-2032	Dispositions	-290,000.00		362,125.40
		Acquisitions	110,000.00	-146,984.20	
SBFNWVD7	MORGAN STANLEY 7.3% DUE 05-13-2019	Dispositions	-130,000.00		171,915.90
		Acquisitions	590,000.00	-701,126.50	
SBYZ5G98	MUFG AMERS HLDGS CORP 2.25% DUE 02-10-2020	Dispositions	-1,040,000.00		1,228,383.70
		Acquisitions	475,000.00	-474,909.75	
		Dispositions	-475,000.00		473,138.90

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWXTX53	NATIONAL RURAL UTIL COOP .95% DUE 04-24-2017 .95% DUE 04-24-2017	Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
		Acquisitions	260,000.00	-259,836.20	
		Dispositions	-260,000.00		259,464.40
		Free Delivery	-260,000.00		
SB86PMS6	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023	Free Receipt	260,000.00		
		Acquisitions	470,000.00	-466,067.00	
		Dispositions	-470,000.00		458,985.80
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	270,000.00	-267,007.20	
		Dispositions	-160,000.00		157,822.40
SB56D2T0	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	Acquisitions	125,000.00	-149,118.75	
		Dispositions	-125,000.00		149,430.00
SB84RZ52	NETAPP INC 2% DUE 12-15-2017	Dispositions	-590,000.00		591,136.70
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00		
SB8CL051	NEWMARKET CORP 4.1% DUE 12-15-2022	Dispositions	-425,000.00		429,420.00
		Free Delivery	-425,000.00		
		Free Receipt	425,000.00		
SB1WV0T6	NEXEN INC 6.4% DUE 05-15-2037	Acquisitions	255,000.00	-308,087.20	
		Dispositions	-630,000.00		762,728.05
SB3N5358	NISOURCE FIN CORP 5.95% DUE 06-15-2041	Acquisitions	505,000.00	-618,352.20	
		Dispositions	-225,000.00		268,136.25
SB4THY29	NOBLE HLDG INTL GTD SR NT 4.9 DUE 08-01-2020	Dispositions	-145,000.00		135,637.35
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	Acquisitions	660,000.00	-654,681.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQMN08	NORTHN STS PWR CO 2.2% DUE 08-15-2020	Dispositions	-340,000.00		325,250.95
		Acquisitions	720,000.00	-718,675.20	
		Dispositions	-375,000.00		375,590.10
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
SB5T1Z14	NORTHROP GRUMMAN 3.5% DUE 03-15-2021	Acquisitions	1,130,000.00	-1,197,393.20	
		Dispositions	-1,130,000.00		1,167,427.55
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	125,000.00	-130,051.25	
		Dispositions	-335,000.00		360,887.65
SBDCBVQ4	NOVARTIS CAP CORP 3% DUE 11-20-2025	Acquisitions	630,000.00	-623,763.00	
		Dispositions	-200,000.00		198,404.00
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Acquisitions	95,000.00	-101,138.90	
		Dispositions	-285,000.00		306,431.65
SB4Y2XV1	NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40	Acquisitions	240,000.00	-286,449.60	
		Dispositions	-330,000.00		401,750.70
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045	Acquisitions	510,000.00	-506,111.10	
		Dispositions	-190,000.00		193,643.50
SBWFRFN7	ONCOR ELEC 3.75% DUE 04-01-2045	Acquisitions	435,000.00	-409,748.75	
		Dispositions	-300,000.00		267,369.00
S2364704	ONCOR ELEC 7% DUE 09-01-2022	Acquisitions	630,000.00	-769,009.60	
		Dispositions	-170,000.00		207,451.00
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00		
C6832348K7	ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG	Dispositions	-190,000.00		210,727.10
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00		
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	695,000.00	-669,944.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Dispositions	-405,000.00		394,004.05
		Acquisitions	325,000.00	-326,783.35	
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Dispositions	-425,000.00		448,388.75
		Acquisitions	350,000.00	-346,429.30	
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Dispositions	-60,000.00		56,952.00
		Acquisitions	520,000.00	-590,348.45	
SBSKRV36	OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	Dispositions	-325,000.00		371,790.80
		Dispositions	-490,000.00		496,691.10
SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG	Acquisitions	175,000.00	-222,904.50	
		Dispositions	-175,000.00		217,465.15
C71654QBR2	PETROLEOS MEXICANOS 6.375% 01-23-2045	Acquisitions	360,000.00	-358,722.00	
		Dispositions	-360,000.00		370,477.90
C71654QAZ5	PETROLEOS 6.5% DUE 06-02-2041	Acquisitions	555,000.00	-580,215.20	
		Dispositions	-800,000.00		759,911.90
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	575,000.00	-559,235.30	
		Dispositions	-840,000.00		852,669.85
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	125,000.00	-189,827.50	
		Dispositions	-345,000.00		484,343.75
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	Acquisitions	800,000.00	-764,387.45	
		Dispositions	-560,000.00		532,873.60
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044	Acquisitions	485,000.00	-479,909.10	
		Dispositions	-115,000.00		121,487.15
		Acquisitions	135,000.00	-130,604.40	
		Dispositions	-95,000.00		103,094.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYX08D3	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	Acquisitions	1,605,000.00	-1,612,928.20	
		Dispositions	-400,000.00		363,638.00
SBT8RSL2	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	145,000.00	-135,662.00	
		Dispositions	-255,000.00		215,045.40
SBLS1272	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	345,000.00	-306,924.80	
		Dispositions	-175,000.00		175,101.50
SBYNHY36	PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018	Acquisitions	265,000.00	-264,822.45	
		Dispositions	-265,000.00		264,088.40
SBYV2RV2	PNC BK N A PITT PA 2.45% DUE 11-05-2020	Acquisitions	465,000.00	-464,693.10	
		Dispositions	-465,000.00		464,390.85
SB3WV4Q5	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Acquisitions	40,000.00	-46,844.00	
		Dispositions	-90,000.00		108,675.00
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	Acquisitions	125,000.00	-123,663.75	
		Dispositions	-195,000.00		204,494.70
SB6SSDS6	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	Acquisitions	75,000.00	-94,485.00	
		Dispositions	-120,000.00		136,797.60
C745332CG9	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	Acquisitions	365,000.00	-363,357.50	
		Dispositions	-175,000.00		177,320.50
SBWVF591	PVT EXPT FDG CORP FIXED 2.3% DUE 09-15-2020	Acquisitions	880,000.00	-877,685.60	
		Dispositions	-880,000.00		891,298.39
SB0F7168	PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO	Acquisitions	455,000.00	-461,934.20	
		Dispositions	-455,000.00		455,000.00
SBYQ2676	PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045	Acquisitions	395,000.00	-398,598.90	
		Dispositions	-195,000.00		196,683.25
SBRGCMF7	PVTPL BAYER US FIN LLC NT 144A 3% DUE 10-08-2021 BEO	Dispositions	-490,000.00		492,278.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB40YPF9	PVTPL BP AMI LEASING INC 5.523 DUE 05-08-2019/05-08-2009 BEO	Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
		Dispositions	-300,000.00		331,836.00
		Free Delivery	-300,000.00		
SB7ZR5V0	PVTPL BROADCOM CORP 2.5 DUE 08-15-2022	Free Receipt	300,000.00		
		Dispositions	-200,000.00		193,877.90
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
SBYMXZD2	PVTPL CCO SAFARI II LLC SR SECD NT 144A 6.834% 23 OCT 2055	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		181,308.60
SBYMPH0	PVTPL CCO SAFARI II LLC. SR SECD NT 144A 6.384% 23 OCT 2035	Acquisitions	435,000.00	-435,772.50	
		Dispositions	-435,000.00		438,196.70
SBY58YB5	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO	Acquisitions	300,000.00	-299,316.00	
		Dispositions	-300,000.00		302,170.00
SBTKHKS1	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	Acquisitions	390,000.00	-370,822.00	
		Dispositions	-300,000.00		307,721.00
C233851BR4	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020	Acquisitions	290,000.00	-289,333.00	
		Dispositions	-290,000.00		286,418.50
C233851AT1	PVTPL DAIMLER FIN NA LLC 1.25 DUE 01-11-2016 REG	Dispositions	-585,000.00		585,807.30
		Free Delivery	-585,000.00		
		Free Receipt	585,000.00		
C26867LAL4	PVTPL EMD FINANCE LLC 3.25% DUE 03-19-2025 BEO	Acquisitions	475,000.00	-472,069.25	
		Dispositions	-475,000.00		480,320.00
SBYV8H09	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	Acquisitions	535,000.00	-535,040.35	
		Dispositions	-250,000.00		264,065.00
SBYTH6T0	PVTPL HEINZ H J CO SR NT 144A 3.5% DUE 07-15-2022/07-02-2015 BEO	Acquisitions	795,000.00	-793,123.80	
		Dispositions	-795,000.00		803,363.40

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SBYTH463	PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO	Acquisitions	300,000.00	-301,071.00	
		Dispositions	-300,000.00		300,999.00
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	1,065,000.00	-1,330,791.10	
		Dispositions	-385,000.00		485,754.50
SBYSLBD2	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO	Acquisitions	1,090,000.00	-1,101,904.20	
		Dispositions	-1,090,000.00		1,122,659.25
SBYZFGD2	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	Acquisitions	205,000.00	-199,180.85	
		Dispositions	-115,000.00		110,793.30
SBYZFGB0	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A3.6% DUE 10-15-2020/10-09-2015 BEO	Acquisitions	620,000.00	-619,826.40	
		Dispositions	-620,000.00		621,550.00
SB5NKKP6	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	Acquisitions	150,000.00	-178,830.00	
		Dispositions	-135,000.00		157,750.20
SBN40J09	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	Dispositions	-100,000.00		100,390.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBVYP8B4	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	Acquisitions	185,000.00	-181,640.40	
		Dispositions	-140,000.00		126,544.60
SBT78FB5	PVTPL MEDTRONIC INC SR NT 144A 1.5% DUE 03-15-2018 BEO	Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBT78FF9	PVTPL MEDTRONIC INC SR NT 144A 3.5% DUE 03-15-2025 BEO	Acquisitions	710,000.00	-737,107.80	
		Dispositions	-710,000.00		734,544.70
SBT78FH1	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	Acquisitions	600,000.00	-662,105.60	
		Dispositions	-495,000.00		513,360.30
SBGMTTQ5	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	Acquisitions	140,000.00	-152,135.20	
		Dispositions	-75,000.00		86,190.75
SB5NTVF0	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/01-11-2010 BEO				

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3YCMZ1	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	Dispositions	-205,000.00		225,374.95
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
C71656LBE0	PVTPL PETROLEOS MEXICANOS 5.625% DUE 01-23-2046 BEO	Acquisitions	100,000.00	-150,033.00	
		Dispositions	-70,000.00		105,357.70
C71656LBC4	PVTPL PETROLEOS MEXICANOS BOOKENTRY SER C 3.5% 07-23-2020	Acquisitions	2,930,000.00	-2,701,166.20	
		Dispositions	-2,830,000.00		2,465,856.25
C71656LBB6	PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG	Acquisitions	175,000.00	-174,870.50	
		Dispositions	-175,000.00		177,843.75
SBRJ64L6	PVTPL PETROLEOS MEXICANOS TRANCHE # TR 00025 4.25% DUE 01-15-2025 REG	Acquisitions	505,000.00	-507,525.00	
		Dispositions	-515,000.00		447,000.40
C761713BM7	PVTPL REYNOLDS AMERN INC SR NT 3.75% DUE 05-20-2023	Acquisitions	210,000.00	-211,312.50	
		Dispositions	-210,000.00		185,850.00
SBQZJ939	PVTPL ROCHE HLDGS INC 2.875% DUE 09-29-2021	Acquisitions	1,185,000.00	-1,155,422.40	
		Dispositions	-895,000.00		874,692.45
C82937TAC6	PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 1.25% DUE 04-24-2016 BEO	Dispositions	-240,000.00		242,858.40
		Free Delivery	-240,000.00		
		Free Receipt	240,000.00		
C83238PAB0	PVTPL SMITHS GROUP PLC GTD NT 144A 7.2% DUE 05-15-2019 BEO	Dispositions	-730,000.00		729,854.00
		Free Delivery	-730,000.00		
		Free Receipt	730,000.00		
SBVYHM85	PVTPL SMUCKER J M CO NT 144A 2.5% DUE 03-15-2020 BEO	Dispositions	-430,000.00		482,472.90
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00		
SBWCN5Q1	PVTPL SMUCKER J M CO NT 144A 4.375% DUE 03-15-2045 BEO	Acquisitions	165,000.00	-164,293.80	
		Dispositions	-165,000.00		165,392.70
		Acquisitions	195,000.00	-191,704.50	

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7V9MC0	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022	Dispositions	-195,000.00		194,181.95
		Dispositions	-100,000.00		93,153.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
C90351DAB3	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	Acquisitions	1,065,000.00	-1,063,008.45	
		Dispositions	-500,000.00		501,635.00
SBWDP6T6	PVTPL VERIZON COMMUNICATIONS INC 4.522% DUE 09-15-2048	Acquisitions	1,050,000.00	-996,046.65	
		Dispositions	-2,152,015.95		2,050,516.35
SBWFR399	PVTPL VERIZON COMMUNICATIONS INC 144A 4.672% 03-15-2055	Acquisitions	1,525,000.00	-1,395,386.15	
		Dispositions	-845,746.24		733,754.19
SBYZR2N0	PVTPL 21ST CENTY FOX AMER INC 144A 4.95%DUE 10-15-2045/10-21-2015 BEO	Acquisitions	130,000.00	-129,177.10	
		Dispositions	-130,000.00		130,585.00
SBWB63F6	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045	Acquisitions	130,000.00	-129,892.10	
		Dispositions	-130,000.00		128,489.40
SB54KXY5	QUEST DIAGNOSTICS 4.7% DUE 04-01-2021	Dispositions	-95,000.00		102,918.25
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
C21684AAD8	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	Acquisitions	950,000.00	-960,789.80	
		Dispositions	-50,000.00		52,440.50
SBSTLMR0	RAYTHEON CO 4.2% DUE 12-15-2044	Acquisitions	245,000.00	-269,884.65	
		Dispositions	-395,000.00		408,034.55
SB76RCW9	RAYTHEON CO 4.7% DUE 12-15-2041	Acquisitions	165,000.00	-184,405.65	
		Dispositions	-165,000.00		175,571.55
SBYT34J4	REGENCY CTRS L P 3.9% 11-01-2025	Acquisitions	365,000.00	-362,313.60	
		Dispositions	-365,000.00		368,778.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		

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EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDF27B1	REGENCY ENERGY PARTNERS 5.75 DUE 09-01-2020 REG	Acquisitions	345,000.00	-376,508.85	
		Dispositions	-345,000.00		376,200.85
SBHB23D7	REGENCY ENERGY 4.5 DUE 11-01-2023	Acquisitions	205,000.00	-208,513.70	
		Dispositions	-205,000.00		188,483.15
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
C759136QP2	REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE	Acquisitions	30,000.00	-38,512.20	
		Dispositions	-65,000.00		92,511.25
SBWB8YT3	REPUBLIC SVCS INC 3.2% DUE 03-15-2025	Acquisitions	150,000.00	-149,376.00	
		Dispositions	-150,000.00		145,740.00
SB86N2X5	REPUBLIC SVCS INC 3.55% DUE 06-01-2022	Acquisitions	200,000.00	-203,686.00	
		Dispositions	-100,000.00		100,966.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBZ0PJX5	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	Acquisitions	980,000.00	-977,030.60	
		Dispositions	-980,000.00		995,827.00
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	1,165,000.00	-1,179,818.40	
		Dispositions	-1,165,000.00		1,219,320.70
SBYV6145	ROGERS 3.625% DUE 12-15-2025	Acquisitions	115,000.00	-114,139.80	
		Dispositions	-115,000.00		113,855.75
SBWBVVS0	SAN DIEGO GAS & 1.914% DUE 02-01-2022	Acquisitions	415,000.00	-415,000.00	
		Dispositions	-29,642.62		29,642.62
SBXQ9F39	SHELL INTERNATIONAL FIN 3.25% 05-11-2025	Acquisitions	740,000.00	-735,346.00	
		Dispositions	-740,000.00		734,168.55
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	1,220,000.00	-1,223,310.90	
		Dispositions	-455,000.00		453,314.00
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB93L8Z3	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	Acquisitions	590,000.00	-586,740.90	
		Dispositions	-590,000.00		584,941.25
SBYW41J3	SHERWIN WILLIAMS 3.45% DUE 08-01-2025	Acquisitions	135,000.00	-134,543.70	
		Dispositions	-275,000.00		283,460.10
SBYY8XV9	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	Acquisitions	525,000.00	-524,690.25	
		Dispositions	-525,000.00		533,094.65
		Free Delivery	-110,000.00		
		Free Receipt	110,000.00		
SBMNDL84	SIGNET UK FIN PLC SR NT 4.7 DUE 06-15-2024	Acquisitions	870,000.00	-885,980.95	
		Dispositions	-115,000.00		121,302.00
SBVDPXD2	SOUTHERN CAL EDISON 3.6% 02-01-2045	Dispositions	-145,000.00		145,613.02
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
C842400GF4	SOUTHN CAL EDISON 1.845% DUE 02-01-2022	Acquisitions	485,000.00	-458,429.60	
		Dispositions	-485,000.00		436,579.10
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Acquisitions	1,295,000.00	-1,295,000.00	
		Dispositions	-92,500.00		92,500.00
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	320,000.00	-307,520.00	
		Dispositions	-125,000.00		121,766.25
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	515,000.00	-487,208.85	
		Dispositions	-160,000.00		156,119.00
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	180,000.00	-170,337.00	
		Dispositions	-200,000.00		207,593.10
SBYYG2B6	STARBUCKS CORP 2.7% DUE 06-15-2022	Acquisitions	505,000.00	-622,904.10	
		Dispositions	-305,000.00		386,537.70
		Acquisitions	665,000.00	-664,873.65	
		Dispositions	-665,000.00		658,935.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYG2D8	STARBUCKS CORP 4.3% DUE 06-15-2045	Acquisitions	165,000.00	-164,336.70	
		Dispositions	-165,000.00		168,986.40
SBYV7PL3	STATE STREET CORP 3.55% DUE 08-18-2025	Acquisitions	150,000.00	-149,799.00	
		Dispositions	-150,000.00		154,504.50
SBYQGY29	STRYKER CORP 3.375% DUE 11-01-2025	Acquisitions	255,000.00	-254,977.05	
		Dispositions	-255,000.00		253,633.20
SBYY60P6	SUMITOMO MITSUI BKG CORP SR BD RESTRICTED .9 01-18-2016	Dispositions	-700,000.00		700,140.00
		Free Delivery	-375,000.00		
		Free Receipt	375,000.00		
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	305,000.00	-292,663.75	
		Dispositions	-125,000.00		131,275.00
SBVRZ930	SYNCHRONY FINL 2.7% DUE 02-03-2020	Acquisitions	475,000.00	-474,007.25	
		Dispositions	-475,000.00		470,582.50
SB8L2KS8	SYSCO CORP 2.6% DUE 06-12-2022	Dispositions	-430,000.00		414,150.20
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00		
SBFZDDV0	TARGET CORP 6.5% DUE 10-15-2037	Acquisitions	455,000.00	-634,647.50	
		Dispositions	-145,000.00		186,594.00
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040	Acquisitions	155,000.00	-117,905.40	
		Dispositions	-405,000.00		290,231.50
SB83TSX8	TIME WARNER CABLE 6.75% DUE 07-01-2018	Acquisitions	415,000.00	-478,113.20	
		Dispositions	-25,000.00		27,956.50
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	Acquisitions	905,000.00	-891,189.85	
		Dispositions	-905,000.00		882,600.95
SBG494Y6	TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	Dispositions	-510,000.00		551,596.60
		Free Delivery	-280,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3WWGW8	TIME WARNER INC 6.1 07-15-2040	Free Receipt	280,000.00		
		Acquisitions	635,000.00	-730,856.70	
		Dispositions	-390,000.00		445,362.50
SB5LPVC7	TIME WARNER INC 6.25% DUE 03-29-2041	Acquisitions	445,000.00	-505,394.35	
		Dispositions	-420,000.00		474,938.45
SBY20SB9	TOLEDO HOSP 4.982% DUE 11-15-2045	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		142,210.60
SB9L3JK3	TOTAL CAP INTL 2.875% DUE 02-17-2022	Acquisitions	365,000.00	-362,558.15	
		Dispositions	-180,000.00		176,896.80
		Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBY264V9	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00054 2.15% DUE 03-12-2020	Acquisitions	70,000.00	-69,947.50	
		Dispositions	-70,000.00		69,895.00
SBYM7GD1	TOYOTA MTR CR CORP 1.55% DUE 07-13-2018	Acquisitions	1,260,000.00	-1,258,929.00	
		Dispositions	-1,260,000.00		1,258,223.40
SBYM8GP6	TRANCHE # TR 78 11/27/2015 2.45% DUE 11-27-2020/10-27-2020	Acquisitions	705,000.00	-704,541.75	
		Dispositions	-705,000.00		705,063.45
SB50NCM9	TRAVELERS COS INC SR NT 5.9% DUE 06-02-2019/06-02-2009	Dispositions	-250,000.00		283,842.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00		
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043	Acquisitions	145,000.00	-153,621.50	
		Dispositions	-240,000.00		261,671.45
SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040	Acquisitions	70,000.00	-89,338.20	
		Dispositions	-125,000.00		146,745.55
SBYMYNV9	TYCO INTL FIN S A 3.9% DUE 02-14-2026	Acquisitions	545,000.00	-551,688.80	
		Dispositions	-340,000.00		345,232.60
SBYXJMW7	U S BK NATL ASSN CINCINNATI 1.35% DUE 01-26-2018				

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SBYZ6260	UBS AG STAMFORD 1.375% DUE 06-01-2017	Acquisitions	455,000.00	-454,308.40	
		Dispositions	-455,000.00		455,147.70
SBMBMJL2	UNION BANK 2.25 DUE 05-06-2019 REG	Acquisitions	770,000.00	-769,276.20	
		Dispositions	-770,000.00		767,297.30
		Free Delivery	-770,000.00		
		Free Receipt	770,000.00		
SBYPCRC9	UNION PAC CORP 3.25% DUE 08-15-2025	Acquisitions	250,000.00	-251,342.50	
		Dispositions	-185,000.00		185,366.30
SB54WF45	UNION PAC CORP 4.75% DUE 09-15-2041	Acquisitions	520,000.00	-530,171.20	
		Dispositions	-520,000.00		521,071.20
SBJ7B6G6	UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	Acquisitions	90,000.00	-94,428.90	
		Dispositions	-515,000.00		552,559.45
SBYTRVX9	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	Acquisitions	225,000.00	-249,185.25	
		Dispositions	-225,000.00		248,157.00
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	720,000.00	-718,048.80	
		Dispositions	-720,000.00		733,226.40
SBG495L0	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	Acquisitions	980,000.00	-1,013,846.05	
		Dispositions	-245,000.00		256,965.80
S2281687	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	Acquisitions	165,000.00	-221,547.15	
		Dispositions	-165,000.00		212,119.05
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	210,000.00	-292,370.40	
		Dispositions	-210,000.00		277,410.00
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045	Acquisitions	165,000.00	-165,603.90	
		Dispositions	-340,000.00		367,654.40
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	415,000.00	-412,675.60	
		Dispositions	-415,000.00		414,018.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	225,000.00	-213,988.50	
		Dispositions	-200,000.00		182,464.40
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045	Acquisitions	810,000.00	-695,880.65	
		Dispositions	-1,360,000.00		1,212,953.85
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037	Acquisitions	805,000.00	-762,160.45	
		Dispositions	-180,000.00		162,383.40
SBV9CMB8	VENTAS REALTY LP 3.5% DUE 02-01-2025	Acquisitions	235,000.00	-264,636.20	
		Dispositions	-140,000.00		170,756.60
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	230,000.00	-229,224.90	
		Dispositions	-230,000.00		224,972.20
SBF320C9	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	Acquisitions	305,000.00	-273,606.35	
		Dispositions	-975,000.00		871,742.20
		Dispositions	-655,000.00		716,779.35
SBF32030	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
		Acquisitions	605,000.00	-774,720.65	
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	Dispositions	-45,000.00		56,485.80
		Acquisitions	140,000.00	-187,994.80	
SBG49695	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO	Dispositions	-401,000.00		531,740.45
		Acquisitions	655,000.00	-862,929.75	
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Dispositions	-440,000.00		587,998.40
		Acquisitions	130,000.00	-113,258.60	
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Dispositions	-130,000.00		115,229.40
		Acquisitions	515,000.00	-510,046.05	
SBQ3G0H3	VERIZON 5.012% DUE 08-21-2054	Dispositions	-925,000.00		927,641.00
		Acquisitions	235,000.00	-256,620.00	

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Dispositions	-525,000.00		555,719.00
		Acquisitions	1,875,000.00	-1,786,108.85	
SBKX5BV9	VERIZON 5.05% DUE 03-15-2034	Dispositions	-1,277,000.00		1,223,574.94
		Acquisitions	660,000.00	-678,780.00	
SBCZYK11	VIACOM INC NEW 2.5% DUE 09-01-2018	Dispositions	-175,000.00		186,854.50
		Dispositions	-205,000.00		205,133.25
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
		Acquisitions	450,000.00	-343,067.50	
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Dispositions	-435,000.00		345,863.95
		Acquisitions	465,000.00	-412,286.85	
SBK1L2R2	VIACOM INC NEW 5.25% DUE 04-01-2044	Dispositions	-240,000.00		208,874.40
		Acquisitions	455,000.00	-412,975.25	
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Dispositions	-395,000.00		353,192.50
		Acquisitions	525,000.00	-484,624.35	
SBYPHGM7	VISA INC 2.8% DUE 12-14-2022	Dispositions	-735,000.00		729,117.15
		Acquisitions	365,000.00	-364,492.65	
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Dispositions	-95,000.00		95,265.05
		Acquisitions	1,125,000.00	-1,126,942.25	
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Dispositions	-165,000.00		167,575.50
		Acquisitions	125,000.00	-135,397.50	
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Dispositions	-325,000.00		379,330.50
		Acquisitions	355,000.00	-334,049.00	
SB241P74	VODAFONE GROUP PLC 5.625% DUE 02-27-2017	Dispositions	-420,000.00		401,562.70
		Dispositions	-625,000.00		657,716.45
		Free Delivery	-290,000.00		

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF6DY94	WAL-MART STORES INC 4.75 DUE 10-02-2043	Free Receipt	290,000.00		
		Acquisitions	510,000.00	-561,543.70	
		Dispositions	-380,000.00		423,612.65
SBJ0K1P4	WAL-MART STORES 6.5% DUE 08-15-2037	Acquisitions	770,000.00	-1,000,089.60	
		Dispositions	-710,000.00		934,094.25
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	265,000.00	-273,029.50	
		Dispositions	-145,000.00		136,956.85
SBSL6W51	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	Acquisitions	350,000.00	-335,813.10	
		Dispositions	-645,000.00		663,542.60
SBSL6W84	WALGREENS BOOTS 4.5% DUE 11-18-2034	Acquisitions	325,000.00	-301,634.50	
		Dispositions	-80,000.00		74,508.80
SBVYS556	WASTE MANAGEMENT INC 3.9% DUE 03-01-2035	Acquisitions	285,000.00	-284,526.90	
		Dispositions	-285,000.00		282,389.10
SBVYS567	WASTE MANAGEMENT INC 4.1% DUE 03-01-2045REG	Acquisitions	335,000.00	-327,873.90	
		Dispositions	-335,000.00		321,175.90
SBVYS545	WASTE MGMT INC DEL 3.125% DUE 03-01-2025	Acquisitions	390,000.00	-388,338.60	
		Dispositions	-390,000.00		388,073.40
SB2QH3D2	WEATHERFORD INTL 7% DUE 03-15-2038	Acquisitions	45,000.00	-38,789.55	
		Dispositions	-340,000.00		244,800.00
SBXNT219	WEINGARTEN RLTY 3.85% DUE 06-01-2025	Acquisitions	270,000.00	-267,929.10	
		Dispositions	-270,000.00		265,365.00
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
SB538726	WELLPOINT INC NT 4.35 DUE 08-15-2020	Acquisitions	350,000.00	-375,371.50	
		Dispositions	-350,000.00		371,528.50
SBYRGP25	WELLS FARGO & CO 2.6% 07-22-2020	Acquisitions	1,100,000.00	-1,099,384.00	

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXVMD84	WELLS FARGO & CO MTN 2.15% 01-30-2020	Dispositions	-1,100,000.00		1,105,749.60
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	1,415,000.00	-1,413,075.60	
		Dispositions	-1,415,000.00		1,398,815.10
SBZ02851	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	Acquisitions	210,000.00	-220,674.40	
		Dispositions	-815,000.00		838,445.25
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Acquisitions	1,075,000.00	-1,074,770.95	
		Dispositions	-1,075,000.00		1,076,166.95
SB8YNT14	WELLS FARGO & CO TRANCHE # SR 00129 3.45% DUE 02-13-2023	Acquisitions	150,000.00	-149,430.00	
		Dispositions	-150,000.00		151,557.80
SB754254	WELLS FARGO & CO 3.5 DUE 03-08-2022	Dispositions	-125,000.00		124,153.75
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00		
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	285,000.00	-297,049.80	
		Dispositions	-585,000.00		600,888.60
SBVXL9F4	WELLS FARGO & CO 3% DUE 02-19-2025	Acquisitions	2,930,000.00	-2,811,205.80	
		Dispositions	-690,000.00		641,314.05
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	1,285,000.00	-1,280,520.90	
		Dispositions	-1,285,000.00		1,272,344.55
SB8HN8P8	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG	Acquisitions	135,000.00	-158,159.80	
		Dispositions	-545,000.00		601,713.25
SBNJZZS9	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	Dispositions	-160,000.00		155,846.40
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
		Acquisitions	450,000.00	-455,994.00	
		Dispositions	-660,000.00		625,236.20

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB956HF9	WILLIAMS COS INC 3.7% DUE 01-15-2023	Acquisitions	395,000.00	-366,982.65	
		Dispositions	-445,000.00		345,487.50
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	460,000.00	-427,259.35	
		Dispositions	-545,000.00		424,622.50
S2830807	WILLIAMS COS INC 7.5% DUE 01-15-2031	Acquisitions	225,000.00	-248,539.50	
		Dispositions	-225,000.00		203,362.50
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	480,000.00	-389,260.00	
		Dispositions	-200,000.00		179,738.00
SBW4PZB0	WILLIAMS PARTNERS 4% DUE 09-15-2025	Acquisitions	250,000.00	-249,187.50	
		Dispositions	-250,000.00		212,772.50
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	395,000.00	-358,879.45	
		Dispositions	-395,000.00		315,810.65
SBK74GD9	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	Acquisitions	205,000.00	-194,538.85	
		Dispositions	-200,000.00		203,242.00
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	215,000.00	-256,021.35	
		Dispositions	-140,000.00		171,336.20
SB7KC0S2	WYNDHAM WORLDWIDE CORP 4.25 DUE 03-01-2022 REG	Dispositions	-225,000.00		221,295.55
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
SBWT6938	XLIT LTD 5.5% DUE 03-31-2045	Acquisitions	140,000.00	-138,761.00	
		Dispositions	-140,000.00		137,391.80
C988498AK7	YUM BRANDS INC 5.35 DUE 11-01-2043	Acquisitions	125,000.00	-126,047.50	
		Dispositions	-220,000.00		202,899.15
SBC7H8F8	YUM BRANDS INC 6.875% DUE 11-15-2037	Acquisitions	70,000.00	-87,761.80	
		Dispositions	-125,000.00		148,986.25
SBWC4ZD1	ZIMMER HLDGS INC 4.45% DUE 08-15-2045				

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG4KTT9	ZOETIS INC 1.15% DUE 02-01-2016	Acquisitions	705,000.00	-695,201.80	
		Dispositions	-155,000.00		145,596.15
		Dispositions	-500,000.00		499,810.00
		Free Delivery	-500,000.00		
SBG3PT39	ZOETIS INC 3.25 DUE 02-01-2023 REG	Free Receipt	500,000.00		
		Dispositions	-150,000.00		141,978.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SBJBQ4X0	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	Acquisitions	130,000.00	-137,035.60	
		Dispositions	-130,000.00		140,970.70
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	720,000.00	-832,185.20	
SBWWYN04	21ST CENTY FOX 6.4% DUE 12-15-2035	Dispositions	-250,000.00		285,200.00
		Acquisitions	130,000.00	-153,559.90	
SBWXSBS9	21ST CENTY FOX 7.85% DUE 03-01-2039	Dispositions	-175,000.00		207,824.75
		Free Receipt	450,000.00		
		Dispositions	-190,000.00		267,825.90
		Free Receipt	620,000.00		

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998A10	Total acquisitions	69	15,773,869.90			0.00	15,773,869.90	15,773,869.90
	Total dispositions	85		16,222,314.62		0.00	16,222,314.62	16,222,314.62
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	Total acquisitions	258	29,355,087.05			0.00	29,355,087.05	29,355,087.05
	Total dispositions	150		29,473,485.72		0.00	29,355,087.05	29,473,485.72
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	Total acquisitions	106	17,625,840.24			0.00	17,625,840.24	17,625,840.24
	Total dispositions	75		18,971,935.18		0.00	18,971,246.28	18,971,935.18
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	Total acquisitions	213	45,535,766.32			0.00	45,535,766.32	45,535,766.32
	Total dispositions	304		45,153,227.70		0.00	45,535,766.32	45,153,227.70
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	Total acquisitions	232	29,393,997.67			0.00	29,393,997.67	29,393,997.67
	Total dispositions	133		29,256,765.26		0.00	29,462,714.86	29,256,765.26
UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG SEDOL: BYSKX33	Total acquisitions	17	14,901,032.24			0.00	14,901,032.24	14,901,032.24
	Total dispositions	11		14,898,525.98		0.00	14,901,032.24	14,898,525.98
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	Total acquisitions	113	29,269,244.98			0.00	29,269,244.98	29,269,244.98
	Total dispositions	88		29,200,932.12		0.00	29,269,244.98	29,200,932.12
UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0	Total acquisitions	38	15,020,493.15			0.00	15,020,493.15	15,020,493.15
	Total dispositions	35		27,661,143.45		0.00	27,498,363.47	27,661,143.45
UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG SEDOL: BYXYL69	Total acquisitions	16	12,122,371.31			0.00	12,122,371.31	12,122,371.31
	Total dispositions	21		12,176,943.37		0.00	12,122,371.31	12,176,943.37

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 SEDOL: BVVT3Q9	Total acquisitions	73	34,090,288.79			0.00	34,090,288.79	34,090,288.79
	Total dispositions	84		34,074,694.75		0.00	34,090,288.79	34,074,694.75
UTD STATES TREAS 2.125% DUE 05-15-2025 SEDOL: BXC4FY9	Total acquisitions	102	27,995,392.12			0.00	27,995,392.12	27,995,392.12
	Total dispositions	69		27,920,529.55		0.00	27,995,392.12	27,920,529.55

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2015

Attained Age	Years of Credited Service															
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0	
30 - 34	0		1		0		0		0		0		0		0	
35 - 39	0		1		0		7		1		0		0		0	
40 - 44	0		1		4		9		1		1		0		0	
45 - 49	0		1		1		7		8		33		1		0	
50 - 54	0		0		3		6		8		80		59		0	
55 - 59	1		1		3		2		3		56		53		5	
60 - 64	0		1		3		4		5		19		43		12	
65 - 69	1		1		0		0		4		3		7		3	
70 & Over	0		0		0		0		0		1		1		1	

Plan Name:
EIN / PN:
Plan Sponsor:
Valuation Date:

The Gates Group Retirement Plan
84-0857401 / 333
Gates Corporation
January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Applies to all Document Numbers 1-11

Plan Sponsor

Gates Corporation

EIN/PN

84-0857401/333

Interest Rate Basis

3-Segment Rates

Applicable month: September

Transition election: No

Interest Rates

	Reflecting Corridors	Not Reflecting Corridors
First segment rate:	4.72%	1.15%
Second segment rate:	6.11%	4.06%
Third segment rate:	6.81%	5.15%
Current plan year PPA effective interest rate:	6.11%	4.08%
Prior plan year PPA effective interest rate:	6.33%	4.09%

Assumed cost of living adjustments

None.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

Lump Sum Conversion Factor

Lump sums were valued using the substitution of annuity form under Proposed IRC §1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC §417(e)(3) assumptions.

Administrative expenses

The amount included this year for plan-related expenses is \$1,268,261.

Mortality

For all participants the prescribed mortality assumption under Section 430(h)(3)(A) of the Internal Revenue Code using static tables with separate mortality rates for annuitants and non-annuitants.

Future increases in Maximum Benefits and Plan Compensation Limitations

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation is limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

Marriage

80% of both male and female participants are assumed to be married. In addition, male spouses are assumed to be three years older than female spouses.

Employees

It was assumed that there will be no new or rehired employees.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Funding target

Present value of accrued benefits as required by regulations under IRC §430.

Target normal cost

Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.

Asset method

Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2014 plan year.)

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Participant data

Participant data were supplied by the client as of the valuation date.

Tax policy

The actuarial valuation performed for the plan year ending December 31, 2015 is used to determine the maximum deductible contribution for the tax year ending December 31, 2015.

Benefits not included in valuation

We believe that we have reflected all significant Plan provisions in this valuation.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Nature of actuarial calculations

The results shown in this report are estimates based on data that may be imperfect and on assumptions about future events that cannot be predicted with any certainty. The effects of certain plan provisions may be approximated, or determined to be insignificant and therefore not valued. Reasonable efforts were made in preparing this valuation to confirm that items that are significant in the context of the actuarial liabilities or costs are treated appropriately, and are not excluded or included inappropriately. The numbers shown in this report are not rounded, but this is for convenience only and should not imply precision, which is not a characteristic of actuarial calculations.

If overall future plan experience produces higher benefit payments or lower investment returns than assumed, the relative level of plan costs or contribution requirements reported in this valuation will likely increase in future valuations (and vice versa). Future actuarial measurements may differ significantly from the current measurements presented in this report due to many factors, including: plan experience differing from that anticipated by the economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for the measurements (such as the end of an amortization period); and changes in plan provisions or applicable law. It is beyond the scope of this valuation to analyze the potential range of future pension contributions, but we can do so upon request.

Changes in assumptions and methods since last actuarial valuation

Other than the prescribed changes in discount rate and mortality, no other changes have occurred for IRC §430 and §436 purposes.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Applies to Document Numbers 1, 2 and 3

Plan sponsor

Gates Corporation

EIN/PN

84-0857401/333

Compensation increases

Annual compensation increases are assumed to occur according to the following:

Attained Age	Annual Increase at Attained Age
20	11.68%
25	9.15%
30	7.60%
35	6.69%
40	5.86%
45	5.37%
50	5.12%
55	4.91%
60	4.70%

Future increases in Social Security

Not applicable.

Gates Matchmaker Plan Account Balance Investment Return

4.00%

Gates Matchmaker Plan Account Balance Conversion Basis (Document Number 3 only)

PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) and the 1983 Group Annuity Mortality Table, male rates.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Retirement

Retirements are assumed to occur according to the following:

Attained Age	Participants Eligible for Unreduced Retirement	Participants Eligible for Reduced Retirement
50	7.50%	n/a
51	7.50%	n/a
52	7.50%	n/a
53	7.50%	n/a
54	7.50%	n/a
55	7.50%	5.00%
56	10.00%	5.00%
57	10.00%	5.00%
58	15.00%	7.50%
59	15.00%	7.50%
60	25.00%	10.00%
61	25.00%	15.00%
62	25.00%	25.00%
63	25.00%	25.00%
64	25.00%	25.00%
65	25.00%	25.00%
66	35.00%	35.00%
67	35.00%	35.00%
68	35.00%	35.00%
69	35.00%	35.00%
70	100.00%	100.00%

Disability rates

Disabilities are assumed to occur according to the following:

Attained Age	Annual Rate Per 1,000 Participants
25	0.60
30	0.75
35	0.97
40	1.28
45	1.87
50	3.15
55	5.70
60	9.50
65	18.00

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Representative termination rates (per 100 employees) not due to disability, retirement or mortality

Attained Age	
20	20.00
25	20.00
30	20.00
35	20.00
40	10.00
45	6.25
50	5.00
55	2.00
60	2.00
65 and over	1.00

Benefit Commencement Date

Active participants who have reached a minimum age of 55 years and a minimum service of 10 years or a minimum age of 50 years and a minimum service of 30 years are assumed to commence payment on the first of the month coincident or next following termination of employment. Otherwise they are assumed to commence payment on the first of the month coincident or next following the attainment of age 70.

Age 65 for all vested terminated participants.

Form of payment

50% of participants are assumed to elect the normal form of payment and 50% of participants are assumed to elect the lump sum option. For single participants, the normal form of payment is the life annuity with an immediate 5-year guaranteed period. For married participants, the normal form of payment is the 50% joint and survivor annuity.

Lump sums were valued using the substitution of annuity form under Proposed IRC §1.430(d)-1(f)(4) without application of generational mortality and without recognition of the phase-in of IRC §417(e)(3) assumptions.

Plan compensation

Plan compensation is eligible earnings provided by the employer for the prior year adjusted by the compensation increase rate (used for the Gates Matchmaker Plan Offset).

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Applies to Document Numbers 5, 6, 7, 8, 9, 10 and 11

Plan sponsor

Gates Corporation

EIN/PN

84-0857401/333

Retirement

Deferred vested benefits are assumed to commence at age 65, or current age if later.

Disability rates

Not applicable.

Representative termination rates (per 100 employees) not due to disability, retirement or mortality

Not applicable.

Benefit Commencement Date

Age 65 for all vested terminated participants.

Form of payment

For Document Numbers 5, 6, 8, 10 and 11, 50% of deferred vested participants are assumed to elect a straight-life annuity, while the other 50% are assumed to elect a lump sum.

For Document Number 7, 50% of deferred vested participants are assumed to elect a straight-life annuity with 5 years guaranteed, while the other 50% are assumed to elect a lump sum.

For Document Number 9, participants are assumed to elect a lump sum benefit rather than one of the monthly annuity payment options.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Assumptions Rationale - Significant Economic Assumptions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Gates matchmaker plan hypothetical account balance investment return	The plan credits interest to the Gates Matchmaker Plan Account Balance using actual investment return under the Gates Stable Value Fund of the Gates Matchmaker Plan. Our long term estimate of actual investment return under the Gates Stable Value Fund of the Gates Matchmaker Plan is 4.00%, based on a combination of current conditions, and future economic expectations.
Gates matchmaker plan hypothetical account balance conversion basis	<p>For Document Number 3, the Gates Matchmaker Plan Offset is determined by converting the Gates Matchmaker Plan Hypothetical Account Balance to an annuity using the 1983 Group Annuity Mortality Table for males and the interest rate which shall be the greater of the PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) or the deferred interest rate structure published by the PBGC as of the last business day of the second month preceding the last day worked or the last day included in the member's Credited Service, whichever is later.</p> <p>The assumed annuity conversion rate is a long term estimate of the plan's conversion basis; we believe that the selected assumption does not significantly conflict with what would be reasonable.</p>
Lump sum conversion rate	As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

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

Disability	Disability rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Retirement	Retirement rates were based on an experience study conducted in 2012, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit Commencement Date for Deferred Benefits	Deferred vested participants are assumed to begin benefits based on plan sponsor expectations for the future, with periodic monitoring of gains and losses caused by commencement patterns different than assumed.
Form of payment	Assumed optional form elections are based on the best estimate of future experience.
Percent married	The percentage married assumption is based on expectations for the future.
Spouse age	The spousal age difference assumption is based on expectations for the future.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	Other than the prescribed changes in discount rate and mortality, no other changes have occurred for IRC §430 and §436 purposes.
Change in methods since prior valuation	None.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 195998A10	Total acquisitions	69	15,773,869.90			0.00	15,773,869.90	15,773,869.90
	Total dispositions	85		16,222,314.62		0.00	16,222,314.62	16,222,314.62
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	Total acquisitions	258	29,355,087.05			0.00	29,355,087.05	29,355,087.05
	Total dispositions	150		29,473,485.72		0.00	29,355,087.05	29,473,485.72
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	Total acquisitions	106	17,625,840.24			0.00	17,625,840.24	17,625,840.24
	Total dispositions	75		18,971,935.18		0.00	18,971,246.28	18,971,935.18
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	Total acquisitions	213	45,535,766.32			0.00	45,535,766.32	45,535,766.32
	Total dispositions	304		45,153,227.70		0.00	45,535,766.32	45,153,227.70
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	Total acquisitions	232	29,393,997.67			0.00	29,393,997.67	29,393,997.67
	Total dispositions	133		29,256,765.26		0.00	29,462,714.86	29,256,765.26
UNITED STATES TREAS NTS DTD 06/30/2015 1.625% DUE 06-30-2020 REG SEDOL: BYSKX33	Total acquisitions	17	14,901,032.24			0.00	14,901,032.24	14,901,032.24
	Total dispositions	11		14,898,525.98		0.00	14,901,032.24	14,898,525.98
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG SEDOL: BYS2RD7	Total acquisitions	113	29,269,244.98			0.00	29,269,244.98	29,269,244.98
	Total dispositions	88		29,200,932.12		0.00	29,269,244.98	29,200,932.12
UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-2024 REG SEDOL: BSJWZX0	Total acquisitions	38	15,020,493.15			0.00	15,020,493.15	15,020,493.15
	Total dispositions	35		27,661,143.45		0.00	27,498,363.47	27,661,143.45
UNITED STATES TREAS NTS DTD 658 1.375% DUE 08-31-2020 REG SEDOL: BYXYL69	Total acquisitions	16	12,122,371.31			0.00	12,122,371.31	12,122,371.31
	Total dispositions	21		12,176,943.37		0.00	12,122,371.31	12,176,943.37

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 SEDOL: BVVT3Q9	Total acquisitions	73	34,090,288.79			0.00	34,090,288.79	34,090.288.79
	Total dispositions	84	34,074,694.75			0.00	34,090,288.79	34,074.694.75
UTD STATES TREAS 2.125% DUE 05-15-2025 SEDOL: BXC4FY9	Total acquisitions	102	27,995,392.12			0.00	27,995,392.12	27,995.392.12
	Total dispositions	69	27,920,529.55			0.00	27,995,392.12	27,920.529.55

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

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 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

► 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 The Gates Group Retirement Plan	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Gates Corporation	D Employer Identification Number (EIN) 84-0857401	
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>01</u> Day <u>01</u> Year <u>2015</u>				
2 Assets:				
a Market value.....				2a 478,442,053
b Actuarial value.....				2b 464,872,099
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.....		6,280	347,746,366	347,746,366
b For terminated vested participants.....		1,731	35,550,094	35,550,094
c For active participants.....		570	18,295,312	19,469,825
d Total.....		8,581	401,591,772	402,766,285
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 6.11%
6 Target normal cost.....				6 1,268,261

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="font-size: 2em; font-family: cursive; margin-bottom: 5px;">TG</div> Thomas M. Gieck _____ Signature of actuary	<div style="font-size: 1.5em; font-family: cursive; margin-bottom: 5px;">10/05/16</div> Date 1407245 Most recent enrollment number 303-391-1200 Telephone number (including area code)
THOMAS M. GIECK _____ Type or print name of actuary		
TOWERS WATSON DELAWARE INC. _____ Firm name		
555 17TH STREET, SUITE 2050 DENVER CO 80202 _____ 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 ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2015
v. 150123

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

21 Discount rate:				
a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 62
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	1,268,261	
b Excess assets, if applicable, but not greater than line 31a	31b	1,268,261	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
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	0	
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	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
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			

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXVMBJ1	ABBOTT LABS 2.95% DUE 03-15-2025	Acquisitions	740,000.00	-738,468.20	
		Dispositions	-740,000.00		723,963.60
SBXC32C3	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	1,755,000.00	-1,725,014.15	
		Dispositions	-425,000.00		410,285.10
SBXDZF2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	1,530,000.00	-1,512,421.70	
		Dispositions	-1,530,000.00		1,496,777.25
SBXDZV8	ABBVIE INC 2.5% 05-14-2020	Acquisitions	890,000.00	-882,667.20	
		Dispositions	-340,000.00		338,218.40
SBXDZFX0	ABBVIE INC 3.6% 05-14-2025	Acquisitions	965,000.00	-963,311.25	
		Dispositions	-965,000.00		947,081.30
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042	Acquisitions	1,200,000.00	-1,142,354.65	
		Dispositions	-1,725,000.00		1,663,813.40
SB9FGSX4	ACE INA HLDGS INC 2.7% DUE 03-13-2023	Dispositions	-115,000.00		109,062.55
		Free Delivery	-115,000.00		
		Free Receipt	115,000.00		
SBWBXZJ5	ACE INA HLDGS INC 3.15% DUE 03-15-2025	Acquisitions	250,000.00	-249,957.50	
		Dispositions	-160,000.00		159,673.60
SBYSRK5	ACE INA HLDGS INC 4.35% DUE 11-03-2045	Acquisitions	1,010,000.00	-1,024,136.60	
		Dispositions	-60,000.00		60,097.80
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035	Acquisitions	1,580,000.00	-1,572,406.70	
		Dispositions	-330,000.00		322,695.75
SBWDBNG0	ACTAVIS FDG SCS 4.75% DUE 03-15-2045	Acquisitions	690,000.00	-672,174.20	
		Dispositions	-690,000.00		693,828.95
SBT6T3K4	ACTAVIS FDG SCS 4.85% DUE 06-15-2044	Acquisitions	180,000.00	-172,421.90	
		Dispositions	-320,000.00		309,461.10
SBWDRY10	ACTAVIS FUNDING SCS FIXED 3.8% DUE 03-15-2025				

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWC4XP9	AFLAC INC 3.25% DUE 03-17-2025	Acquisitions	975,000.00	-964,417.60	
		Dispositions	-975,000.00		984,113.30
SB4Q31T6	AGL CAP CORP 5.25% DUE 08-15-2019	Acquisitions	360,000.00	-358,567.20	
		Dispositions	-360,000.00		353,456.55
		Free Delivery	-185,000.00		
		Free Receipt	185,000.00		
SB5L4LX5	AGRIUM INC 3.15 DUE 10-01-2022	Dispositions	-575,000.00		627,877.00
		Free Delivery	-575,000.00		
		Free Receipt	575,000.00		
C008916AP3	AGRIUM INC 3.375% DUE 03-15-2025	Acquisitions	380,000.00	-384,073.60	
		Dispositions	-170,000.00		165,416.80
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00		
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	300,000.00	-299,565.00	
		Dispositions	-300,000.00		301,764.00
SB8VBQ21	AMAZON COM INC 2.5% DUE 11-29-2022	Acquisitions	150,000.00	-179,212.50	
		Dispositions	-360,000.00		393,298.10
SBTC0J03	AMAZON COM INC 2.6% DUE 12-05-2019	Acquisitions	465,000.00	-445,163.10	
		Dispositions	-600,000.00		580,704.00
SBTC0KY4	AMAZON COM INC 3.8% DUE 12-05-2024	Acquisitions	255,000.00	-258,355.80	
		Dispositions	-725,000.00		738,332.75
SBTC0L18	AMAZON COM INC 4.8% DUE 12-05-2034	Acquisitions	490,000.00	-503,548.50	
		Dispositions	-490,000.00		503,384.70
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
SBTC0KW2	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	565,000.00	-605,073.95	
		Dispositions	-645,000.00		672,022.60
		Acquisitions	615,000.00	-637,680.95	

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCBVH5	AMEREN CORP 3.65% DUE 02-15-2026	Dispositions	-635,000.00		675,205.65
		Acquisitions	255,000.00	-254,773.05	
SBYRBP19	AMERICAN EXPRESS CREDIT 2.375% DUE 05-26-2020	Dispositions	-255,000.00		255,275.40
		Acquisitions	405,000.00	-404,603.10	
SBYZ5J44	AMERICAN EXPRESS CREDIT 2.6% 09-14-2020	Dispositions	-405,000.00		401,922.00
		Acquisitions	295,000.00	-294,766.95	
SBXSSDR4	AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG	Dispositions	-295,000.00		298,309.90
		Acquisitions	495,000.00	-493,282.35	
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Dispositions	-495,000.00		498,064.05
		Acquisitions	385,000.00	-383,800.20	
SB6QP4G4	AMERISOURCEBERGEN 3.5% DUE 11-15-2021	Dispositions	-225,000.00		228,807.40
		Acquisitions	310,000.00	-323,060.30	
SBYRJGS7	AMERN CAMPUS 3.35% DUE 10-01-2020	Dispositions	-310,000.00		321,567.90
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00		
		Acquisitions	215,000.00	-214,593.65	
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Dispositions	-215,000.00		215,733.15
		Acquisitions	105,000.00	-107,109.45	
SBYWWQ70	AMERN HONDA FIN 2.45% DUE 09-24-2020	Dispositions	-265,000.00		245,163.35
		Acquisitions	325,000.00	-324,788.75	
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Dispositions	-325,000.00		326,066.00
		Acquisitions	555,000.00	-544,297.00	
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Dispositions	-365,000.00		329,301.55
		Acquisitions	85,000.00	-81,088.30	
SB606MS1	AMERN INTL GROUP 8.175% DUE 05-15-2068	Dispositions	-715,000.00		741,288.50
		Acquisitions	95,000.00	-128,575.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTM3C3	AMGEN INC 2.125% 05-01-2020	Dispositions	-395,000.00		554,727.40
		Acquisitions	1,815,000.00	-1,786,123.35	
		Dispositions	-1,815,000.00		1,786,092.35
		Free Delivery	-410,000.00		
		Free Receipt	410,000.00		
SBWTM3D4	AMGEN INC 2.7% DUE 05-01-2022	Acquisitions	1,355,000.00	-1,351,138.25	
		Dispositions	-1,355,000.00		1,326,734.70
SBWTM390	AMGEN INC 4.4% 05-01-2045	Acquisitions	370,000.00	-367,802.20	
		Dispositions	-250,000.00		232,807.00
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	185,000.00	-202,264.20	
		Dispositions	-565,000.00		628,162.80
SB665LR4	ANADARKO PETE CO 6.2% DUE 03-15-2040	Acquisitions	665,000.00	-718,811.10	
		Dispositions	-460,000.00		508,999.20
SBH86FD6	ANADARKO PETE CORP 0% DUE 10-10-2036	Acquisitions	1,375,000.00	-541,212.50	
		Dispositions	-505,000.00		206,787.40
SB86L4B1	ANHEUSER BUSCH 3.75% DUE 07-15-2042	Acquisitions	235,000.00	-212,174.45	
		Dispositions	-85,000.00		73,287.00
SB669950	ANHUESER-BUSCH 2.625 DUE 01-17-2023	Acquisitions	195,000.00	-186,716.40	
		Dispositions	-195,000.00		184,711.80
SB688TQ6	AON CORP 5% DUE 09-30-2020	Acquisitions	1,010,000.00	-1,128,099.30	
		Dispositions	-150,000.00		164,356.50
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SB9Z9KS2	AON PLC 4.25% DUE 12-12-2042	Acquisitions	165,000.00	-148,110.60	
		Dispositions	-135,000.00		124,785.90
SB7XL9Z6	APACHE CORP 4.75% DUE 04-15-2043	Acquisitions	210,000.00	-194,688.90	
		Dispositions	-340,000.00		308,873.00

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The Gates Group Retirement Plan
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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVVCSG3	APPLE INC 2.15% DUE 02-09-2022	Acquisitions	920,000.00	-919,825.20	
		Dispositions	-920,000.00		884,920.40
SBC7H5P7	APPLE INC 2.4% DUE 05-03-2023	Acquisitions	90,000.00	-89,247.60	
		Dispositions	-90,000.00		86,360.40
SBVVHML1	APPLE INC 2.5% DUE 02-09-2025	Acquisitions	265,000.00	-264,626.35	
		Dispositions	-265,000.00		264,071.90
SBXC5WQ3	APPLE INC 2.7% DUE 05-13-2022	Acquisitions	155,000.00	-153,377.15	
		Dispositions	-155,000.00		155,606.05
SBXC5WL8	APPLE INC 3.2% DUE 05-13-2025	Acquisitions	225,000.00	-224,217.00	
		Dispositions	-225,000.00		227,207.25
SBVVCSF2	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	1,390,000.00	-1,298,525.85	
		Dispositions	-450,000.00		407,183.10
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	520,000.00	-519,204.05	
		Dispositions	-520,000.00		522,289.65
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044	Acquisitions	230,000.00	-232,490.90	
		Dispositions	-230,000.00		236,506.75
SBYQKXG8	ASTRAZENECA PLC 3.375% DUE 11-16-2025	Acquisitions	520,000.00	-515,164.00	
		Dispositions	-520,000.00		517,339.75
SBYQNGH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	410,000.00	-406,035.20	
		Dispositions	-60,000.00		59,435.40
SBBL59T2	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG	Acquisitions	520,000.00	-616,510.05	
		Dispositions	-520,000.00		609,982.10
SB8KHS02	AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022	Acquisitions	3,000,000.00	-2,313,750.00	
		Dispositions	-1,000,000.00		762,500.00
		Free Delivery	-1,000,000.00		
		Free Receipt	1,000,000.00		

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Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBVHN85	AT&T INC 1.6 DUE 02-15-2017	Acquisitions	680,000.00	-679,721.20	
		Dispositions	-680,000.00		681,373.60
SBX2K4H3	AT&T INC 2.45% DUE 06-30-2020	Acquisitions	385,000.00	-384,803.65	
		Dispositions	-385,000.00		383,340.90
SBX2KBD8	AT&T INC 3.4% DUE 05-15-2025	Acquisitions	260,000.00	-259,230.40	
		Dispositions	-260,000.00		246,763.40
SB6QV183	AT&T INC 3.875% DUE 08-15-2021	Acquisitions	120,000.00	-123,264.00	
		Dispositions	-120,000.00		123,436.80
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	805,000.00	-711,521.40	
		Dispositions	-805,000.00		690,856.85
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	675,000.00	-654,246.50	
		Dispositions	-675,000.00		662,450.20
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,320,000.00	-1,309,344.05	
		Dispositions	-1,320,000.00		1,221,611.75
SB4WPQV3	AT&T INC 5.35% DUE 09-01-2040	Acquisitions	935,000.00	-959,669.60	
		Dispositions	-350,000.00		390,476.50
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	685,000.00	-692,670.95	
		Dispositions	-720,000.00		777,187.65
SBYNFCK3	AUTO DATA 2.25% DUE 09-15-2020	Acquisitions	615,000.00	-614,452.65	
		Dispositions	-210,000.00		212,547.30
SBZ0V2C3	AUTO DATA 3.375% DUE 09-15-2025	Acquisitions	400,000.00	-402,603.55	
		Dispositions	-400,000.00		409,896.00
SBWY4YH6	AUTOZONE INC 2.5% DUE 04-15-2021	Acquisitions	780,000.00	-779,703.60	
		Dispositions	-200,000.00		196,044.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00		

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For the Year Ended December 31, 2015
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJG7B7	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	Acquisitions	355,000.00	-340,811.20	
		Dispositions	-560,000.00		558,033.90
SBLBP4G4	BANK AMER CORP BDS 4 04-01-2024	Acquisitions	935,000.00	-974,021.05	
		Dispositions	-700,000.00		728,387.30
SBJ7B570	BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG	Acquisitions	160,000.00	-169,348.80	
		Dispositions	-570,000.00		610,113.60
SBXNSZY0	BANK AMER CORP 1.95% DUE 05-12-2018	Acquisitions	40,000.00	-39,997.60	
		Dispositions	-40,000.00		40,147.20
SB799RR2	BANK AMER CORP 3.3% DUE 01-11-2023	Acquisitions	975,000.00	-992,364.75	
		Dispositions	-975,000.00		966,747.90
		Free Delivery	-345,000.00		
		Free Receipt	345,000.00		
SBYTHRP3	BANK AMER CORP 3.875% DUE 08-01-2025	Acquisitions	1,350,000.00	-1,349,838.60	
		Dispositions	-1,350,000.00		1,367,055.70
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
SBWX8CH5	BANK AMER CORP 3.95% DUE 04-21-2025	Acquisitions	900,000.00	-897,790.20	
		Dispositions	-450,000.00		435,278.05
SBWX8CG4	BANK AMER CORP 4.75% DUE 04-21-2045	Acquisitions	190,000.00	-180,690.25	
		Dispositions	-190,000.00		176,483.60
SBL2FPR1	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	270,000.00	-295,845.40	
		Dispositions	-610,000.00		667,317.45
SB93Q397	BANK AMER CORP 5.7% DUE 01-24-2022	Acquisitions	360,000.00	-407,872.80	
		Dispositions	-360,000.00		413,186.40
SB6T0187	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	385,000.00	-459,885.95	
		Dispositions	-115,000.00		136,738.45
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWX8CJ7	BANK OF AMERICA CORP 2.25% DUE 04-21-2020	Acquisitions	705,000.00	-770,391.05	
		Dispositions	-710,000.00		792,095.20
SBG49KX7	BANK OF AMERICA CORP 2.6 DUE 01-15-2019	Acquisitions	1,410,000.00	-1,403,452.10	
		Dispositions	-1,190,000.00		1,167,762.15
SBYXJJP9	BANK OF AMERICA N A 1.65% DUE 03-26-2018	Acquisitions	475,000.00	-479,668.35	
		Dispositions	-475,000.00		480,101.50
SBWDQJG7	BARCLAYS PLC 3.65% DUE 03-16-2025	Acquisitions	405,000.00	-404,445.15	
		Dispositions	-405,000.00		404,736.75
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	200,000.00	-199,370.00	
		Dispositions	-200,000.00		191,312.00
SB6X5C63	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE	Acquisitions	445,000.00	-447,610.50	
		Dispositions	-195,000.00		203,913.20
SBYMYND1	BB&T BRH BKG & TR 3.625% DUE 09-16-2025	Acquisitions	55,000.00	-75,841.15	
		Dispositions	-55,000.00		73,269.90
SBYRYLV0	BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY 2.625% DUE 06-29-2020	Acquisitions	255,000.00	-254,829.15	
		Dispositions	-255,000.00		258,340.50
SBFLRDY9	BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	Acquisitions	830,000.00	-829,535.20	
		Dispositions	-830,000.00		841,911.50
		Free Delivery	-165,000.00		
		Free Receipt	165,000.00		
SB2PD9G6	BEAR STEARNS COS 7.25% DUE 02-01-2018	Acquisitions	2,210,000.00	-2,477,564.70	
		Dispositions	-2,270,000.00		2,494,957.00
SBG48PS4	BECTON DICKINSON & 3.25% DUE 11-12-2020	Dispositions	-175,000.00		196,350.00
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
		Acquisitions	145,000.00	-149,927.10	
		Dispositions	-145,000.00		148,020.35

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EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTDD0Y2	BECTON DICKINSON & 3.734% DUE 12-15-2024	Acquisitions	90,000.00	-93,286.80	
		Dispositions	-90,000.00		92,803.50
SBP81YH4	BED BATH & BEYOND 4.915% DUE 08-01-2034	Acquisitions	500,000.00	-502,365.95	
		Dispositions	-130,000.00		137,608.90
SBP81YD0	BED BATH & BEYOND 5.165% DUE 08-01-2044	Acquisitions	385,000.00	-358,495.70	
		Dispositions	-700,000.00		736,882.95
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	Acquisitions	350,000.00	-347,166.90	
		Dispositions	-125,000.00		123,551.25
SB6TK552	BK NOVA SCOTIA B C 2.55% DUE 01-12-2017	Dispositions	-745,000.00		758,886.80
		Free Delivery	-745,000.00		
		Free Receipt	745,000.00		
SBX3JD38	BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025	Acquisitions	815,000.00	-814,926.65	
		Dispositions	-190,000.00		182,894.00
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00		
SBYRZVF7	BOEING CO 1.65% DUE 10-30-2020	Acquisitions	245,000.00	-242,033.05	
		Dispositions	-245,000.00		240,347.45
SBSD9D11	BOEING CO 2.35% DUE 10-30-2021	Dispositions	-265,000.00		263,052.25
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00		
SBVZ6T68	BOEING CO 2.5% DUE 03-01-2025	Acquisitions	210,000.00	-204,936.90	
		Dispositions	-210,000.00		206,661.00
SBWBXT04	BORGWARNER INC 3.375% DUE 03-15-2025	Acquisitions	245,000.00	-244,505.10	
		Dispositions	-245,000.00		248,645.60
SBWDBDP9	BP CAP MKTS P L C 3.062% DUE 03-17-2022	Acquisitions	325,000.00	-330,092.75	
		Dispositions	-325,000.00		323,557.00
SBWDRY09	BP CAP MKTS P L C 3.506% DUE 03-17-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0X9	BP CAP MKTS P L C 4.742% DUE 03-11-2021	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		297,318.00
C110122AV0	BRISTOL MYERS 1.75% DUE 03-01-2019	Acquisitions	290,000.00	-328,123.40	
		Dispositions	-290,000.00		318,173.50
C111320AJ6	BROADCOM CORP 4.5% DUE 08-01-2034	Dispositions	-760,000.00		760,205.20
		Free Delivery	-760,000.00		
		Free Receipt	760,000.00		
		Acquisitions	75,000.00	-75,000.00	
SBGDRY29	BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	Dispositions	-210,000.00		208,469.10
		Acquisitions	120,000.00	-110,851.20	
SBWB9BH3	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025	Dispositions	-135,000.00		128,096.10
		Acquisitions	300,000.00	-298,602.00	
SB3MQ2R7	BURL NORTHN SANTA 3.6% DUE 09-01-2020	Dispositions	-300,000.00		294,273.00
		Dispositions	-500,000.00		524,060.00
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042	Free Delivery	-500,000.00		
		Free Receipt	500,000.00		
		Acquisitions	195,000.00	-184,393.95	
		Dispositions	-195,000.00		187,207.80
SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	Acquisitions	260,000.00	-286,084.85	
		Dispositions	-65,000.00		70,801.90
C12189TAY0	BURL NORTHN SANTA 5.65% DUE 05-01-2017	Dispositions	-300,000.00		321,504.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00		
		Acquisitions	130,000.00	-132,512.90	
SBH7KDM4	CAMERON INTL CORP 5.125 DUE 12-15-2043	Dispositions	-130,000.00		124,269.60
		Acquisitions	145,000.00	-127,053.35	
SB7JN3H6	CAMPBELL SOUP CO 3.8% DUE 08-02-2042	Dispositions	-140,000.00		124,726.00
		Acquisitions	145,000.00	-127,053.35	

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SBJVF0R3	CAP 1 BK USA 2.25 DUE 02-13-2019	Acquisitions	625,000.00	-626,546.90	
		Dispositions	-435,000.00		432,620.55
SBVVJ8T7	CAP 1 FINL CORP 3.2% DUE 02-05-2025	Acquisitions	210,000.00	-209,483.40	
		Dispositions	-210,000.00		203,433.30
SBYV3D40	CAP 1 NATL ASSN 2.35% DUE 08-17-2018	Acquisitions	430,000.00	-429,531.30	
		Dispositions	-310,000.00		310,623.10
		Free Delivery	-310,000.00		
		Free Receipt	310,000.00		
SBVVCSJ6	CAPITAL ONE NATL ASSN MCLEAN VA 1.65% DUE 02-05-2018 REG	Acquisitions	620,000.00	-619,132.30	
		Dispositions	-620,000.00		614,403.80
SBYNQQ71	CARDINAL HLTH INC 1.95% DUE 06-15-2018	Acquisitions	835,000.00	-834,348.70	
		Dispositions	-835,000.00		837,438.20
SB8FNML4	CARDINAL HLTH INC 3.2% DUE 06-15-2022	Acquisitions	225,000.00	-230,991.75	
		Dispositions	-225,000.00		223,211.25
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00		
SBYNQPM9	CARDINAL HLTH INC 4.9% DUE 09-15-2045	Acquisitions	380,000.00	-377,470.30	
		Dispositions	-380,000.00		390,864.20
SB2492V1	CATERPILLAR FINANCIAL SERVICES TRANCHE #TR 00802 5.85% DUE 09-01-2017	Dispositions	-750,000.00		814,542.50
		Free Delivery	-355,000.00		
		Free Receipt	355,000.00		
SBYZ5J99	CATERPILLAR FINL SVCS CORP MEDIUM 1.7% DUE 06-16-2018	Acquisitions	230,000.00	-229,979.30	
		Dispositions	-230,000.00		230,793.50
SBMM1RV4	CATERPILLAR INC 4.75% DUE 05-15-2064	Acquisitions	105,000.00	-104,974.80	
		Dispositions	-75,000.00		84,317.25
SBQ3FWZ2	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	Acquisitions	120,000.00	-125,439.60	
		Dispositions	-270,000.00		261,302.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV91N34	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	595,000.00	-571,533.40	
		Dispositions	-320,000.00		322,072.55
SBYMPTX6	CCO SAFARI II LLC SR SECD NT 144A 4.908% 23 JUL 2025	Acquisitions	395,000.00	-395,000.00	
		Dispositions	-395,000.00		397,511.90
		Free Delivery	-195,000.00		
		Free Receipt	195,000.00		
SBSN4Q51	CDN NAT RES LTD 1.75% DUE 01-15-2018	Dispositions	-490,000.00		480,430.30
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
SB427B69	CDN PAC RY CO NEW NT 4.45 DUE 03-15-2023	Acquisitions	530,000.00	-566,130.10	
		Dispositions	-530,000.00		562,192.20
		Free Delivery	-530,000.00		
		Free Receipt	530,000.00		
SBVTVPK5	CDN PAC RY CO NEW 2.9% DUE 02-01-2025	Acquisitions	460,000.00	-437,165.60	
		Dispositions	-460,000.00		434,856.40
SBYXJDY6	CDN PAC RY CO NEW 3.7% DUE 02-01-2026	Acquisitions	420,000.00	-418,517.40	
		Dispositions	-420,000.00		423,939.60
C13645RAU8	CDN PAC RY CO NEW 4.8% DUE 08-01-2045	Acquisitions	375,000.00	-372,959.70	
		Dispositions	-375,000.00		384,900.90
SB6SWNL1	CDN PAC RY CO NEW 5.75% DUE 01-15-2042	Acquisitions	205,000.00	-262,076.10	
		Dispositions	-205,000.00		235,827.90
SBYQH820	CELGENE CORP 3.55% DUE 08-15-2022	Acquisitions	390,000.00	-388,943.10	
		Dispositions	-390,000.00		388,034.40
SB4P0G93	CELGENE CORP 3.95% DUE 10-15-2020	Acquisitions	320,000.00	-346,201.80	
		Dispositions	-235,000.00		247,128.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		
SBMH4PS1	CELGENE CORP 4.625% DUE 05-15-2044				

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For the Year Ended December 31, 2015
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045	Acquisitions	290,000.00	-271,118.10	
		Dispositions	-300,000.00		304,584.60
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	Acquisitions	215,000.00	-214,335.65	
		Dispositions	-215,000.00		214,273.70
SB9XR0S8	CF INDS INC 4.95% DUE 06-01-2043	Acquisitions	190,000.00	-209,877.80	
		Dispositions	-125,000.00		130,858.75
SBKL56J4	CF INDS INC 5.375% DUE 03-15-2044	Acquisitions	200,000.00	-209,652.00	
		Dispositions	-285,000.00		306,517.50
SBYMPT69	CHARTER 6.484% DUE 10-23-2045	Acquisitions	295,000.00	-262,968.90	
		Dispositions	-190,000.00		210,818.30
SBBN5Z69	CHEVRON CORP NEW 1.718% DUE 06-24-2018	Acquisitions	575,000.00	-579,483.50	
		Dispositions	-575,000.00		587,863.30
SBW1YZ32	CHEVRON CORP NEW 1.961% DUE 03-03-2020	Acquisitions	1,260,000.00	-1,264,977.00	
		Dispositions	-1,260,000.00		1,264,158.00
SBWD1NL5	CIGNA CORP 3.25% DUE 04-15-2025 REG	Acquisitions	900,000.00	-906,237.00	
		Dispositions	-900,000.00		889,641.00
SB8H3D42	CINTAS CORP NO 2 3.25% DUE 06-01-2022	Acquisitions	705,000.00	-704,562.90	
		Dispositions	-565,000.00		558,855.95
SBZ0XCP2	CISCO SYS INC 2.45% DUE 06-15-2020	Acquisitions	575,000.00	-588,869.00	
		Dispositions	-125,000.00		125,303.75
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00		
SBZ0XSL0	CISCO SYS INC 3.5% DUE 06-15-2025	Acquisitions	2,015,000.00	-2,012,279.75	
		Dispositions	-2,015,000.00		2,032,290.70
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
		Acquisitions	215,000.00	-217,036.05	

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EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX02V58	CITIGROUP INC 1.7% DUE 04-27-2018	Dispositions	-215,000.00		216,681.50
		Acquisitions	920,000.00	-914,076.30	
SBLSP7M4	CITIGROUP INC 1.75% DUE 05-01-2018	Dispositions	-570,000.00		567,908.10
		Acquisitions	675,000.00	-672,259.50	
SBVCVN64	CITIGROUP INC 1.8% DUE 02-05-2018	Dispositions	-195,000.00		193,738.35
		Acquisitions	1,600,000.00	-1,596,936.00	
SBYVT4Q7	CITIGROUP INC 2.05% DUE 12-07-2018	Dispositions	-770,000.00		772,030.05
		Acquisitions	750,000.00	-749,895.00	
SBYTHCV4	CITIGROUP INC 2.15% DUE 07-30-2018	Dispositions	-280,000.00		278,045.60
		Acquisitions	1,990,000.00	-1,989,482.60	
SBX02TX2	CITIGROUP INC 3.3% DUE 04-27-2025	Dispositions	-1,990,000.00		1,997,033.40
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00		
		Acquisitions	335,000.00	-327,448.90	
SBWH5X24	CITIGROUP INC 3.875% DUE 03-26-2025	Dispositions	-335,000.00		321,588.25
		Acquisitions	550,000.00	-547,419.10	
SBSPCB69	CITIGROUP INC 4.3% DUE 11-20-2026	Dispositions	-550,000.00		538,070.10
		Acquisitions	295,000.00	-299,458.35	
SBYZZP79	CITIGROUP INC 4.4% DUE 06-10-2025	Dispositions	-905,000.00		927,656.35
		Acquisitions	2,610,000.00	-2,607,747.10	
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Dispositions	-2,610,000.00		2,629,362.65
		Acquisitions	3,610,000.00	-3,608,692.35	
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Dispositions	-135,000.00		135,441.45
		Acquisitions	385,000.00	-384,441.75	
SBR17VL6	CITIGROUP INC 4.95% DUE 11-07-2043	Dispositions	-385,000.00		392,519.05
		Acquisitions	225,000.00	-258,850.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDT7Y00	CITIGROUP INC 5.5% DUE 09-13-2025	Dispositions	-225,000.00		241,726.50
		Acquisitions	235,000.00	-264,248.90	
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042	Dispositions	-235,000.00		259,523.85
		Acquisitions	80,000.00	-101,964.80	
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036	Dispositions	-80,000.00		93,702.40
		Acquisitions	40,000.00	-48,811.60	
SBG48R11	CITIGROUP INC 6.625 DUE 06-15-2032 BEO	Dispositions	-535,000.00		616,139.82
		Acquisitions	65,000.00	-80,998.45	
SBG48R22	CITIGROUP INC 6% DUE 10-31-2033	Dispositions	-70,000.00		83,211.10
		Acquisitions	150,000.00	-177,811.90	
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Dispositions	-405,000.00		459,193.50
		Acquisitions	80,000.00	-115,680.80	
SBLRVSV9	CN LT & PWR CO 4.3% DUE 04-15-2044	Dispositions	-500,000.00		770,585.00
		Acquisitions	35,000.00	-34,890.45	
C20030NBL4	COMCAST CORP NEW 3.375 DUE 02-15-2025	Dispositions	-110,000.00		105,980.60
		Acquisitions	190,000.00	-190,425.60	
SBY58YS2	COMCAST CORP NEW 3.375% DUE 08-15-2025	Dispositions	-860,000.00		879,145.50
		Acquisitions	345,000.00	-344,568.75	
SBY58YP9	COMCAST CORP NEW 4.6% DUE 08-15-2045	Dispositions	-345,000.00		343,539.60
		Acquisitions	640,000.00	-650,103.40	
SB7TGGL0	COMCAST CORP NEW 4.65% DUE 07-15-2042	Dispositions	-640,000.00		643,727.20
		Acquisitions	815,000.00	-892,457.25	
SBJZXTF4	COMCAST CORP NEW 4.75% DUE 03-01-2044	Dispositions	-415,000.00		465,893.15
		Acquisitions	95,000.00	-110,495.45	
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037	Dispositions	-95,000.00		110,615.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTXKR0	COMPASS BK 3.875% DUE 04-10-2025	Acquisitions	250,000.00	-340,487.50	
		Dispositions	-205,000.00		268,515.55
SB9CSG84	CONAGRA FOODS INC 1.9% DUE 01-25-2018	Acquisitions	700,000.00	-693,965.00	
		Dispositions	-120,000.00		110,997.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
SB8KMR88	CONAGRA FOODS INC 4.65% DUE 01-25-2043	Dispositions	-355,000.00		352,909.05
		Free Delivery	-355,000.00		
		Free Receipt	355,000.00		
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Acquisitions	165,000.00	-148,536.30	
		Dispositions	-65,000.00		58,390.15
SBSQC9Q4	CONS EDISON CO N Y 4.625% DUE 12-01-2054	Acquisitions	180,000.00	-220,104.00	
		Dispositions	-230,000.00		299,194.70
SB4LHST2	COVENTRY HLTH CARE 5.45% DUE 06-15-2021	Acquisitions	245,000.00	-241,297.85	
		Dispositions	-80,000.00		88,160.80
		Dispositions	-210,000.00		232,961.40
		Free Delivery	-210,000.00		
SBYZ5MS9	CR SUISSE AG 1.75% DUE 01-29-2018	Free Receipt	210,000.00		
		Acquisitions	885,000.00	-884,486.70	
		Dispositions	-790,000.00		788,450.10
		Free Delivery	-250,000.00		
SBRK8CH3	CR SUISSE AG 3% DUE 10-29-2021	Free Receipt	250,000.00		
		Acquisitions	300,000.00	-306,813.00	
		Dispositions	-605,000.00		601,769.30
		Dispositions	-345,000.00		339,811.30
C225433AE1	CRED SUIS GP FUN LTD BNDS 144A 4.875% DUE 05-15-2045 BEO	Acquisitions	345,000.00	-343,871.85	
C225433AA9	CRED SUIS GP FUN LTD 3.75% 03-26-2025 03-26-2025	Dispositions	-345,000.00		
		Acquisitions	550,000.00	-550,532.25	
		Dispositions	-550,000.00		536,964.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWX8CF3	CSX CORP 3.95% DUE 05-01-2050	Acquisitions	285,000.00	-282,429.30	
		Dispositions	-285,000.00		249,945.45
SB6Z3ZB1	CSX CORP 4.4 DUE 03-01-2043 REG	Acquisitions	125,000.00	-119,498.75	
		Dispositions	-305,000.00		291,946.00
SBYPFB82	CVS HEALTH CORP 3.875% DUE 07-20-2025	Acquisitions	1,535,000.00	-1,542,762.90	
		Dispositions	-1,535,000.00		1,558,377.10
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035	Acquisitions	570,000.00	-582,293.45	
		Dispositions	-185,000.00		182,835.50
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	2,735,000.00	-2,850,678.10	
		Dispositions	-1,310,000.00		1,357,558.65
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039	Acquisitions	240,000.00	-325,005.60	
		Dispositions	-240,000.00		303,621.60
SBYPHH13	DANAHER CORP 2.4% DUE 09-15-2020	Acquisitions	380,000.00	-379,076.60	
		Dispositions	-380,000.00		386,422.00
SBYZ5X19	DIRECTV HLDGS LLC / DIRECTV FING INC 4.45 DUE 04-01-2024	Dispositions	-790,000.00		808,168.85
		Free Delivery	-105,000.00		
		Free Receipt	105,000.00		
SB82CGN4	DIRECTV HLDGS LLC 5.15% DUE 03-15-2042	Acquisitions	155,000.00	-161,703.75	
		Dispositions	-155,000.00		146,888.85
SB58W6M6	DIRECTV HLDGS/FING 6 DUE 08-15-2040	Acquisitions	215,000.00	-225,444.70	
		Dispositions	-710,000.00		804,346.90
SBVVQ939	DISCOVER FINL SVCS 3.75% DUE 03-04-2025	Acquisitions	165,000.00	-164,808.60	
		Dispositions	-165,000.00		160,350.30
SBPFJQ97	DOMINION GAS HLDGS 1.05% DUE 11-01-2016	Dispositions	-395,000.00		393,923.05
		Free Delivery	-395,000.00		
		Free Receipt	395,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT9Z2F7	DOMINION GAS HLDGS 2.5% DUE 12-15-2019	Dispositions	-150,000.00		150,399.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	Acquisitions	130,000.00	-127,500.10	
		Dispositions	-505,000.00		512,223.15
SB76L1Q8	DOW CHEM CO 4.125 DUE 11-15-2021	Dispositions	-235,000.00		245,067.40
		Free Delivery	-235,000.00		
		Free Receipt	235,000.00		
SBQSBHN8	DOW CHEM CO 4.625% DUE 10-01-2044	Acquisitions	240,000.00	-222,441.60	
		Dispositions	-240,000.00		249,729.60
SB63Y2Q0	DR PEPPER SNAPPLE 2.9% DUE 01-15-2016	Dispositions	-780,000.00		785,959.20
		Free Delivery	-780,000.00		
		Free Receipt	780,000.00		
SBYT32V2	DUKE ENERGY 3.25% DUE 08-15-2025	Acquisitions	525,000.00	-523,398.75	
		Dispositions	-100,000.00		100,579.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBYT32T0	DUKE ENERGY 4.2% DUE 08-15-2045	Acquisitions	477,000.00	-473,394.33	
		Dispositions	-210,000.00		213,952.20
SB6Y2MB8	ECOLAB INC 3% DUE 12-08-2016	Dispositions	-800,000.00		819,433.00
		Free Delivery	-525,000.00		
		Free Receipt	525,000.00		
SBYSLBC1	ECOPETROL S A 5.375% DUE 06-26-2026	Acquisitions	255,000.00	-245,197.50	
		Dispositions	-255,000.00		237,405.00
SBMQXLW5	ECOPETROL S A 5.875% DUE 05-28-2045	Acquisitions	775,000.00	-660,265.40	
		Dispositions	-720,000.00		675,937.50
SBF4JH73	EDWARDS 2.875% DUE 10-15-2018	Dispositions	-145,000.00		147,219.95

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		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
S2788650	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	Acquisitions	190,000.00	-233,367.50	
		Dispositions	-165,000.00		201,780.15
S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Acquisitions	280,000.00	-303,763.60	
		Dispositions	-465,000.00		511,598.85
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Acquisitions	445,000.00	-439,059.25	
		Dispositions	-135,000.00		133,467.75
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	530,000.00	-528,136.90	
		Dispositions	-145,000.00		142,390.00
SBWC4XX7	ENERGY TRANSFER 4.05% DUE 03-15-2025	Acquisitions	505,000.00	-504,585.90	
		Dispositions	-505,000.00		495,641.45
SBWB92Y7	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	460,000.00	-458,951.20	
		Dispositions	-460,000.00		425,932.30
SBXNT1C3	ENLINK MIDSTREAM 4.15% DUE 06-01-2025	Acquisitions	395,000.00	-394,316.65	
		Dispositions	-295,000.00		273,305.70
SBWWC4X8	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	460,000.00	-446,596.00	
		Dispositions	-460,000.00		428,738.25
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	125,000.00	-118,511.25	
		Dispositions	-150,000.00		156,952.50
SB84LCZ3	EOG RES INC 2.625 DUE 03-15-2023	Acquisitions	465,000.00	-445,218.90	
		Dispositions	-465,000.00		444,158.70
SBVYPFH9	EOG RES INC 3.15% DUE 04-01-2025	Acquisitions	380,000.00	-379,996.20	
		Dispositions	-380,000.00		371,134.60
SBYZFX42	ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	Acquisitions	150,000.00	-146,998.50	
		Dispositions	-150,000.00		145,461.00

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SBZ0C8X9	EXELON CORP 3.95% DUE 06-15-2025	Acquisitions	490,000.00	-488,995.50	
		Dispositions	-490,000.00		193,658.90
SBZ0CZ61	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	250,000.00	-249,160.00	
		Dispositions	-250,000.00		625.00
SB8KMSL8	EXPRESS SCRIPTS 6.125% DUE 11-15-2041	Acquisitions	345,000.00	-392,551.35	
		Dispositions	-115,000.00		149,664.45
SBKWHBV6	EXXON MOBIL CORP NT 3.176 DUE 03-15-2024	Acquisitions	90,000.00	-93,233.70	
		Dispositions	-90,000.00		92,514.60
SBW9RTV9	EXXON MOBIL CORP 2.709% DUE 03-06-2025	Acquisitions	1,150,000.00	-1,150,000.00	
		Dispositions	-1,150,000.00		1,109,926.55
SBWNGZ47	FED RLTY INVT TR 4.5% DUE 12-01-2044	Acquisitions	80,000.00	-84,303.20	
		Dispositions	-105,000.00		103,672.80
SBHZFZM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	145,000.00	-151,368.40	
		Dispositions	-105,000.00		124,076.40
SBV8PZM0	FEDEX CORP 2.3% DUE 02-01-2020	Acquisitions	940,000.00	-938,298.60	
		Dispositions	-130,000.00		130,903.50
SB9HH664	FEDEX CORP 2.7% DUE 04-15-2023	Dispositions	-160,000.00		150,993.60
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
SBV8NTK0	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	290,000.00	-289,384.70	
		Dispositions	-120,000.00		108,850.80
SBYY9M59	FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	Acquisitions	350,000.00	-349,548.50	
		Dispositions	-100,000.00		100,190.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBSSWDS2	FLUOR CORP NEW 3.5% DUE 12-15-2024	Dispositions	-265,000.00		267,434.70

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
S2445643	FORD MTR CO DEL 7.45% DUE 07-16-2031	Acquisitions	555,000.00	-535,697.60	
		Dispositions	-755,000.00		770,906.60
SBZ04XY1	FORD MTR CR CO LLC 3.157% DUE 08-04-2020	Acquisitions	125,000.00	-173,725.00	
		Dispositions	-125,000.00		162,717.50
SB3MPHQ8	FORD MTR CR CO LLC 5.75% DUE 02-01-2021	Acquisitions	100,000.00	-100,702.00	
		Dispositions	-100,000.00		99,984.00
SBFN0GD6	FORD MTR CR CO LLC 5.875 DUE 08-02-2021	Acquisitions	215,000.00	-242,036.25	
		Dispositions	-215,000.00		241,781.70
SBSN4Q39	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	Acquisitions	130,000.00	-146,530.80	
		Dispositions	-200,000.00		227,852.00
SBSM5T01	FREEPORT-MCMORAN 4% DUE 11-14-2021	Acquisitions	135,000.00	-118,444.95	
		Dispositions	-480,000.00		437,446.90
C999501AX7	GAC METLIFE CONT.#163 RT. N/A MAT N/A	Dispositions	-1,005,000.00		916,510.25
		Free Delivery	-370,000.00		
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Free Receipt	370,000.00		
		Acquisitions	295,922.53	-295,922.53	
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Dispositions	-295,920.42		295,920.42
		Acquisitions	375,000.00	-521,416.50	
SBYM7H38	GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020	Dispositions	-550,000.00		754,329.90
		Acquisitions	180,000.00	-223,628.40	
SBV8NTJ9	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.2% DUE 01-09-2020	Dispositions	-65,000.00		85,315.10
		Acquisitions	275,000.00	-274,923.00	
		Dispositions	-275,000.00		272,822.00
		Acquisitions	1,735,000.00	-1,734,619.70	

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	Dispositions	-1,735,000.00		1,745,375.30
		Acquisitions	410,000.00	-536,424.05	
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042	Dispositions	-205,000.00		269,298.25
		Acquisitions	160,000.00	-155,210.70	
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Dispositions	-350,000.00		364,580.90
		Acquisitions	125,000.00	-131,070.00	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-1,010,000.00		1,143,679.15
		Acquisitions	320,000.00	-349,712.00	
SBYMYP57	GILEAD SCIENCES 3.25% DUE 09-01-2022	Dispositions	-190,000.00		203,267.70
		Acquisitions	760,000.00	-758,928.40	
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Dispositions	-540,000.00		545,140.80
		Acquisitions	715,000.00	-702,528.50	
SBYMYP24	GILEAD SCIENCES 4.6% DUE 09-01-2035	Dispositions	-985,000.00		1,004,993.60
		Acquisitions	575,000.00	-573,073.75	
SBYMYP35	GILEAD SCIENCES 4.75% DUE 03-01-2046	Dispositions	-215,000.00		215,989.00
		Acquisitions	1,580,000.00	-1,594,134.55	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-1,320,000.00		1,336,436.80
		Acquisitions	265,000.00	-276,676.95	
SB8W7XD8	GOLDMAN SACHS GROUP INC SR NT 3.625 01-22-2023	Dispositions	-240,000.00		266,896.20
		Acquisitions	430,000.00	-436,566.10	
SBZ0V1Z9	GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020	Dispositions	-430,000.00		435,878.10
		Acquisitions	995,000.00	-994,305.45	
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Dispositions	-995,000.00		996,468.75
		Acquisitions	60,000.00	-74,525.40	
SBV0L8F0	GOLDMAN SACHS 2.6% DUE 04-23-2020	Dispositions	-130,000.00		151,618.65

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SBVL8RW0	GOLDMAN SACHS 3.5% DUE 01-23-2025	Acquisitions	1,875,000.00	-1,874,535.00	
		Dispositions	-1,875,000.00		1,884,732.35
SBY58YX7	GOLDMAN SACHS 3.75% DUE 05-22-2025	Acquisitions	1,775,000.00	-1,755,268.80	
		Dispositions	-1,775,000.00		1,745,993.95
		Free Delivery	-285,000.00		
		Free Receipt	285,000.00		
SBYNMJP8	GOLDMAN SACHS 4.25% DUE 10-21-2025	Acquisitions	1,455,000.00	-1,452,061.65	
		Dispositions	-1,455,000.00		1,449,595.30
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	755,000.00	-749,715.00	
		Dispositions	-755,000.00		757,186.45
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	1,515,000.00	-1,529,201.15	
		Dispositions	-505,000.00		505,029.80
SBKGR2C0	GOLDMAN SACHS 4% DUE 03-03-2024	Acquisitions	200,000.00	-204,349.50	
		Dispositions	-330,000.00		367,080.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	380,000.00	-390,750.20	
		Dispositions	-1,065,000.00		1,129,637.85
SB8BDN60	GOLDMAN SACHS 5.25% DUE 07-27-2021	Acquisitions	1,500,000.00	-1,489,943.60	
		Dispositions	-1,295,000.00		1,270,243.60
SB94Q103	GOLDMAN SACHS 5.75% DUE 01-24-2022	Acquisitions	425,000.00	-474,100.75	
		Dispositions	-75,000.00		85,663.50
S2350640	GOLDMAN SACHS 6.125% DUE 02-15-2033	Acquisitions	1,180,000.00	-1,384,480.10	
		Dispositions	-930,000.00		1,075,791.20
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	170,000.00	-204,413.10	
		Dispositions	-390,000.00		471,627.85
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	215,000.00	-257,518.40	
		Dispositions	-555,000.00		688,146.65

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For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	905,000.00	-1,069,541.50	
		Dispositions	-435,000.00		528,543.60
SB7X5DT0	HARTFORD FINL SVCS GRP 5.125 15 APR 2022	Acquisitions	180,000.00	-165,194.50	
		Dispositions	-450,000.00		407,995.95
SBVDPRL8	HCP INC 3.4% DUE 02-01-2025	Acquisitions	730,000.00	-815,548.70	
		Dispositions	-140,000.00		155,548.40
		Free Delivery	-140,000.00		
		Free Receipt	140,000.00		
SB3XQNN9	HCP INC 3.75% DUE 02-01-2016	Acquisitions	260,000.00	-257,881.00	
		Dispositions	-260,000.00		250,962.40
C40414LAL3	HCP INC 3.875% DUE 08-15-2024	Dispositions	-330,000.00		333,531.00
		Free Delivery	-330,000.00		
		Free Receipt	330,000.00		
		Dispositions	-325,000.00		322,709.80
SBBMSW79	HEWLETT PACKARD CO 4.3% DUE 06-01-2021	Free Delivery	-185,000.00		
		Free Receipt	185,000.00		
		Dispositions	-555,000.00		576,772.65
SB7T2D73	HLTH CARE REIT INC 3.75% DUE 03-15-2023	Free Delivery	-555,000.00		
		Free Receipt	555,000.00		
		Dispositions	-555,000.00		
SB95TQ73	HLTH CARE REIT INC 5.25% DUE 01-15-2022	Acquisitions	220,000.00	-218,334.60	
		Dispositions	-220,000.00		217,901.20
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
SBYQF352	HOME DEPOT INC 2.625% DUE 06-01-2022	Acquisitions	245,000.00	-270,906.30	
		Dispositions	-245,000.00		267,907.50
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	310,000.00	-308,859.20	
		Dispositions	-310,000.00		304,525.40
		Acquisitions	320,000.00	-318,642.60	

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SBFN0JP9	HOME DEPOT INC 5.95% DUE 04-01-2041	Dispositions	-320,000.00		329,975.70
		Acquisitions	240,000.00	-326,496.00	
SBYYK0L4	HSBC HLDGS PLC 4.25% DUE 08-18-2025	Dispositions	-240,000.00		304,772.20
		Acquisitions	1,295,000.00	-1,284,845.20	
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Dispositions	-360,000.00		358,972.05
		Acquisitions	170,000.00	-225,346.50	
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038	Dispositions	-240,000.00		298,597.30
		Acquisitions	45,000.00	-55,625.85	
SBG5GXL6	HSBC HLDGS PLC 7.625% DUE 05-17-2032	Dispositions	-115,000.00		148,198.90
		Acquisitions	130,000.00	-165,490.00	
SBYZ5LW6	HSBC USA INC NEW 2.35% DUE 03-05-2020	Dispositions	-115,000.00		153,772.25
		Acquisitions	1,325,000.00	-1,312,078.00	
SBNH7YN5	HSBC USA INC 2.25% DUE 06-23-2019	Dispositions	-245,000.00		242,888.10
		Free Delivery	-245,000.00		
		Free Receipt	245,000.00		
		Acquisitions	1,230,000.00	-1,231,795.80	
SBYSQW89	HUNTINGTON NATIONAL BANK 2% DUE 06-30-2018	Dispositions	-1,230,000.00		1,223,763.90
		Acquisitions	250,000.00	-249,277.50	
SB8G2XB7	IL TOOL WKS INC 3.9% DUE 09-01-2042	Dispositions	-105,000.00		104,943.30
		Acquisitions	450,000.00	-451,616.95	
C453140AF2	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	Dispositions	-835,000.00		799,258.10
		Acquisitions	445,000.00	-435,592.70	
SBWVFJP5	INTEL CORP 3.7% DUE 07-29-2025	Dispositions	-290,000.00		295,405.60
		Acquisitions	175,000.00	-174,739.25	
		Dispositions	-175,000.00		178,834.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		

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For the Year Ended December 31, 2015
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWVFJQ6	INTEL CORP 4.9% 07-29-2045	Acquisitions	495,000.00	-494,613.90	
		Dispositions	-95,000.00		97,813.90
SBZ1MY18	INTERCONTINENTAL 3.75% DUE 12-01-2025	Acquisitions	365,000.00	-364,937.95	
		Dispositions	-365,000.00		365,573.05
SBW9PHB9	J P MORGAN CHASE & CO MEDIUM TERM SR NTS 1.7% DUE 03-01-2018	Acquisitions	520,000.00	-519,864.80	
		Dispositions	-520,000.00		520,072.80
SBQY7CZ7	JOHNSON & JOHNSON 4.375 DUE 12-05-2033	Acquisitions	270,000.00	-282,730.50	
		Dispositions	-270,000.00		288,964.80
SBYP3G69	JPMORGAN CHASE 3.9% 07-15-2025	Acquisitions	2,160,000.00	-2,166,025.35	
		Dispositions	-2,160,000.00		2,194,334.45
SBYZ0SY2	JPMORGAN CHASE & CO 4.25% 10-01-2027	Acquisitions	1,860,000.00	-1,852,596.15	
		Dispositions	-650,000.00		653,489.50
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	Acquisitions	145,000.00	-153,941.50	
		Dispositions	-430,000.00		477,587.60
SBG5GXQ1	JPMORGAN CHASE & CO 4.95 DUE 03-25-2020 REG	Acquisitions	325,000.00	-353,031.25	
		Dispositions	-230,000.00		257,383.80
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Acquisitions	110,000.00	-132,405.90	
		Dispositions	-60,000.00		72,691.20
SBVGC404	JPMORGAN CHASE & FIXED 2.25% DUE 01-23-2020	Acquisitions	2,080,000.00	-2,053,694.15	
		Dispositions	-2,080,000.00		2,061,129.25
		Free Delivery	-470,000.00		
		Free Receipt	470,000.00		
SBWB9333	JPMORGAN CHASE & FIXED 3.125% DUE 01-23-2025	Acquisitions	1,260,000.00	-1,252,753.80	
		Dispositions	-1,260,000.00		1,253,979.50
SBZCFDY2	JPMORGAN CHASE & 2.55% DUE 10-29-2020	Acquisitions	1,095,000.00	-1,093,872.15	
		Dispositions	-1,095,000.00		1,088,834.55

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EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ27Q2	JPMORGAN CHASE & 2.75% DUE 06-23-2020	Acquisitions	125,000.00	-124,785.00	
		Dispositions	-125,000.00		124,638.75
SBTCB1T9	JPMORGAN CHASE & 4.125% DUE 12-15-2026	Acquisitions	125,000.00	-126,017.50	
		Dispositions	-765,000.00		784,828.80
SBY8L4X3	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	410,000.00	-404,649.80	
		Dispositions	-410,000.00		400,984.55
SBVG7DY6	KEYBANK NATL ASSN 2.25% DUE 03-16-2020	Acquisitions	900,000.00	-898,614.00	
		Dispositions	-900,000.00		898,236.00
SBWGCKR0	KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	Acquisitions	145,000.00	-143,258.25	
		Dispositions	-110,000.00		100,912.90
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046	Acquisitions	395,000.00	-337,539.35	
		Dispositions	-395,000.00		320,990.25
SBK34P70	KINDER MORGAN 3.5 DUE 03-01-2021	Dispositions	-220,000.00		208,500.60
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00		
SB3S4PJ8	KINDER MORGAN 6.55% DUE 09-15-2040	Acquisitions	335,000.00	-376,824.75	
		Dispositions	-335,000.00		323,311.60
C50066AAF0	KOREA GAS CORP 2.875 DUE 07-29-2018	Dispositions	-230,000.00		234,809.30
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00		
SB87MC97	KRAFT FOODS GROUP 6.5% DUE 02-09-2040	Acquisitions	360,000.00	-434,125.50	
		Dispositions	-155,000.00		199,457.10
SB97MM05	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Acquisitions	155,000.00	-205,450.95	
		Dispositions	-150,000.00		182,673.00
C485161AQ6	KS CY SOUTHN DE 2.35% DUE 05-15-2020	Dispositions	-470,000.00		461,098.20
		Free Delivery	-470,000.00		

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SBVJDNT6	LAB CORP AMER 3.2% DUE 02-01-2022	Free Receipt	470,000.00		
		Acquisitions	680,000.00	-679,449.20	
		Dispositions	-130,000.00		126,917.70
		Free Delivery	-130,000.00		
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045	Free Receipt	130,000.00		
		Acquisitions	710,000.00	-702,159.45	
		Dispositions	-475,000.00		487,812.00
SBJ4H805	LEGG MASON INC 5.625 DUE 01-15-2044 REG	Acquisitions	135,000.00	-142,813.80	
		Dispositions	-60,000.00		71,897.40
SB4XBGR6	LIFE TECHNOLOGIES 5% DUE 01-15-2021	Acquisitions	515,000.00	-576,933.90	
		Dispositions	-300,000.00		325,881.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00		
SBW393M0	LILLY ELI & CO 1.25% DUE 03-01-2018	Acquisitions	320,000.00	-319,718.40	
		Dispositions	-320,000.00		320,451.20
SBK0SGJ4	LILLY ELI & CO 1.95% DUE 03-15-2019	Acquisitions	235,000.00	-237,234.85	
		Dispositions	-235,000.00		237,324.15
SBW0XTG1	LILLY ELI & CO 2.75% DUE 06-01-2025	Acquisitions	485,000.00	-484,063.95	
		Dispositions	-485,000.00		472,181.85
		Free Delivery	-110,000.00		
		Free Receipt	110,000.00		
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Acquisitions	930,000.00	-929,026.05	
		Dispositions	-595,000.00		546,866.60
SBK0NS48	LILLY ELI & CO 4.65% DUE 06-15-2044	Acquisitions	130,000.00	-146,836.30	
		Dispositions	-130,000.00		146,935.10
SB4VQXD8	LINCOLN NATL CORP 6.25% DUE 02-15-2020	Dispositions	-380,000.00		432,269.00
		Free Delivery	-380,000.00		
		Free Receipt	380,000.00		

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SBVY9S94	LOCKHEED MARTIN CORP 2.9% 03-01-2025	Acquisitions	415,000.00	-413,813.10	
		Dispositions	-415,000.00		410,133.85
SB9C5QT6	LOCKHEED MARTIN 3.35 DUE 09-15-2021	Acquisitions	90,000.00	-92,144.70	
		Dispositions	-90,000.00		92,394.00
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		
SBDCRZH1	LOCKHEED MARTIN 3.55% DUE 01-15-2026	Acquisitions	205,000.00	-203,417.40	
		Dispositions	-205,000.00		204,157.45
SBVGDWK3	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Acquisitions	575,000.00	-529,310.50	
		Dispositions	-180,000.00		179,852.20
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	305,000.00	-300,482.95	
		Dispositions	-305,000.00		303,085.55
SBYMYMY5	LOWES COS INC 3.375% DUE 09-15-2025	Acquisitions	210,000.00	-208,784.10	
		Dispositions	-210,000.00		211,224.30
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	355,000.00	-358,589.05	
		Dispositions	-355,000.00		360,523.15
SBW3SZD2	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	170,000.00	-148,353.90	
		Dispositions	-170,000.00		147,021.10
SB92RSZ2	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	Acquisitions	200,000.00	-180,936.00	
		Dispositions	-265,000.00		244,231.80
SBSNMB72	MACYS RETAIL HLDGS 4.5% DUE 12-15-2034	Acquisitions	165,000.00	-149,904.15	
		Dispositions	-165,000.00		142,462.65
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	Acquisitions	220,000.00	-199,988.80	
		Dispositions	-335,000.00		318,338.45
SBYVDJ53	MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024	Dispositions	-450,000.00		448,384.50
		Free Delivery	-120,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVW22M6	MARSH & MCLENNAN 2.35% DUE 03-06-2020	Free Receipt	120,000.00		
		Acquisitions	405,000.00	-404,676.00	
		Dispositions	-145,000.00		145,566.95
SBL10N39	MASTERCARD INC 3.375 DUE 04-01-2024 BEO	Dispositions	-95,000.00		95,995.60
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
SBGLDK54	MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG	Dispositions	-145,000.00		145,900.45
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	815,000.00	-804,938.40	
		Dispositions	-270,000.00		266,735.25
		Acquisitions	180,000.00	-156,830.40	
SB6T0R90	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	Dispositions	-150,000.00		148,356.00
		Acquisitions	385,000.00	-383,764.15	
		Dispositions	-165,000.00		165,377.85
SB28P5J4	MCDONALDS CORP 6.3% DUE 10-15-2037	Acquisitions	290,000.00	-386,137.90	
		Dispositions	-490,000.00		587,450.35
		Acquisitions	130,000.00	-124,452.90	
SBMMVFH6	MEAD JOHNSON 4.6% DUE 06-01-2044	Dispositions	-85,000.00		82,846.95
		Dispositions	-275,000.00		277,612.50
		Free Delivery	-275,000.00		
SB65JY23	MEDTRONIC INC 2.625% DUE 03-15-2016	Free Receipt	275,000.00		
		Acquisitions	320,000.00	-304,819.20	
		Dispositions	-220,000.00		226,147.40
SB8PJ5Z7	MEDTRONIC INC 4 DUE 04-01-2043	Acquisitions	325,000.00	-327,058.70	
		Dispositions	-195,000.00		202,164.30
		Dispositions			
SBYMLDT8	MEDTRONIC INC 4.375% DUE 03-15-2035				
SBYZSL1	MEDTRONIC INC 4.625% DUE 03-15-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVG7BR5	MERCK & CO INC NEW 1.85% DUE 02-10-2020	Acquisitions	475,000.00	-503,984.95	
		Dispositions	-290,000.00		304,326.00
SBVFPQ8	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	755,000.00	-754,856.55	
		Dispositions	-755,000.00		752,984.15
SBVG7BS6	MERCK & CO INC 2.35% DUE 02-10-2022 REG	Acquisitions	1,200,000.00	-1,192,664.10	
		Dispositions	-810,000.00		749,229.10
SB736C41	MERCK & CO INC 3.6 DUE 09-15-2042	Acquisitions	280,000.00	-279,622.00	
		Dispositions	-280,000.00		275,912.00
SB9KBC76	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017	Acquisitions	95,000.00	-86,975.35	
		Dispositions	-130,000.00		118,641.90
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037	Acquisitions	500,000.00	-554,515.00	
		Dispositions	-500,000.00		540,895.00
** SB3Q5R19	METLIFE INC FLTG RT 10.75% DUE 08-01-2039	Acquisitions	105,000.00	-119,572.25	
		Dispositions	-395,000.00		457,971.70
** SBVVQ155	METLIFE INC 3% DUE 03-01-2025	Acquisitions	100,000.00	-156,900.00	
		Dispositions	-385,000.00		632,591.25
** SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Acquisitions	740,000.00	-735,767.20	
		Dispositions	-740,000.00		707,806.00
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
** SBGD XK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	525,000.00	-518,410.15	
		Dispositions	-355,000.00		336,980.85
SBVVT0R9	MFRS & TRADERS TR CO BK NT PROGRAM 2.1% DUE 02-06-2020	Acquisitions	235,000.00	-244,284.30	
		Dispositions	-270,000.00		310,093.85
C594918AX2	MICROSOFT CORP 4.875 12-15-2043	Acquisitions	255,000.00	-254,854.65	
		Dispositions	-255,000.00		251,817.60

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For the Year Ended December 31, 2015
EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVWXT28	MICROSOFT CORP 3.5% DUE 02-12-2035	Acquisitions	170,000.00	-183,079.80	
		Dispositions	-180,000.00		194,180.60
SBVWXT40	MICROSOFT CORP 3.75% DUE 02-12-2045	Acquisitions	435,000.00	-429,997.50	
		Dispositions	-435,000.00		413,616.00
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	575,000.00	-570,555.25	
		Dispositions	-575,000.00		561,377.40
SBYV2RR8	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	115,000.00	-105,981.70	
		Dispositions	-115,000.00		103,696.65
SB2374T8	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	Acquisitions	920,000.00	-928,165.50	
		Dispositions	-540,000.00		555,834.30
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	135,000.00	-157,804.20	
		Dispositions	-130,000.00		168,437.10
SBNVNP27	MONSANTO CO NEW 2.75% DUE 07-15-2021	Acquisitions	145,000.00	-152,496.50	
		Dispositions	-145,000.00		148,497.40
SBP4W578	MONSANTO CO NEW 4.7% DUE 07-15-2064	Dispositions	-280,000.00		273,604.80
		Free Delivery	-280,000.00		
		Free Receipt	280,000.00		
SB995VW7	MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	Acquisitions	605,000.00	-522,810.50	
		Dispositions	-130,000.00		116,546.30
SB94Q0S4	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019	Acquisitions	320,000.00	-355,603.20	
		Dispositions	-320,000.00		353,788.80
SB6TR434	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008	Acquisitions	1,480,000.00	-1,693,934.00	
		Dispositions	-1,480,000.00		1,661,307.85
SBXVMCB0	MORGAN STANLEY 2.65% DUE 01-27-2020	Acquisitions	820,000.00	-931,946.40	
		Dispositions	-820,000.00		929,289.60
		Acquisitions	1,430,000.00	-1,428,741.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYNCYZ3	MORGAN STANLEY 2.8% DUE 06-16-2020	Dispositions	-1,430,000.00		1,452,322.30
		Acquisitions	150,000.00	-149,923.50	
SB98DXJ3	MORGAN STANLEY 3.75% DUE 02-25-2023	Dispositions	-150,000.00		149,535.00
		Acquisitions	660,000.00	-668,085.00	
SBWXTWR8	MORGAN STANLEY 3.95% DUE 04-23-2027	Dispositions	-660,000.00		680,724.00
		Acquisitions	1,570,000.00	-1,550,979.60	
SBVJXZY5	MORGAN STANLEY 4.3% DUE 01-27-2045	Dispositions	-1,570,000.00		1,518,139.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
		Acquisitions	1,885,000.00	-1,889,585.20	
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Dispositions	-1,625,000.00		1,594,615.70
		Acquisitions	560,000.00	-558,779.20	
SB970NV7	MORGAN STANLEY 4.875% DUE 11-01-2022	Dispositions	-85,000.00		86,418.65
		Acquisitions	480,000.00	-513,120.00	
SBYTCKF9	MORGAN STANLEY 4% DUE 07-23-2025	Dispositions	-480,000.00		507,480.00
		Acquisitions	2,505,000.00	-2,523,105.60	
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Dispositions	-2,505,000.00		2,571,441.55
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00		
		Acquisitions	475,000.00	-634,468.90	
SB4021X3	MORGAN STANLEY 7.25% DUE 04-01-2032	Dispositions	-290,000.00		362,125.40
		Acquisitions	110,000.00	-146,984.20	
SBFNWVD7	MORGAN STANLEY 7.3% DUE 05-13-2019	Dispositions	-130,000.00		171,915.90
		Acquisitions	590,000.00	-701,126.50	
SBYZ5G98	MUFG AMERS HLDGS CORP 2.25% DUE 02-10-2020	Dispositions	-1,040,000.00		1,228,383.70
		Acquisitions	475,000.00	-474,909.75	
		Dispositions	-475,000.00		473,138.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWXTX53	NATIONAL RURAL UTIL COOP .95% DUE 04-24-2017 .95% DUE 04-24-2017	Free Delivery	-175,000.00		
		Free Receipt	175,000.00		
		Acquisitions	260,000.00	-259,836.20	
		Dispositions	-260,000.00		259,464.40
		Free Delivery	-260,000.00		
SB86PMS6	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023	Free Receipt	260,000.00		
		Acquisitions	470,000.00	-466,067.00	
		Dispositions	-470,000.00		458,985.80
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	270,000.00	-267,007.20	
		Dispositions	-160,000.00		157,822.40
SB56D2T0	NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041	Acquisitions	125,000.00	-149,118.75	
		Dispositions	-125,000.00		149,430.00
SB84RZ52	NETAPP INC 2% DUE 12-15-2017	Dispositions	-590,000.00		591,136.70
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00		
SB8CL051	NEWMARKET CORP 4.1% DUE 12-15-2022	Dispositions	-425,000.00		429,420.00
		Free Delivery	-425,000.00		
		Free Receipt	425,000.00		
SB1WV0T6	NEXEN INC 6.4% DUE 05-15-2037	Acquisitions	255,000.00	-308,087.20	
		Dispositions	-630,000.00		762,728.05
SB3N5358	NISOURCE FIN CORP 5.95% DUE 06-15-2041	Acquisitions	505,000.00	-618,352.20	
		Dispositions	-225,000.00		268,136.25
SB4THY29	NOBLE HLDG INTL GTD SR NT 4.9 DUE 08-01-2020	Dispositions	-145,000.00		135,637.35
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	Acquisitions	660,000.00	-654,681.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQMN08	NORTHN STS PWR CO 2.2% DUE 08-15-2020	Dispositions	-340,000.00		325,250.95
		Acquisitions	720,000.00	-718,675.20	
		Dispositions	-375,000.00		375,590.10
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
SB5T1Z14	NORTHROP GRUMMAN 3.5% DUE 03-15-2021	Acquisitions	1,130,000.00	-1,197,393.20	
		Dispositions	-1,130,000.00		1,167,427.55
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	125,000.00	-130,051.25	
		Dispositions	-335,000.00		360,887.65
SBDCBVQ4	NOVARTIS CAP CORP 3% DUE 11-20-2025	Acquisitions	630,000.00	-623,763.00	
		Dispositions	-200,000.00		198,404.00
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Acquisitions	95,000.00	-101,138.90	
		Dispositions	-285,000.00		306,431.65
SB4Y2XV1	NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40	Acquisitions	240,000.00	-286,449.60	
		Dispositions	-330,000.00		401,750.70
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045	Acquisitions	510,000.00	-506,111.10	
		Dispositions	-190,000.00		193,643.50
SBWFRFN7	ONCOR ELEC 3.75% DUE 04-01-2045	Acquisitions	435,000.00	-409,748.75	
		Dispositions	-300,000.00		267,369.00
S2364704	ONCOR ELEC 7% DUE 09-01-2022	Acquisitions	630,000.00	-769,009.60	
		Dispositions	-170,000.00		207,451.00
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00		
C6832348K7	ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG	Dispositions	-190,000.00		210,727.10
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00		
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	695,000.00	-669,944.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Dispositions	-405,000.00		394,004.05
		Acquisitions	325,000.00	-326,783.35	
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Dispositions	-425,000.00		448,388.75
		Acquisitions	350,000.00	-346,429.30	
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Dispositions	-60,000.00		56,952.00
		Acquisitions	520,000.00	-590,348.45	
SBSKRV36	OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	Dispositions	-325,000.00		371,790.80
		Dispositions	-490,000.00		496,691.10
SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG	Acquisitions	175,000.00	-222,904.50	
		Dispositions	-175,000.00		217,465.15
C71654QBR2	PETROLEOS MEXICANOS 6.375% 01-23-2045	Acquisitions	360,000.00	-358,722.00	
		Dispositions	-360,000.00		370,477.90
C71654QAZ5	PETROLEOS 6.5% DUE 06-02-2041	Acquisitions	555,000.00	-580,215.20	
		Dispositions	-800,000.00		759,911.90
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	575,000.00	-559,235.30	
		Dispositions	-840,000.00		852,669.85
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	125,000.00	-189,827.50	
		Dispositions	-345,000.00		484,343.75
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	Acquisitions	800,000.00	-764,387.45	
		Dispositions	-560,000.00		532,873.60
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044	Acquisitions	485,000.00	-479,909.10	
		Dispositions	-115,000.00		121,487.15
		Acquisitions	135,000.00	-130,604.40	
		Dispositions	-95,000.00		103,094.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYX08D3	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	Acquisitions	1,605,000.00	-1,612,928.20	
		Dispositions	-400,000.00		363,638.00
SBT8RSL2	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	145,000.00	-135,662.00	
		Dispositions	-255,000.00		215,045.40
SBLS1272	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	345,000.00	-306,924.80	
		Dispositions	-175,000.00		175,101.50
SBYNHY36	PNC BK N A PITT PA MEDIUM TERM SR 1.6% 06-01-2018	Acquisitions	265,000.00	-264,822.45	
		Dispositions	-265,000.00		264,088.40
SBYV2RV2	PNC BK N A PITT PA 2.45% DUE 11-05-2020	Acquisitions	465,000.00	-464,693.10	
		Dispositions	-465,000.00		464,390.85
SB3WV4Q5	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Acquisitions	40,000.00	-46,844.00	
		Dispositions	-90,000.00		108,675.00
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	Acquisitions	125,000.00	-123,663.75	
		Dispositions	-195,000.00		204,494.70
SB6SSDS6	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041	Acquisitions	75,000.00	-94,485.00	
		Dispositions	-120,000.00		136,797.60
C745332CG9	PUGET SOUND ENERGY 4.3% DUE 05-20-2045	Acquisitions	365,000.00	-363,357.50	
		Dispositions	-175,000.00		177,320.50
SBWVF591	PVT EXPT FDG CORP FIXED 2.3% DUE 09-15-2020	Acquisitions	880,000.00	-877,685.60	
		Dispositions	-880,000.00		891,298.39
SB0F7168	PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO	Acquisitions	455,000.00	-461,934.20	
		Dispositions	-455,000.00		455,000.00
SBYQ2676	PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045	Acquisitions	395,000.00	-398,598.90	
		Dispositions	-195,000.00		196,683.25
SBRGCMF7	PVTPL BAYER US FIN LLC NT 144A 3% DUE 10-08-2021 BEO	Dispositions	-490,000.00		492,278.50

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SB40YPF9	PVTPL BP AMI LEASING INC 5.523 DUE 05-08-2019/05-08-2009 BEO	Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
		Dispositions	-300,000.00		331,836.00
		Free Delivery	-300,000.00		
SB7ZR5V0	PVTPL BROADCOM CORP 2.5 DUE 08-15-2022	Free Receipt	300,000.00		
		Dispositions	-200,000.00		193,877.90
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00		
SBYMXZD2	PVTPL CCO SAFARI II LLC SR SECD NT 144A 6.834% 23 OCT 2055	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		181,308.60
SBYMPH0	PVTPL CCO SAFARI II LLC. SR SECD NT 144A 6.384% 23 OCT 2035	Acquisitions	435,000.00	-435,772.50	
		Dispositions	-435,000.00		438,196.70
SBY58YB5	PVTPL COLUMBIA PIPELN GROUP INC GTD SRNT144A 5.8 DUE 06-01-2045/05-22-2015 BEO	Acquisitions	300,000.00	-299,316.00	
		Dispositions	-300,000.00		302,170.00
SBTKHKS1	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	Acquisitions	390,000.00	-370,822.00	
		Dispositions	-300,000.00		307,721.00
C233851BR4	PVTPL DAIMLER FIN N AMER 2.25% DUE 03-02-2020	Acquisitions	290,000.00	-289,333.00	
		Dispositions	-290,000.00		286,418.50
C233851AT1	PVTPL DAIMLER FIN NA LLC 1.25 DUE 01-11-2016 REG	Dispositions	-585,000.00		585,807.30
		Free Delivery	-585,000.00		
		Free Receipt	585,000.00		
C26867LAL4	PVTPL EMD FINANCE LLC 3.25% DUE 03-19-2025 BEO	Acquisitions	475,000.00	-472,069.25	
		Dispositions	-475,000.00		480,320.00
SBYV8H09	PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO	Acquisitions	535,000.00	-535,040.35	
		Dispositions	-250,000.00		264,065.00
SBYTH6T0	PVTPL HEINZ H J CO SR NT 144A 3.5% DUE 07-15-2022/07-02-2015 BEO	Acquisitions	795,000.00	-793,123.80	
		Dispositions	-795,000.00		803,363.40

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Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYTH463	PVTPL HEINZ H J CO SR NT 144A 3.95% DUE 07-15-2025/07-02-2015 BEO	Acquisitions	300,000.00	-301,071.00	
		Dispositions	-300,000.00		300,999.00
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	1,065,000.00	-1,330,791.10	
		Dispositions	-385,000.00		485,754.50
SBYSLBD2	PVTPL HEINZ(H.J.)CO BNDS 5.2% DUE 07-15-2045 BEO	Acquisitions	1,090,000.00	-1,101,904.20	
		Dispositions	-1,090,000.00		1,122,659.25
SBYZFGD2	PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO	Acquisitions	205,000.00	-199,180.85	
		Dispositions	-115,000.00		110,793.30
SBYZFGB0	PVTPL HEWLETT PACKARD ENTERPRISE CO 144A3.6% DUE 10-15-2020/10-09-2015 BEO	Acquisitions	620,000.00	-619,826.40	
		Dispositions	-620,000.00		621,550.00
SB5NKKP6	PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	Acquisitions	150,000.00	-178,830.00	
		Dispositions	-135,000.00		157,750.20
SBN40J09	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO	Dispositions	-100,000.00		100,390.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBVYP8B4	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	Acquisitions	185,000.00	-181,640.40	
		Dispositions	-140,000.00		126,544.60
SBT78FB5	PVTPL MEDTRONIC INC SR NT 144A 1.5% DUE 03-15-2018 BEO	Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBT78FF9	PVTPL MEDTRONIC INC SR NT 144A 3.5% DUE 03-15-2025 BEO	Acquisitions	710,000.00	-737,107.80	
		Dispositions	-710,000.00		734,544.70
SBT78FH1	PVTPL MEDTRONIC INC SR NT 4.625% DUE 03-15-2045	Acquisitions	600,000.00	-662,105.60	
		Dispositions	-495,000.00		513,360.30
SBGMTTQ5	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	Acquisitions	140,000.00	-152,135.20	
		Dispositions	-75,000.00		86,190.75
SB5NTVF0	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/01-11-2010 BEO				

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EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3YCMZ1	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	Dispositions	-205,000.00		225,374.95
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
C71656LBE0	PVTPL PETROLEOS MEXICANOS 5.625% DUE 01-23-2046 BEO	Acquisitions	100,000.00	-150,033.00	
		Dispositions	-70,000.00		105,357.70
C71656LBC4	PVTPL PETROLEOS MEXICANOS BOOKENTRY SER C 3.5% 07-23-2020	Acquisitions	2,930,000.00	-2,701,166.20	
		Dispositions	-2,830,000.00		2,465,856.25
C71656LBB6	PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG	Acquisitions	175,000.00	-174,870.50	
		Dispositions	-175,000.00		177,843.75
SBRJ64L6	PVTPL PETROLEOS MEXICANOS TRANCHE # TR 00025 4.25% DUE 01-15-2025 REG	Acquisitions	505,000.00	-507,525.00	
		Dispositions	-515,000.00		447,000.40
C761713BM7	PVTPL REYNOLDS AMERN INC SR NT 3.75% DUE 05-20-2023	Acquisitions	210,000.00	-211,312.50	
		Dispositions	-210,000.00		185,850.00
SBQZJ939	PVTPL ROCHE HLDGS INC 2.875% DUE 09-29-2021	Acquisitions	1,185,000.00	-1,155,422.40	
		Dispositions	-895,000.00		874,692.45
C82937TAC6	PVTPL SINOPEC CAP 2013 LTD GTD SR NT 144A 1.25% DUE 04-24-2016 BEO	Dispositions	-240,000.00		242,858.40
		Free Delivery	-240,000.00		
		Free Receipt	240,000.00		
C83238PAB0	PVTPL SMITHS GROUP PLC GTD NT 144A 7.2% DUE 05-15-2019 BEO	Dispositions	-730,000.00		729,854.00
		Free Delivery	-730,000.00		
		Free Receipt	730,000.00		
SBVYHM85	PVTPL SMUCKER J M CO NT 144A 2.5% DUE 03-15-2020 BEO	Dispositions	-430,000.00		482,472.90
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00		
SBWCN5Q1	PVTPL SMUCKER J M CO NT 144A 4.375% DUE 03-15-2045 BEO	Acquisitions	165,000.00	-164,293.80	
		Dispositions	-165,000.00		165,392.70
		Acquisitions	195,000.00	-191,704.50	

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For the Year Ended December 31, 2015
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7V9MC0	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022	Dispositions	-195,000.00		194,181.95
		Dispositions	-100,000.00		93,153.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
C90351DAB3	PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO	Acquisitions	1,065,000.00	-1,063,008.45	
		Dispositions	-500,000.00		501,635.00
SBWDP6T6	PVTPL VERIZON COMMUNICATIONS INC 4.522% DUE 09-15-2048	Acquisitions	1,050,000.00	-996,046.65	
		Dispositions	-2,152,015.95		2,050,516.35
SBWFR399	PVTPL VERIZON COMMUNICATIONS INC 144A 4.672% 03-15-2055	Acquisitions	1,525,000.00	-1,395,386.15	
		Dispositions	-845,746.24		733,754.19
SBYZR2N0	PVTPL 21ST CENTY FOX AMER INC 144A 4.95%DUE 10-15-2045/10-21-2015 BEO	Acquisitions	130,000.00	-129,177.10	
		Dispositions	-130,000.00		130,585.00
SBWB63F6	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045	Acquisitions	130,000.00	-129,892.10	
		Dispositions	-130,000.00		128,489.40
SB54KXY5	QUEST DIAGNOSTICS 4.7% DUE 04-01-2021	Dispositions	-95,000.00		102,918.25
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
C21684AAD8	RABOBANK NEDERLAND 5.25% DUE 08-04-2045	Acquisitions	950,000.00	-960,789.80	
		Dispositions	-50,000.00		52,440.50
SBSTLMR0	RAYTHEON CO 4.2% DUE 12-15-2044	Acquisitions	245,000.00	-269,884.65	
		Dispositions	-395,000.00		408,034.55
SB76RCW9	RAYTHEON CO 4.7% DUE 12-15-2041	Acquisitions	165,000.00	-184,405.65	
		Dispositions	-165,000.00		175,571.55
SBYT34J4	REGENCY CTRS L P 3.9% 11-01-2025	Acquisitions	365,000.00	-362,313.60	
		Dispositions	-365,000.00		368,778.35
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00		

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For the Year Ended December 31, 2015
EIN: 84-0857401
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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDF27B1	REGENCY ENERGY PARTNERS 5.75 DUE 09-01-2020 REG	Acquisitions	345,000.00	-376,508.85	
		Dispositions	-345,000.00		376,200.85
SBHB23D7	REGENCY ENERGY 4.5 DUE 11-01-2023	Acquisitions	205,000.00	-208,513.70	
		Dispositions	-205,000.00		188,483.15
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
C759136QP2	REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE	Acquisitions	30,000.00	-38,512.20	
		Dispositions	-65,000.00		92,511.25
SBWB8YT3	REPUBLIC SVCS INC 3.2% DUE 03-15-2025	Acquisitions	150,000.00	-149,376.00	
		Dispositions	-150,000.00		145,740.00
SB86N2X5	REPUBLIC SVCS INC 3.55% DUE 06-01-2022	Acquisitions	200,000.00	-203,686.00	
		Dispositions	-100,000.00		100,966.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00		
SBZ0PJX5	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025	Acquisitions	980,000.00	-977,030.60	
		Dispositions	-980,000.00		995,827.00
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	1,165,000.00	-1,179,818.40	
		Dispositions	-1,165,000.00		1,219,320.70
SBYV6145	ROGERS 3.625% DUE 12-15-2025	Acquisitions	115,000.00	-114,139.80	
		Dispositions	-115,000.00		113,855.75
SBWBVVS0	SAN DIEGO GAS & 1.914% DUE 02-01-2022	Acquisitions	415,000.00	-415,000.00	
		Dispositions	-29,642.62		29,642.62
SBXQ9F39	SHELL INTERNATIONAL FIN 3.25% 05-11-2025	Acquisitions	740,000.00	-735,346.00	
		Dispositions	-740,000.00		734,168.55
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	1,220,000.00	-1,223,310.90	
		Dispositions	-455,000.00		453,314.00
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035				

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EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB93L8Z3	SHERWIN WILLIAMS CO 4 DUE 12-15-2042	Acquisitions	590,000.00	-586,740.90	
		Dispositions	-590,000.00		584,941.25
SBYW41J3	SHERWIN WILLIAMS 3.45% DUE 08-01-2025	Acquisitions	135,000.00	-134,543.70	
		Dispositions	-275,000.00		283,460.10
SBYY8XV9	SHERWIN WILLIAMS 4.55% DUE 08-01-2045	Acquisitions	525,000.00	-524,690.25	
		Dispositions	-525,000.00		533,094.65
		Free Delivery	-110,000.00		
		Free Receipt	110,000.00		
SBMNDL84	SIGNET UK FIN PLC SR NT 4.7 DUE 06-15-2024	Acquisitions	870,000.00	-885,980.95	
		Dispositions	-115,000.00		121,302.00
SBVDPXD2	SOUTHERN CAL EDISON 3.6% 02-01-2045	Dispositions	-145,000.00		145,613.02
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
C842400GF4	SOUTHN CAL EDISON 1.845% DUE 02-01-2022	Acquisitions	485,000.00	-458,429.60	
		Dispositions	-485,000.00		436,579.10
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Acquisitions	1,295,000.00	-1,295,000.00	
		Dispositions	-92,500.00		92,500.00
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	320,000.00	-307,520.00	
		Dispositions	-125,000.00		121,766.25
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	515,000.00	-487,208.85	
		Dispositions	-160,000.00		156,119.00
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	180,000.00	-170,337.00	
		Dispositions	-200,000.00		207,593.10
SBYYG2B6	STARBUCKS CORP 2.7% DUE 06-15-2022	Acquisitions	505,000.00	-622,904.10	
		Dispositions	-305,000.00		386,537.70
		Acquisitions	665,000.00	-664,873.65	
		Dispositions	-665,000.00		658,935.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYYG2D8	STARBUCKS CORP 4.3% DUE 06-15-2045	Acquisitions	165,000.00	-164,336.70	
		Dispositions	-165,000.00		168,986.40
SBYV7PL3	STATE STREET CORP 3.55% DUE 08-18-2025	Acquisitions	150,000.00	-149,799.00	
		Dispositions	-150,000.00		154,504.50
SBYQGY29	STRYKER CORP 3.375% DUE 11-01-2025	Acquisitions	255,000.00	-254,977.05	
		Dispositions	-255,000.00		253,633.20
SBYY60P6	SUMITOMO MITSUI BKG CORP SR BD RESTRICTED .9 01-18-2016	Dispositions	-700,000.00		700,140.00
		Free Delivery	-375,000.00		
		Free Receipt	375,000.00		
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	305,000.00	-292,663.75	
		Dispositions	-125,000.00		131,275.00
SBVRZ930	SYNCHRONY FINL 2.7% DUE 02-03-2020	Acquisitions	475,000.00	-474,007.25	
		Dispositions	-475,000.00		470,582.50
SB8L2KS8	SYSCO CORP 2.6% DUE 06-12-2022	Dispositions	-430,000.00		414,150.20
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00		
SBFZDDV0	TARGET CORP 6.5% DUE 10-15-2037	Acquisitions	455,000.00	-634,647.50	
		Dispositions	-145,000.00		186,594.00
SBG494B3	TECK RESOURCES LTD 6% DUE 08-15-2040	Acquisitions	155,000.00	-117,905.40	
		Dispositions	-405,000.00		290,231.50
SB83TSX8	TIME WARNER CABLE 6.75% DUE 07-01-2018	Acquisitions	415,000.00	-478,113.20	
		Dispositions	-25,000.00		27,956.50
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	Acquisitions	905,000.00	-891,189.85	
		Dispositions	-905,000.00		882,600.95
SBG494Y6	TIME WARNER INC NEW NT 4.75 DUE 03-29-2021	Dispositions	-510,000.00		551,596.60
		Free Delivery	-280,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3WWGW8	TIME WARNER INC 6.1 07-15-2040	Free Receipt	280,000.00		
		Acquisitions	635,000.00	-730,856.70	
		Dispositions	-390,000.00		445,362.50
SB5LPVC7	TIME WARNER INC 6.25% DUE 03-29-2041	Acquisitions	445,000.00	-505,394.35	
		Dispositions	-420,000.00		474,938.45
SBY20SB9	TOLEDO HOSP 4.982% DUE 11-15-2045	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		142,210.60
SB9L3JK3	TOTAL CAP INTL 2.875% DUE 02-17-2022	Acquisitions	365,000.00	-362,558.15	
		Dispositions	-180,000.00		176,896.80
		Free Delivery	-180,000.00		
		Free Receipt	180,000.00		
SBY264V9	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00054 2.15% DUE 03-12-2020	Acquisitions	70,000.00	-69,947.50	
		Dispositions	-70,000.00		69,895.00
SBYM7GD1	TOYOTA MTR CR CORP 1.55% DUE 07-13-2018	Acquisitions	1,260,000.00	-1,258,929.00	
		Dispositions	-1,260,000.00		1,258,223.40
SBYM8GP6	TRANCHE # TR 78 11/27/2015 2.45% DUE 11-27-2020/10-27-2020	Acquisitions	705,000.00	-704,541.75	
		Dispositions	-705,000.00		705,063.45
SB50NCM9	TRAVELERS COS INC SR NT 5.9% DUE 06-02-2019/06-02-2009	Dispositions	-250,000.00		283,842.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00		
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043	Acquisitions	145,000.00	-153,621.50	
		Dispositions	-240,000.00		261,671.45
SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040	Acquisitions	70,000.00	-89,338.20	
		Dispositions	-125,000.00		146,745.55
SBYMYNV9	TYCO INTL FIN S A 3.9% DUE 02-14-2026	Acquisitions	545,000.00	-551,688.80	
		Dispositions	-340,000.00		345,232.60
SBYXJMW7	U S BK NATL ASSN CINCINNATI 1.35% DUE 01-26-2018				

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SBYZ6260	UBS AG STAMFORD 1.375% DUE 06-01-2017	Acquisitions	455,000.00	-454,308.40	
		Dispositions	-455,000.00		455,147.70
SBMBMJL2	UNION BANK 2.25 DUE 05-06-2019 REG	Acquisitions	770,000.00	-769,276.20	
		Dispositions	-770,000.00		767,297.30
		Free Delivery	-770,000.00		
		Free Receipt	770,000.00		
SBYPCRC9	UNION PAC CORP 3.25% DUE 08-15-2025	Acquisitions	250,000.00	-251,342.50	
		Dispositions	-185,000.00		185,366.30
SB54WF45	UNION PAC CORP 4.75% DUE 09-15-2041	Acquisitions	520,000.00	-530,171.20	
		Dispositions	-520,000.00		521,071.20
SBJ7B6G6	UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	Acquisitions	90,000.00	-94,428.90	
		Dispositions	-515,000.00		552,559.45
SBYTRVX9	UNITEDHEALTH GROUP 3.75% DUE 07-15-2025	Acquisitions	225,000.00	-249,185.25	
		Dispositions	-225,000.00		248,157.00
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	720,000.00	-718,048.80	
		Dispositions	-720,000.00		733,226.40
SBG495L0	UTD PARCEL SVC INC 6.2% DUE 01-15-2038	Acquisitions	980,000.00	-1,013,846.05	
		Dispositions	-245,000.00		256,965.80
S2281687	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO	Acquisitions	165,000.00	-221,547.15	
		Dispositions	-165,000.00		212,119.05
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042	Acquisitions	210,000.00	-292,370.40	
		Dispositions	-210,000.00		277,410.00
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045	Acquisitions	165,000.00	-165,603.90	
		Dispositions	-340,000.00		367,654.40
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Acquisitions	415,000.00	-412,675.60	
		Dispositions	-415,000.00		414,018.55

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See accompanying independent auditor's report and notes to financial statements

The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Acquisitions	225,000.00	-213,988.50	
		Dispositions	-200,000.00		182,464.40
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045	Acquisitions	810,000.00	-695,880.65	
		Dispositions	-1,360,000.00		1,212,953.85
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037	Acquisitions	805,000.00	-762,160.45	
		Dispositions	-180,000.00		162,383.40
SBV9CMB8	VENTAS REALTY LP 3.5% DUE 02-01-2025	Acquisitions	235,000.00	-264,636.20	
		Dispositions	-140,000.00		170,756.60
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	230,000.00	-229,224.90	
		Dispositions	-230,000.00		224,972.20
SBF320C9	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	Acquisitions	305,000.00	-273,606.35	
		Dispositions	-975,000.00		871,742.20
		Dispositions	-655,000.00		716,779.35
SBF32030	VERIZON COMMUNICATIONS 6.4 NTS DUE 09-15-2033 USD REG	Free Delivery	-490,000.00		
		Free Receipt	490,000.00		
		Acquisitions	605,000.00	-774,720.65	
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO	Dispositions	-45,000.00		56,485.80
		Acquisitions	140,000.00	-187,994.80	
SBG49695	VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO	Dispositions	-401,000.00		531,740.45
		Acquisitions	655,000.00	-862,929.75	
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Dispositions	-440,000.00		587,998.40
		Acquisitions	130,000.00	-113,258.60	
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Dispositions	-130,000.00		115,229.40
		Acquisitions	515,000.00	-510,046.05	
SBQ3G0H3	VERIZON 5.012% DUE 08-21-2054	Dispositions	-925,000.00		927,641.00
		Acquisitions	235,000.00	-256,620.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Dispositions	-525,000.00		555,719.00
		Acquisitions	1,875,000.00	-1,786,108.85	
SBKX5BV9	VERIZON 5.05% DUE 03-15-2034	Dispositions	-1,277,000.00		1,223,574.94
		Acquisitions	660,000.00	-678,780.00	
SBCZYK11	VIACOM INC NEW 2.5% DUE 09-01-2018	Dispositions	-175,000.00		186,854.50
		Dispositions	-205,000.00		205,133.25
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Free Delivery	-205,000.00		
		Free Receipt	205,000.00		
		Acquisitions	450,000.00	-343,067.50	
C92553PAZ5	VIACOM INC NEW 4.85% DUE 12-15-2034	Dispositions	-435,000.00		345,863.95
		Acquisitions	465,000.00	-412,286.85	
SBK1L2R2	VIACOM INC NEW 5.25% DUE 04-01-2044	Dispositions	-240,000.00		208,874.40
		Acquisitions	455,000.00	-412,975.25	
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Dispositions	-395,000.00		353,192.50
		Acquisitions	525,000.00	-484,624.35	
SBYPHGM7	VISA INC 2.8% DUE 12-14-2022	Dispositions	-735,000.00		729,117.15
		Acquisitions	365,000.00	-364,492.65	
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Dispositions	-95,000.00		95,265.05
		Acquisitions	1,125,000.00	-1,126,942.25	
SB1SBFX9	VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	Dispositions	-165,000.00		167,575.50
		Acquisitions	125,000.00	-135,397.50	
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Dispositions	-325,000.00		379,330.50
		Acquisitions	355,000.00	-334,049.00	
SB241P74	VODAFONE GROUP PLC 5.625% DUE 02-27-2017	Dispositions	-420,000.00		401,562.70
		Dispositions	-625,000.00		657,716.45
		Free Delivery	-290,000.00		

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF6DY94	WAL-MART STORES INC 4.75 DUE 10-02-2043	Free Receipt	290,000.00		
		Acquisitions	510,000.00	-561,543.70	
		Dispositions	-380,000.00		423,612.65
SBJ0K1P4	WAL-MART STORES 6.5% DUE 08-15-2037	Acquisitions	770,000.00	-1,000,089.60	
		Dispositions	-710,000.00		934,094.25
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	265,000.00	-273,029.50	
		Dispositions	-145,000.00		136,956.85
SBSL6W51	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	Acquisitions	350,000.00	-335,813.10	
		Dispositions	-645,000.00		663,542.60
SBSL6W84	WALGREENS BOOTS 4.5% DUE 11-18-2034	Acquisitions	325,000.00	-301,634.50	
		Dispositions	-80,000.00		74,508.80
SBVYS556	WASTE MANAGEMENT INC 3.9% DUE 03-01-2035	Acquisitions	285,000.00	-284,526.90	
		Dispositions	-285,000.00		282,389.10
SBVYS567	WASTE MANAGEMENT INC 4.1% DUE 03-01-2045REG	Acquisitions	335,000.00	-327,873.90	
		Dispositions	-335,000.00		321,175.90
SBVYS545	WASTE MGMT INC DEL 3.125% DUE 03-01-2025	Acquisitions	390,000.00	-388,338.60	
		Dispositions	-390,000.00		388,073.40
SB2QH3D2	WEATHERFORD INTL 7% DUE 03-15-2038	Acquisitions	45,000.00	-38,789.55	
		Dispositions	-340,000.00		244,800.00
SBXNT219	WEINGARTEN RLTY 3.85% DUE 06-01-2025	Acquisitions	270,000.00	-267,929.10	
		Dispositions	-270,000.00		265,365.00
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00		
SB538726	WELLPOINT INC NT 4.35 DUE 08-15-2020	Acquisitions	350,000.00	-375,371.50	
		Dispositions	-350,000.00		371,528.50
SBYRGP25	WELLS FARGO & CO 2.6% 07-22-2020	Acquisitions	1,100,000.00	-1,099,384.00	

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXVMD84	WELLS FARGO & CO MTN 2.15% 01-30-2020	Dispositions	-1,100,000.00		1,105,749.60
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	1,415,000.00	-1,413,075.60	
		Dispositions	-1,415,000.00		1,398,815.10
SBZ02851	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	Acquisitions	210,000.00	-220,674.40	
		Dispositions	-815,000.00		838,445.25
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Acquisitions	1,075,000.00	-1,074,770.95	
		Dispositions	-1,075,000.00		1,076,166.95
SB8YNT14	WELLS FARGO & CO TRANCHE # SR 00129 3.45% DUE 02-13-2023	Acquisitions	150,000.00	-149,430.00	
		Dispositions	-150,000.00		151,557.80
SB754254	WELLS FARGO & CO 3.5 DUE 03-08-2022	Dispositions	-125,000.00		124,153.75
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00		
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	285,000.00	-297,049.80	
		Dispositions	-585,000.00		600,888.60
SBVXL9F4	WELLS FARGO & CO 3% DUE 02-19-2025	Acquisitions	2,930,000.00	-2,811,205.80	
		Dispositions	-690,000.00		641,314.05
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	1,285,000.00	-1,280,520.90	
		Dispositions	-1,285,000.00		1,272,344.55
SB8HN8P8	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG	Acquisitions	135,000.00	-158,159.80	
		Dispositions	-545,000.00		601,713.25
SBNJZZS9	WILLIAMS COMPANIES INC 4.55 DUE 06-24-2024	Dispositions	-160,000.00		155,846.40
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00		
		Acquisitions	450,000.00	-455,994.00	
		Dispositions	-660,000.00		625,236.20

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB956HF9	WILLIAMS COS INC 3.7% DUE 01-15-2023	Acquisitions	395,000.00	-366,982.65	
		Dispositions	-445,000.00		345,487.50
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	Acquisitions	460,000.00	-427,259.35	
		Dispositions	-545,000.00		424,622.50
S2830807	WILLIAMS COS INC 7.5% DUE 01-15-2031	Acquisitions	225,000.00	-248,539.50	
		Dispositions	-225,000.00		203,362.50
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	480,000.00	-389,260.00	
		Dispositions	-200,000.00		179,738.00
SBW4PZB0	WILLIAMS PARTNERS 4% DUE 09-15-2025	Acquisitions	250,000.00	-249,187.50	
		Dispositions	-250,000.00		212,772.50
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	395,000.00	-358,879.45	
		Dispositions	-395,000.00		315,810.65
SBK74GD9	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	Acquisitions	205,000.00	-194,538.85	
		Dispositions	-200,000.00		203,242.00
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	215,000.00	-256,021.35	
		Dispositions	-140,000.00		171,336.20
SB7KC0S2	WYNDHAM WORLDWIDE CORP 4.25 DUE 03-01-2022 REG	Dispositions	-225,000.00		221,295.55
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00		
SBWT6938	XLIT LTD 5.5% DUE 03-31-2045	Acquisitions	140,000.00	-138,761.00	
		Dispositions	-140,000.00		137,391.80
C988498AK7	YUM BRANDS INC 5.35 DUE 11-01-2043	Acquisitions	125,000.00	-126,047.50	
		Dispositions	-220,000.00		202,899.15
SBC7H8F8	YUM BRANDS INC 6.875% DUE 11-15-2037	Acquisitions	70,000.00	-87,761.80	
		Dispositions	-125,000.00		148,986.25
SBWC4ZD1	ZIMMER HLDGS INC 4.45% DUE 08-15-2045				

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The Gates Group Retirement Plan
Form 5500, Schedule H, Part IV, Line 4i - Schedule of Assets (Acquired and Disposed of within the Plan Year)
For the Year Ended December 31, 2015
EIN: 84-0857401
Plan Number: 333

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG4KTT9	ZOETIS INC 1.15% DUE 02-01-2016	Acquisitions	705,000.00	-695,201.80	
		Dispositions	-155,000.00		145,596.15
		Dispositions	-500,000.00		499,810.00
		Free Delivery	-500,000.00		
SBG3PT39	ZOETIS INC 3.25 DUE 02-01-2023 REG	Free Receipt	500,000.00		
		Dispositions	-150,000.00		141,978.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00		
SBJBQ4X0	21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	Acquisitions	130,000.00	-137,035.60	
		Dispositions	-130,000.00		140,970.70
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	720,000.00	-832,185.20	
SBWWYN04	21ST CENTY FOX 6.4% DUE 12-15-2035	Dispositions	-250,000.00		285,200.00
		Acquisitions	130,000.00	-153,559.90	
SBWXSBS9	21ST CENTY FOX 7.85% DUE 03-01-2039	Dispositions	-175,000.00		207,824.75
		Free Receipt	450,000.00		
		Dispositions	-190,000.00		267,825.90
		Free Receipt	620,000.00		

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SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2015

See the attached Statement of Actuarial Assumptions and Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Numbers 1, 2 and 3

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one year of Continuous Service and attainment of age 21. Effective January 1, 1990, any new employee who is not a member of a collective bargaining unit that is eligible for participation in the plan is excluded from the plan. Effective December 31, 2009, all future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service or the completion of 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 1,000 hours, but always at least equal to Credited Service.

Credited Service

For full-time employees, service is credited using the elapsed time method. For part-time employees, service is credited for each year in which the employee works at least 2,080 hours, and partial years of service are credited on a prorated basis based on a total of 2,080 hours, rounded to the nearest twelfth of a year.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Credited Service was frozen as of August 14, 2008 for members in Document Number 1. Credited Service was frozen as of September 30, 2009 for members in Document Number 2 Appendix J and Appendix K. Credited Service was frozen as of December 31, 2009 for members of the Elizabethtown Polyflex location and April 10, 2011 for members of the Galesburg location in Document Number 3.

Eligible Earnings

For Document Number 2, Eligible Earnings are defined as total cash remuneration paid for services rendered to the Company, including regular pay, task incentive pay, vacation pay, sick leave pay, holiday pay, instructor's pay, funeral leave pay, military reserve training pay, commissions and annual bonuses. No Eligible Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Gates Matchmaker Plan Hypothetical Account Balance

For Document Numbers 2 and 3, the Gates Matchmaker Plan Hypothetical Account Balance as of December 31, 1988 with actual investment return plus the member's Company basic contributions made on and after January 1, 1989 increased with actual investment return between January 1, 1989 and June 30, 1996. Effective July 1, 1996, investment return will be equal to that of the Gates Stable Value Fund of the Gates Matchmaker Plan. The Company basic contribution is currently 3% of applicable earnings.

Gates Matchmaker Plan Offset

For Document Number 2, the Gates Matchmaker Plan Offset is determined by a factor based on age and years of Continuous Service applied to the Gates Matchmaker Plan Hypothetical Account Balance as described in the Plan document.

For Document Number 3, the Gates Matchmaker Plan Offset is determined by converting the Gates Matchmaker Plan Hypothetical Account Balance to an annuity using the 1983 Group Annuity Mortality Table for males and the interest rate which shall be the greater of the PBGC deferred interest rate structure (5.00%, 4.25%, 4.00%) or the deferred interest rate structure published by the PBGC as of the last business day of the second month preceding the last day worked or the last day included in the member's Credited Service, whichever is later.

Target Benefit

For the applicable formulas in Document Numbers 2 and 3, if the Target Benefit is greater than the Gates Matchmaker Plan Offset, the excess of the Target Benefit over the Offset is payable from the Plan.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal

Document Number 1:

A monthly pension equal to \$33.00 multiplied by Credited Service as of August 14, 2008.

Document Number 2:

Appendix J

1 A Target Benefit equal to the greater of (a) or (b):

a The sum of (i), (ii) and (iii):

- i $1/12^{\text{th}}$ of 0.8% multiplied by the Average Eligible Earnings multiplied by Credited Service prior to January 1, 1999.
- ii $1/12^{\text{th}}$ of 0.5% multiplied by the Average Eligible Earnings in excess of \$25,000 multiplied by Credited Service prior to January 1, 1999.
- iii $1/12^{\text{th}}$ of 0.5% multiplied by the Average Eligible Earnings multiplied by Credited Service on and after January 1, 1999 and on and before September 30, 2009.

Average Eligible Earnings are determined to be the average Eligible Earnings during the 60 consecutive months of Continuous Service on and before September 30, 2009 which produce the highest average, limited to the applicable compensation limit, as indexed.

b \$28.50 multiplied by Credited Service on and before September 30, 2009.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of December 31, 1993.

Appendix K

1 A Target Benefit equal to $1/12^{\text{th}}$ of 0.6% multiplied by Career Earnings.

Career Earnings are an employee's aggregate Eligible Earnings received from the Company on or after October 1, 1979 and on or before September 30, 2009.

2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to minimum accrued benefits calculated as of December 31, 1984 and as of December 31, 1993.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Document Number 3:

A Denver Print Shop

- 1 A Target Benefit equal to \$19.50 multiplied by Credited Service.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any subject to a minimum accrued benefit calculated as of March 31, 1989.

B Galesburg Local #685

Members may make a one-time election of either (1) or (2) below:

- 1 A monthly benefit equal to Credited Service as of April 10, 2011 multiplied by:

All amounts shown in US Dollars

In Service On or After	Monthly Rate
April 1, 2005	30.00
April 1, 2007	31.00
April 1, 2009	32.00

Members who elect this option will not be eligible to participate in the Gates Matchmaker Plan.

- 2 A monthly benefit equal to Credited Service frozen as of March 27, 1999 multiplied by \$24.00. Members who elect this option will be eligible to participate in the Gates Matchmaker Plan.

C Elizabethtown Belt and Hose Local #780

- 1 A Target Benefit equal to \$20.00 multiplied by Credited Service.
- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of March 31, 1992.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

D Elizabethtown Polyflex Local #766

- 1 A Target Benefit equal to Credited Service as of December 31, 2009 with each applicable service period multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
15.00	On or before June 30, 1987
16.25	July 1, 1987 - August 31, 1988
17.00	September 1, 1988 - August 31, 1989
17.25	September 1, 1989 - August 31, 1990
18.00	September 1, 1990 - August 31, 1991
19.00	September 1, 1991 - August 31, 1992
20.00	On or after September 1, 1992

- 2 The monthly benefit payable is calculated as the excess of the Target Benefit over the Gates Matchmaker Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of August 13, 1990.

E Los Angeles Distribution Center

A monthly benefit payable equal to Credited Service for the applicable dates multiplied by the rates specified below:

All amounts shown in US Dollars

Monthly Rate	Service Period
13.50	On or before November 16, 1986
14.50	November 17, 1986 - November 30, 1988
15.00	December 1, 1988 - November 30, 1990
15.50	December 1, 1990 - November 30, 1991
16.00	December 1, 1991 - November 30, 1992
16.50	December 1, 1992 - November 30, 1993
17.00	On or after December 1, 1993

Reduced Early

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes age 62.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Unreduced Early

Except for the Los Angeles Distribution Center, if a member has at least 30 years of Continuous Service, the early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, unreduced for early commencement. For members at the Los Angeles Distribution Center, unreduced early retirement benefits require attainment of age 55 and at least 30 years of Continuous Service.

Supplemental Early

For those members retiring with at least 30 years of Continuous Service after age 55 and before age 62, a supplemental early retirement benefit is payable equal to the amount needed to bring the total benefit up to an amount specified by a combination of the member's age and service, varying by the applicable Document. This supplement is payable as a temporary life annuity to age 62 or death, if earlier. Note that members of Appendix K in Document Number 2 are not eligible for a supplement. Also note that this supplement is eliminated for all active members not eligible as of September 30, 2009 (eligibility is age 55 and 30 years of Continuous Service as of that date).

Late

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained age 65. All members of Document Number 2 who are actively employed as of September 30, 2009 are automatically 100% vested. All members of Document Number 3 (Elizabethtown Polyflex) who are actively employed as of December 31, 2009 are automatically 100% vested. All members of Document Number 3 (Galesburg) who are actively employed as of April 10, 2011 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the accrued retirement income.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

A former member of Document Number 1 who is entitled to a vested deferred retirement benefit may elect to receive an immediate retirement benefit as early as age at termination equal to the deferred benefit actuarially reduced for each complete calendar month that the annuity commencement date precedes Normal Retirement Date.

A former member of Document Numbers 2 and 3 who is entitled to a vested deferred retirement benefit and terminated service with at least 10 years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Disability

Disability occurring on or before September 30, 2009 (for Document Number 2), on or before December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and on or before April 10, 2011 (for Galesburg Document Number 3):

Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 years of Continuous Service. The member must also qualify for Social Security disability benefits.

Benefit: The disability retirement benefit is equal to the accrued benefit determined using Credited Service and Eligible Earnings as of the date of disability payable immediately, with no reduction for early commencement.

Disability occurring after September 30, 2009 (for Document Number 2), after December 31, 2009 (for Elizabethtown Polyflex Document Number 3), and after April 10, 2011 (for Galesburg Document Number 3):

Active members are not eligible for disability benefits.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

If the member is covered under Document Number 2, Appendix J and dies while active after (1) the attainment of age 65, (2) the attainment of age 55 and 10 years of Continuous Service, (3) the attainment of age 50 and 20 years of Continuous Service, or (4) has at least 30 years of Continuous Service, no adjustment is made for the joint and survivor option, and the benefit will be paid as a single life annuity with a 5-year guaranteed period.

Single Sum Death Benefit

Eligibility: A member (other than a deferred vested member) covered under Document Number 1, Appendix J of Document Number 2 or Document Number 3 dies after his annuity commencement date, is currently receiving a benefit as of the date of death and is survived by a spouse to whom the member has been married for at least one year.

Benefit: The single lump sum of \$750 for employees of the Los Angeles Distribution Center and \$1,500 for all other covered employees, payable to the surviving spouse.

Form of Payment

Life annuity with an immediate 5-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 5

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each covered employee of Camel Tire Care Products who is a member of the collective bargaining unit becomes a member immediately upon hire. Effective April 17, 1990, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 55 and the completion of 10 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,000 hours and partial years of service are credited on a prorated basis – 1/10th for each 160 hours worked.

Credited Service

Service is credited on the basis of one year for each calendar year in which the member works at least 1,280 hours and partial years of service are credited on a prorated basis based on a total of 1,280 hours.

Credited service accruals were frozen as of April 17, 1990.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal: A monthly pension equal to \$11.00 multiplied by Credited Service.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.4% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attainment of Normal Retirement Date while employed.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit actuarially reduced for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or completion of at least 5 years of Continuous Service with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Form of Payment

Life annuity

Life annuity with an immediate 5-year or 10-year guaranteed period

50%, 75% or 100% joint and survivor annuity

Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 6

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of 1,000 hours during either the first twelve months of employment or any succeeding plan year. Effective June 25, 1996, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month coinciding with or next following the attainment of age 60 and the completion of 10 years of Continuous Service. Hourly employees are also eligible the first day of the month following the attainment of age 62, or age 60 with at least 30 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service / Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours and partial years of service are credited as follows:

Hours	Year of Service
1 – 380	$\frac{1}{4}$
381 – 760	$\frac{1}{2}$
761 – 999	$\frac{3}{4}$
1,000 +	1

Credited Service accruals were frozen as of September 30, 1996.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Compensation

Total cash remuneration paid prior to September 30, 1996, including pre-tax contributions to any 401(k) or cafeteria plan.

Retirement Income

Normal:

- 1 Salaried Members: A monthly pension [(a) + (b) - (c)] as follows:
 - a 1.0% multiplied by monthly Average Final Compensation multiplied by Credited Service.
 - b 0.25% multiplied by monthly Average Final Compensation in excess of 1/12th of 67.4% of the Social Security wage base (for the calendar year immediately preceding the year of determination), multiplied by the minimum of Credited Service earned after September 30, 1991 and 35 years.
 - c Any Scoville plan deferred vested benefit.

Average Final Compensation is determined to be the average Compensation prior to September 30, 1996 and during the highest 5 consecutive plan years during the longer of either (1) the 15 plan years immediately preceding the employee's retirement or termination; or (2) the plan years from the employee's attainment of age 45 to the employee's retirement or termination.

- 2 Hourly Members: A monthly pension equal to \$6.00 multiplied by Credited Service.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. The early retirement benefit for hourly employees is unreduced at age 62 or at age 60 with at least 30 years of Continuous Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or attained Normal Retirement Date while employed. All active members became 100% vested at September 30, 1996.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Continuous Service may, on or after his attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.6% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age, completion of at least 5 years of Continuous Service or otherwise eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but no earlier than the member's earliest early retirement date.

Form of Payment

Life annuity
Life annuity with an immediate 10-year guaranteed period
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 7

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one Year of Service and attainment of age 21. Effective January 1, 2003, future new members and rehired employees are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65.

Early: The first day of the month following the attainment of age 55 and the completion of 10 Years of Service. Former members under the Standard-Thomson Retirement Plan for Salaried Employees are also eligible the first day of the month following the attainment of age 60 and the completion of 5 years of Benefit Accrual Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service / Benefit Accrual Service

Service is credited on the basis of one year for each 12 months of service and partial years of service are credited on a prorated basis.

Former members in the Standard-Thomson Retirement Plan for Salaried Employees will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Former members in the Trico Pension Plan will receive Years of Service and Benefit Accrual Service credit for service credited under that plan.

Benefit Accrual Service was frozen as of September 30, 2009.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Earnings

Compensation received from the Company for services rendered as an eligible employee, including overtime, bonuses and other non-recurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for Target Benefit calculation purposes.

Covered Compensation

Average of Social Security wage bases for the 35-year period ending with the earlier of the year Social Security full retirement age is attained and 2009.

Tomkins Automotive 401(k) Plan Hypothetical Account Balance

The Tomkins Automotive 401(k) Plan Hypothetical Account Balance is the sum of Company basic contributions made on or after January 1, 2003 plus deemed investment return under the Stable Value Fund of the Tomkins Automotive 401(k) Plan. The Company basic contribution is currently 3% of applicable earnings.

Tomkins Automotive 401(k) Plan Offset

The Tomkins Automotive 401(k) Plan Offset is determined by a factor based on age and Years of Service applied to the Tomkins Automotive 401(k) Plan Hypothetical Account Balance as described in the Plan Document.

Target Benefit

If the Target Benefit is greater than the Tomkins Automotive 401(k) Plan Offset, the excess of the Target Benefit over the Offset is payable from the plan.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal:

- 1 A Target Benefit equal to the sum of (a) and (b):
 - a 1.0% multiplied by Average Eligible Earnings multiplied by years of Benefit Accrual Service as of September 30, 2009.
 - b 0.5% multiplied by Average Eligible Earnings over 1/12th of Covered Compensation multiplied by years of Benefit Accrual Service as of September 30, 2009.

Average Eligible Earnings are determined to be the average of the highest 60 consecutive months of Earnings on or before September 30, 2009.
- 2 Former Trico Pension Plan members:

A Target Benefit equal to the greater of (a) or (b):

 - a The sum of (i) and (ii):
 - i The member's accrued benefit under the TRICO plan as of December 31, 1995 (paid as a 5-year certain and life annuity).
 - ii The member's accrued benefit under this plan, based on years of Benefit Accrual Service on or after January 1, 1996 and prior to September 30, 2009.
 - b The member's accrued benefit under the Trico plan as of December 31, 1996.
- 3 Former members under the Standard Thomson Retirement Plan for Salaried Employees

A Target Benefit equal to the greater of (a) or (b):

 - a The excess of (i) over (ii):
 - i The member's accrued benefit under the Standard-Thomson plan as of December 31, 1994.
 - ii The benefit attributable to accumulated employee contributions made under the Standard-Thomson Plan that have been withdrawn on or after January 1, 1995.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

b The sum of (i) and (ii):

1. The member's accrued benefit under this plan.

2. The benefit attributable to the accumulated employee contributions made under the Standard-Thomson plan that have not been withdrawn.

The monthly benefit payable is calculated as the excess of the Target Benefit over the Tomkins Automotive 401(k) Plan Offset with the excess, if any, subject to a minimum accrued benefit calculated as of February 28, 2003.

Early:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Former Trico Pension Plan members:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date, but not less than the member's accrued benefit as of December 31, 1996 under the Trico plan reduced by ½ of 1% for each complete calendar month by which the annuity commencement date precedes age 62.

Former members under the Standard-Thomson Retirement Plan for Salaried Employees:

The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Benefit Accrual Service at early retirement, or an immediate benefit equal to such deferred benefit reduced by 1/3 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date. For those members retiring at or after age 60 with 5 years of Benefit Accrual Service, but less than 10 Years of Service, such deferred benefit is reduced by 5/12 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Late:

A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 7 Years of Service. Partial vesting occurs according to the following schedule:

3 but less than 4 years	20%
4 but less than 5 years	40%
4 but less than 5 years	60%
6 but less than 7 years	80%

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other members who were actively employed as of September 30, 2009 are automatically 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 3/4 of 1% for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date up to 3 years and 5/12 of 1% for each complete calendar month that the annuity commencement date precedes age 62. Effective July 1, 2007, the 10 Years of Service requirement is eliminated from the preceding sentence.

Former members of the Standard-Thomson plan and Trico plan who are entitled to a vested deferred retirement benefit are also eligible for the early retirement benefits as described under the Early Retirement Income section above.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of Normal Retirement Age or after attaining a vested right to a benefit with a surviving spouse.

Benefit: The retirement benefit payable to the eligible spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Non-Spousal Death Benefit

Eligibility: A member without a spouse dies before his annuity commencement date, but after attaining age 55 and completing 10 Years of Service.

Benefit: The retirement benefit that would have been payable to the member if the member had retired on the day preceding his death, payable as a monthly annuity of 60 payments.

Form of Payment

Life annuity with an immediate 5-year or 10-year guaranteed period
25%, 50%, 75% or 100% joint and survivor annuity
Social Security leveling income option with leveling to either age 62 or 65
Lump sum

Former members in the Trico plan will never receive less than the December 31, 1996 accrued benefit payable in any form listed above, but using the Trico plan's actuarial basis for conversion that is in effect as of December 31, 1996.

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 8

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

Each eligible employee becomes a member after completion of one Year of Service. Effective March 1, 2003, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coincident with or next following the attainment of age 65 and the completion of 5 years of participation in the plan.

Early: The first day of the month following the attainment of age 60 and the completion of 10 Years of Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Years of Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours.

Credited Service

Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

No service is credited after February 28, 2003.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal: A monthly pension equal to the appropriate benefit rate listed below multiplied by the minimum of years of Credited Service as of February 28, 2003 and the appropriate service cap:

All Amounts shown in US Dollars.

Facility	Service Cap	Benefit Rate
Granite Falls, MN	28	12.50
Dixon, IL	30	12.00
Eden Prairie, MN	25	9.00
Columbia, MO	25	9.00
St. Augustine, FL	25	10.00
Vanceboro, NC	25	9.00
Spencer, IA	30	16.00

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by the appropriate early retirement reduction factor below for each complete calendar month by which the annuity commencement date precedes Normal Retirement Date:

Facility	Early Retirement Reduction Factor
Granite Falls, MN	0.4%
Dixon, IL	0.5%
Eden Prairie, MN	0.6%
Columbia, MO	0.6%
St. Augustine, FL	0.6%
Vanceboro, NC	0.6%
Spencer, IA	0.6%

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Plan Name: The Gates Group Retirement Plan
EIN / PN: 84-0857401 / 333
Plan Sponsor: Gates Corporation
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 Years of Service or attainment of Normal Retirement Date while employed. Active members at various facilities were also 100% vested at the closing of those facilities. Effective February 28, 2003, all active members were 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more Years of Service may, on or after attainment of age 60, elect to receive an immediate retirement benefit equal to the deferred benefit reduced using the same reduction factors as listed above under the Early Retirement Income section.

Disability

Eligibility: Total and permanent disability as determined by the Committee, and after the completion of 10 Years of Service.

Benefit: The disability retirement benefit is equal to the accrued benefit determined using years of Credited Service and the appropriate service cap and benefit rate payable immediately, with no reduction for early commencement.

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 Years of Service or eligible for a deferred vested benefit with a surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Form of Payment

Life annuity
Life annuity with an immediate 10-year guarantee period
50%, 75% or 100% joint and survivor annuity
Lump sum

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 9

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

All salaried employees hired or rehired on or after January 1, 2003 become a member upon the later of the date of hire or the attainment of age 18. Effective September 30, 2009, future new members are excluded from the plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Late: The first day of any month subsequent to the Normal Retirement Date.

Year of Service

A year of service is determined using the elapsed time method.

Earnings

Compensation received from the Company for service rendered as an eligible employee including overtime, bonuses and other nonrecurring compensation, limited to the applicable compensation limit as indexed. No Earnings after September 30, 2009 will be considered for pay credit accumulations to the account balance.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal / Late: A member's cash accumulation account balance is a nominal account balance determined as 2% of the member's Earnings credited for each plan year up through September 30, 2009 and interest credited on the account balance for each plan year from the last day of the preceding plan year to the last day of the current plan year using the lesser of the annual rate of interest on 30-year Treasury securities and an annual interest rate of 8%. For a member with an annuity commencement date during the year, interest is credited for the partial year.

A monthly retirement income commencing at Normal/Late Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 3 Years of Service or attained Normal Retirement Date while employed.

Effective June 29, 2007, employees who were active members and were part of the Trico divestiture are considered 100% vested.

Effective June 18, 2008, employees who were active members and were part of the Stant divestiture are considered 100% vested.

All other employees who were actively employed as of September 30, 2009 are considered 100% vested.

Benefit: A monthly retirement income commencing at Normal Retirement Date equal to the actuarial equivalent of the cash accumulation account balance as of the member's annuity commencement date projected to Normal Retirement Date using the IRS Interest Rate as of such annuity commencement date and converted to a life annuity using the IRS Interest Rate and IRS Mortality Table as of such annuity commencement date.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Preretirement Death Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age or after attaining a vested right to a benefit.

Benefit: If the member is married, the surviving spouse may choose either (a) a lump sum equal to the cash accumulation account balance as of the annuity commencement date; or (b) the actuarial equivalent of the member's accrued benefit payable as of Normal Retirement Date or date of death if later, determined as of the spouse's annuity commencement date.

If the member is single, the member's beneficiary will receive a lump sum payment of the member's cash accumulation account balance determined as of the annuity commencement date.

Form of Payment

Life annuity
50% or 75% joint and survivor annuity
Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 10

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

First day of the month next following the date of employment. However, due to the plant closure in Buffalo, New York, there are no longer any new employees eligible to participate in this plan.

Retirement Dates

Normal: The first day of the month coinciding with or next following the attainment of age 65.

Early: The first day of the month coinciding with or next following the attainment of age 55 and the completion of 10 Years of Credited Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Credited Service

Service before September 1, 1976: Service is credited on the elapsed time basis with one year of Credited Service for each year that the member worked.

Service after August 31, 1976 and before June 1, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 2,000 hours, and one-tenth of a year for each 200 hours during any calendar year the member worked less than 2,000 hours.

Service after May 31, 1979: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,700 hours, and one-tenth of a year for each 170 hours during any calendar year the member worked less than 1,700 hours.

Credited Service ceased to accrue upon the closure of the Buffalo, New York plant.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Vesting Service

Service before 1976: Service is credited on the elapsed time basis with any fractional year rounded up to a full year.

Service after 1975: Service is credited on the basis of one year for each calendar year during which the member worked at least 1,000 hours. For years in which less than 1,000 hours are worked, the fractional year is rounded up to the next higher one-tenth of a year.

Retirement Income

Normal: A monthly pension equal to Credited Service as of the plant closure date multiplied by the applicable pension rate(s) specified in the Plan document, plus \$11.00.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at Normal Retirement Date equal to the normal retirement benefit based on Credited Service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62. The early retirement benefit is unreduced after the member has attained age 55 and has completed at least 30 years of Credited Service.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Vesting Service or attainment of Normal Retirement Date while employed. All members terminated due to the plant closure are considered fully vested.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income.

A former member who is entitled to a vested deferred retirement benefit and terminated service with 10 or more years of Credited Service may, on or after his attainment of age 55, elect to receive an immediate retirement benefit equal to the deferred benefit reduced by 0.5% for each complete calendar month by which the annuity commencement date precedes age 62.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Preretirement Surviving Spouse Benefit

Eligibility: A member dies prior to his annuity commencement date, but after the attainment of normal retirement age, completion of at least 5 years of Vesting Service or otherwise eligible for a deferred vested benefit with an eligible surviving spouse.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived until his normal retirement age under the plan, begun receiving a benefit in the form of a qualified joint and survivor annuity and died the next day. The surviving spouse may elect an earlier commencement date, but not earlier than the member's earliest early retirement date.

Form of Payment

Life annuity

Life annuity with an immediate 10-year guaranteed period

50%, 75% or 100% joint and survivor annuity

Social Security leveling option with leveling to either age 62 or age 65

Lump sum

Changes in Plan Provisions Since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Applies to Document Number 11

Plan Sponsor

Gates Corporation

Effective Date

Last amended and restated effective January 1, 2012.

Participation

All employees who are members of USWA Local 1753. However, due to the sale of the plant employing all members of this plan, there will be no new entrants to the plan effective December 28, 2002.

Retirement Dates

Normal: First day of the month coincident or next following attainment of age 65.

Early: The first day of any month following the attainment of age 60 and the completion of 15 years of Continuous Service.

Late: The first day of any month subsequent to the Normal Retirement Date.

Continuous Service

Total service prior to termination or retirement. Continuous Service will be the same for vesting and benefit accrual purposes, except that service prior to age 18 will not count toward vesting.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS (cont.)

Schedule SB, Part V – Summary of Plan Provisions

Retirement Income

Normal: For retirements commencing on or after March 1, 2001, a monthly pension of \$15.00 per year of Continuous Service not in excess of 40 years.

Early: The early retirement benefit is, at the member's option, either a deferred benefit commencing at age 65 equal to the normal retirement benefit based on service at early retirement, or an immediate benefit equal to such deferred benefit, reduced by 0.5556% for each month by which the annuity commencement date precedes Normal Retirement Date.

Late: A monthly pension equal to the normal retirement benefit determined as of the member's late retirement date.

Vesting

Eligibility: A member is 100% vested when he has completed at least 5 years of Continuous Service or if he is employed on December 27, 2002.

Benefit: A monthly retirement income commencing at his Normal Retirement Date equal to his accrued retirement income, or after attaining 60, but before 65, actuarially reduced for each month that commencement of payment precedes his Normal Retirement Date.

Pre-Retirement Surviving Spouse Benefit

Eligibility: A vested member dies before his benefit commencement date and has a spouse at time of death.

Benefit: The retirement benefit payable to the spouse is equal to the retirement benefit which would have been payable to such spouse under the Plan's joint and 50% survivor benefit if the member had terminated on his date of death, survived to the earliest date he could have retired, chose a 50% joint and survivor and died the next day.

Form of Payment

Life annuity
50%, 75% or 100% joint and survivor annuity
Lump sum

Changes in Plan Provisions since Last Actuarial Valuation

There have been no changes in the plan provisions since the last actuarial valuation that would affect current valuation results.

Plan Name:	The Gates Group Retirement Plan
EIN / PN:	84-0857401 / 333
Plan Sponsor:	Gates Corporation
Valuation Date:	January 1, 2015

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	0.01	0.01	0.01
USD - United States dollar	0.00	0.00	0.00
Total - all currencies		0.01	0.01
Total Non-Interest Bearing Cash - USD		0.01	0.01
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.00	43,926.27	43,926.27
Total - all currencies		43,926.27	43,926.27
Pending trade sales: United States dollar	0.00	373,012.30	373,012.30
Total - all currencies		373,012.30	373,012.30
Total Receivables - Other - USD		416,938.57	416,938.57
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	3,371,304.66	3,371,304.66	3,371,304.66
Total - all currencies		3,371,304.66	3,371,304.66
Total Interest Bearing Cash - USD		3,371,304.66	3,371,304.66
<i>U.S. Government Securities</i>			
United States - USD			
NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG SEDOL: B4N9J37	928,562.84	947,895.80	930,266.75
NCUA GTD NTS TR 2010-C1 GTD NT CL A-2 2.9 DUE 10-29-2020 REG SEDOL: B5TXBJ0	422,695.39	435,409.27	421,664.01

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG SEDOL: B641YG4	430,113.01	431,526.42	430,795.17
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	4,530,000.00	4,423,057.38	4,399,585.83
UNITED STATES TREAS BILLS 02-11-2016 UNITED STATES TREAS BILLS SEDOL: BYV8226	2,740,000.00	2,739,288.36	2,739,619.14
UNITED STATES TREAS BILLS 03-03-2016 UNITED STATES TREAS BILLS SEDOL: BW39G32	1,150,000.00	1,150,000.00	1,149,797.60
UNITED STATES TREAS NTS DTD 10/31/2015 FLTG RATE .4882591% DUE 10-31-2017 REG SEDOL: BZ1MYH4	930,000.00	927,721.50	929,151.84
UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31-2020 REG SEDOL: BYRLCJ6	4,115,000.00	4,060,378.31	4,042,345.56
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG SEDOL: BYQ26R6	2,870,000.00	2,885,413.38	2,863,608.51
UNITED STATES TREAS NTS DTD 11/30/2015 2% DUE 11-30-2022 REG SEDOL: BYWKS2	1,285,000.00	1,278,474.61	1,277,972.34
UNITED STATES TREAS NTS FLTG RT 10-31-2016 SEDOL: BRYG9T4	745,000.00	744,239.84	744,878.57
UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG SEDOL: BYVX7L5	3,485,000.00	3,475,776.55	3,464,306.07
Total United States - USD		23,499,181.42	23,393,991.39
Total U.S. Government Securities		23,499,181.42	23,393,991.39
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	420,000.00	433,683.37	377,497.68
Total Australia - USD		433,683.37	377,497.68
Canada - USD			
BURLINGTON RES FIN CO 7.2 DUE 08-15-2031/08-14-2031 BEO SEDOL: 2795036	590,000.00	817,008.40	675,289.22
Total Canada - USD		817,008.40	675,289.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
China - USD			
NEXEN INC 6.4% DUE 05-15-2037 SEDOL: B1WV0T6	85,000.00	100,385.10	95,064.77
Total China - USD		100,385.10	95,064.77
France - USD			
TOTAL CAP INTL 2.875% DUE 02-17-2022 SEDOL: B9L3JK3	185,000.00	183,762.35	183,865.03
Total France - USD		183,762.35	183,865.03
Switzerland - USD			
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	645,000.00	657,662.44	672,712.43
Total Switzerland - USD		657,662.44	672,712.43
United Kingdom - USD			
BP CAP MKTS P L C 3.245 DUE 05-06-2022 SEDOL: BCDPC76	250,000.00	255,700.00	246,884.25
BP CAP MKTS P L C 3.814% DUE 02-10-2024 SEDOL: BJT16F3	330,000.00	335,600.10	329,827.74
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	765,000.00	767,999.99	722,211.26
Total United Kingdom - USD		1,359,300.09	1,298,923.25
United States - USD			
ABBVIE INC 1.75% DUE 11-06-2017 SEDOL: BCZM112	440,000.00	443,713.60	439,145.96
ABBVIE INC 2.5% 05-14-2020 SEDOL: BXDZFW8	550,000.00	545,468.49	544,470.30
AMERIPRISE FINL 4% DUE 10-15-2023 SEDOL: BDD8L97	230,000.00	228,891.40	238,926.53
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	750,000.00	724,279.20	713,673.00
BAKER HUGHES INC 5.125% DUE 09-15-2040 SEDOL: B57Y827	220,000.00	223,834.60	217,614.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	70,000.00	70,795.20	70,485.03
BESTFOODS MEDIUM TERM NTS BOOK ENTRY 6.625% DUE 04-15-2028 SEDOL: 2229159	420,000.00	582,737.40	539,015.82
BOEING CO FIXED 3.5% DUE 03-01-2045 SEDOL: BVZ6WM5	150,000.00	149,194.50	138,305.70
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	315,000.00	316,515.52	305,397.23
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	190,000.00	188,937.90	184,410.39
CHEVRON 2.355 DUE 12-05-2022 SEDOL: BB0R427	490,000.00	484,129.80	467,896.59
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	180,000.00	220,104.00	189,685.08
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	335,000.00	433,268.90	327,582.43
CR SUISSE AG 1.75% DUE 01-29-2018 SEDOL: BYZ5MS9	95,000.00	94,944.90	94,733.15
DUKE ENERGY 3.9% DUE 06-15-2021 SEDOL: B4Q37Q5	250,000.00	277,880.00	265,478.75
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	270,000.00	278,093.65	260,132.04
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	160,000.00	161,657.60	156,312.00
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	340,000.00	354,837.60	338,895.34
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	545,000.00	544,891.00	553,587.57
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	695,000.00	714,126.40	684,495.08
GE GLOBAL INS HLDG 7% DUE 02-15-2026 SEDOL: 2435644	35,000.00	43,003.80	43,218.95
GEN ELEC CAP CORP 6.15% DUE 08-07-2037 SEDOL: BCZSZ30	260,000.00	310,536.09	326,403.48
GENERAL ELEC CAP CORP MEDIUM TERM NTS 3.1 DUE 01-09-2023 SEDOL: B85PGG3	132,000.00	131,648.88	133,981.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 SEDOL: BG48W16	701,000.00	907,159.79	915,930.81
GENERAL ELEC CO 4.125% DUE 10-09-2042 SEDOL: B7T4807	460,000.00	451,052.82	449,322.02
HALLIBURTON CO 6.7% DUE 09-15-2038 SEDOL: B3D2F31	170,000.00	213,842.70	199,383.14
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	555,000.00	566,475.28	555,967.37
HOME DEPOT INC 5.4% DUE 09-15-2040 SEDOL: B3LQNX1	175,000.00	220,179.75	203,926.10
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	490,000.00	482,436.14	458,341.10
MEDTRONIC INC 4 DUE 04-01-2043 SEDOL: B8PJ5Z7	830,000.00	792,786.49	770,220.08
MEDTRONIC INC 4.375% DUE 03-15-2035 SEDOL: BYMLDT8	1,005,000.00	1,011,059.77	1,015,896.21
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	115,000.00	101,207.21	104,741.20
NORTHN STS PWR CO 2.2% DUE 08-15-2020 SEDOL: BYQMN08	345,000.00	344,365.20	342,635.03
NORTHN STS PWR CO 4% DUE 08-15-2045 SEDOL: BYQX516	215,000.00	211,489.05	210,172.82
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	320,000.00	317,559.91	310,395.84
ORACLE CORP 2.5% DUE 10-15-2022 SEDOL: BFNWYD8	460,000.00	439,847.02	449,220.82
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	390,000.00	384,099.50	365,665.56
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	290,000.00	274,813.14	274,973.65
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	915,000.00	919,140.49	910,250.24
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	290,000.00	287,041.42	265,301.86
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	1,060,000.00	1,233,029.38	1,179,195.94

** Represents party-in-interest as defined by ERISA

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	70,000.00	69,814.50	72,306.71
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	520,000.00	732,070.04	716,122.16
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	435,000.00	402,284.93	397,331.18
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	240,000.00	225,779.97	226,861.20
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	525,000.00	518,091.90	522,014.33
PNC BK N A PITT PA 1.5% DUE 02-23-2018 SEDOL: BYZ64X1	925,000.00	924,759.50	920,523.00
PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020 SEDOL: BC7H8M5	270,000.00	308,169.90	300,178.44
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00027 6 DUE 12-01-2017 SEDOL: BBVJ5X0	330,000.00	391,990.50	354,360.93
PRUDENTIAL FINL 5.75% DUE 07-15-2033 SEDOL: 2883384	80,000.00	92,824.00	90,631.20
PRUDENTIAL FINL 6.2% DUE 11-15-2040 SEDOL: B6913K6	120,000.00	148,909.20	141,678.00
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS 2.3 09-15-2018 SEDOL: BDT7Z63	250,000.00	249,930.00	252,758.50
SAN DIEGO GAS & 6.125% DUE 09-15-2037 SEDOL: B27ZL53	140,000.00	181,167.00	177,459.38
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	805,000.00	806,336.30	764,977.01
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	347,000.00	420,844.91	424,575.67
ST STR CORP 3.7 DUE 11-20-2023 SEDOL: BLSP5B9	165,000.00	172,609.80	171,686.30
STATE STR CORP 2.875% DUE 03-07-2016 SEDOL: BC7H881	500,000.00	533,535.00	501,760.00
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFDZDV0	310,000.00	432,397.19	399,851.64
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK ENTRY MTN 2.125% DUE 07-18-2019 SEDOL: BYXSHF2	85,000.00	85,143.65	85,152.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNION PAC CORP 4.75% DUE 09-15-2041 SEDOL: B54WF45	235,000.00	253,137.20	251,181.16
UNITEDHEALTH GROUP 1.625% DUE 03-15-2019 SEDOL: B966XN8	1,775,000.00	1,744,061.75	1,755,384.48
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	735,000.00	763,680.37	774,168.15
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	663,000.00	860,458.53	845,171.18
VISA INC 2.2% DUE 12-14-2020 SEDOL: BYPHFD1	420,000.00	419,568.00	419,218.38
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	1,225,000.00	1,220,516.50	1,226,514.10
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	275,000.00	382,672.95	354,934.80
WACHOVIA CORP NEW WACHOVIA CORP 5.75% DUE 06-15-2017 SEDOL: B9D6VW6	765,000.00	895,932.88	809,832.83
WAL-MART STORES INC 4.75 DUE 10-02-2043 SEDOL: BF6DY94	1,035,000.00	1,088,540.31	1,113,215.99
WAL-MART STORES 5% DUE 10-25-2040 SEDOL: BG49725	590,000.00	657,571.21	649,033.04
WAL-MART STORES 6.2% DUE 04-15-2038 SEDOL: B2QVLK7	155,000.00	203,927.30	194,356.83
WAL-MART STORES 6.5% DUE 08-15-2037 SEDOL: BJ0K1P4	60,000.00	78,199.80	77,498.76
WAL-MART STORES 6.75% DUE 10-15-2023 SEDOL: 2705444	590,000.00	743,789.40	729,986.94
WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP: 94973VBL0	55,000.00	52,305.55	51,270.45
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	2,240,000.00	2,146,900.90	2,065,510.72
WELLS FARGO & CO 5.375% DUE 02-07-2035 SEDOL: BG496Q2	115,000.00	131,005.70	131,688.80
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	195,000.00	196,546.35	191,402.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	290,000.00	349,374.77	344,819.28
Total United States - USD		35,565,923.25	34,720,802.00
Total Corporate Debt Instruments - Preferred		39,117,725.00	38,024,154.38
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	560,000.00	476,423.13	382,190.48
Total Australia - USD		476,423.13	382,190.48
Belgium - USD			
ANHEUSER BUSCH 3.75% DUE 07-15-2042 SEDOL: B86L4B1	150,000.00	135,430.50	128,881.20
Total Belgium - USD		135,430.50	128,881.20
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	185,000.00	175,946.10	128,558.35
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 SEDOL: B1HMKF0	380,000.00	292,463.00	265,635.20
Total Brazil - USD		468,409.10	394,193.55
Canada - USD			
AGRIUM INC RT 4.125% DUE 03-15-2035 CUSIP: 008916AQ1	240,000.00	235,851.60	204,155.52
AGRIUM INC 3.15 DUE 10-01-2022 SEDOL: B5L4LX5	210,000.00	212,251.20	200,897.13
AGRIUM INC 6.125% DUE 01-15-2041 SEDOL: B50L1X7	375,000.00	442,461.25	399,670.13
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	240,000.00	203,383.20	160,906.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CDN NAT RES LTD 5.85% DUE 02-01-2035 SEDOL: B04SDS8	365,000.00	429,780.20	323,701.71
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	150,000.00	133,227.00	136,527.30
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BYMK191	900,000.00	905,228.15	911,669.40
CENOVUS ENERGY INC 4.45% DUE 09-15-2042 SEDOL: B7189W6	90,000.00	90,683.10	65,615.13
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	240,000.00	286,818.77	228,212.64
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	330,000.00	392,590.50	266,906.64
GOLDCORP INC NEW 3.625% DUE 06-09-2021 SEDOL: BNCBND5	215,000.00	214,722.65	201,892.31
GOLDCORP INC NEW 5.45% DUE 06-09-2044 SEDOL: BYZ5XW0	175,000.00	174,154.75	140,688.63
KINROSS GOLD CORP 3.625% DUE 09-01-2016 SEDOL: B8137R9	200,000.00	203,658.00	194,066.00
METHANEX CORP 5.65% DUE 12-01-2044 CUSIP: 59151KAJ7	280,000.00	278,188.40	226,746.80
ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9	310,000.00	315,270.00	312,094.98
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	365,000.00	467,530.87	390,541.97
TRANSALTA CORP 1.9% DUE 06-03-2017 SEDOL: BMQNJ4	510,000.00	509,423.70	495,308.94
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	365,000.00	378,614.50	274,801.93
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	495,000.00	637,371.90	520,837.02
Total Canada - USD		6,511,209.74	5,655,240.26
Colombia - USD			
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	455,000.00	377,106.80	323,050.00
Total Colombia - USD		377,106.80	323,050.00

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Corporate Debt Instruments - Other			
France - USD			
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	310,000.00	446,179.90	437,543.61
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	130,000.00	126,038.90	127,202.40
Total France - USD		572,218.80	564,746.01
Hong Kong - USD			
PVTPL AIA GROUP LTD TRANCHE # TR 00769 2.25 DUE 03-11-2019 CUSIP: 00131L2A2	520,000.00	518,096.80	517,116.08
Total Hong Kong - USD		518,096.80	517,116.08
Ireland - USD			
PERRIGO CO PLC 5.3% DUE 11-15-2043 SEDOL: BRCJNZ9	275,000.00	296,853.50	264,839.58
PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TRANCHE # 00127 3.373 11-15-25 BEO SEDOL: BZ16HS8	342,000.00	326,564.68	348,185.07
Total Ireland - USD		623,418.18	613,024.65
Japan - USD			
MIZUHO CORP BK LTD 1.85% DUE 03-21-2018 CUSIP: 60688QAP0	750,000.00	749,557.10	745,965.00
PVTPL BK TOKYO-MITSUBISHI 2.15% DUE 09-14-2018 CUSIP: 06538PAA0	200,000.00	199,942.00	199,427.40
PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 1.7% DUE 03-05-2018 BEO SEDOL: BW39CX4	590,000.00	589,533.90	585,088.84
PVTPL SUNTORY HLDGS LTD SR NT 1.65% DUE 09-29-2017 BEO SEDOL: BR3NRC5	590,000.00	589,758.10	585,913.07
SUMITOMO MITSUI 1.75% DUE 01-16-2018 SEDOL: BVB39G3	1,200,000.00	1,199,472.00	1,195,429.20
Total Japan - USD		3,328,263.10	3,311,823.51
Luxembourg - USD			
ACTAVIS FDG SCS 3.85% DUE 06-15-2024 SEDOL: BVYPFK2	1,005,000.00	1,023,201.10	1,006,789.91

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Corporate Debt Instruments - Other			
Luxembourg - USD			
COVIDIEN INTL FIN 6% DUE 10-15-2017 SEDOL: B3B3L49	525,000.00	630,609.00	565,521.60
Total Luxembourg - USD		1,653,810.10	1,572,311.51
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	310,000.00	370,922.03	341,032.86
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043 SEDOL: BJ4G4H1	30,000.00	29,497.20	31,236.99
COCA-COLA FEMSA S 3.875% DUE 11-26-2023 SEDOL: BJ4G4J3	200,000.00	197,032.00	200,686.20
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	85,000.00	81,400.62	73,083.34
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	95,000.00	115,478.92	98,551.10
PETROLEOS 6.5% DUE 06-02-2041 CUSIP: 71654QAZ5	1,065,000.00	1,108,969.89	920,692.50
PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V NT 144A 3.8% DUE 04-08-2024 BEO SEDOL: BN40J09	505,000.00	507,360.42	506,136.25
PVTPL PETROLEOS MEXICANOS 5.625% DUE 01-23-2046 BEO CUSIP: 71656LBE0	100,000.00	83,961.51	76,520.00
Total Mexico - USD		2,494,622.59	2,247,939.24
Netherlands - USD			
COOPERATIEVE 4.375% DUE 08-04-2025 SEDOL: BYW41H1	540,000.00	539,980.75	549,208.63
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032 SEDOL: 2952767	785,000.00	1,227,700.75	1,151,215.85
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	135,000.00	186,780.60	156,517.38
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BLSP7X5	145,000.00	160,027.96	139,212.62
RABOBANK NEDERLAND 5.25% DUE 08-04-2045 CUSIP: 21684AAD8	900,000.00	910,221.92	943,101.00
Total Netherlands - USD		3,024,711.98	2,939,255.48

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Corporate Debt Instruments - Other			
Norway - USD			
NORSK HYDRO A S 7.25% DUE 09-23-2027 SEDOL: 7234556	505,000.00	706,880.50	647,489.79
PVTPL DEN NORSKE STATS OLJESELSKAP A S -STATO DEB 144A 6.5 DUE 12-01-2028 SEDOL: 2324601	170,000.00	212,712.50	209,147.60
STATOIL ASA 3.15 DUE 01-23-2022 SEDOL: B6RLN31	515,000.00	530,898.05	513,424.10
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	470,000.00	454,617.17	424,859.79
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	100,000.00	96,665.00	94,217.80
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	290,000.00	328,333.30	306,039.03
Total Norway - USD		2,330,106.52	2,195,178.11
Peru - USD			
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 SEDOL: BWXV3J3	355,000.00	329,076.05	271,973.31
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	115,000.00	131,419.22	107,501.08
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	305,000.00	298,740.02	260,878.40
Total Peru - USD		759,235.29	640,352.79
Spain - USD			
TELEFONICA 6.421% DUE 06-20-2016 SEDOL: B170DD3	500,000.00	553,915.00	511,490.50
Total Spain - USD		553,915.00	511,490.50
Switzerland - USD			
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BDCBVP3	205,000.00	202,212.00	200,791.76
PVTPL CR SUISSE GROUP FDG GUERNSEY LTD GTD SR NT 144A 3.8 DUE 09-15-2022 BEO SEDOL: BYNPNV1	740,000.00	738,734.60	739,416.14
PVTPL ROCHE HLDGS INC 2.875% DUE 09-29-2021 SEDOL: BQZJ939	115,000.00	116,225.90	116,520.65

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Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP FDG JERSEY LTD SR NT 144A 4.125% DUE 09-24-2025 BEO CUSIP: 90351DAB3	565,000.00	563,943.45	564,414.10
Total Switzerland - USD		1,621,115.95	1,621,142.65
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 SEDOL: B9Z9KS2	165,000.00	148,110.60	147,287.42
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	80,000.00	79,475.20	74,821.84
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	195,000.00	193,241.25	187,738.40
AON PLC 4.75% DUE 05-15-2045 SEDOL: BXS2QD3	65,000.00	63,976.90	64,257.83
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	350,000.00	346,874.00	350,709.45
AXIS SPECIALTY FIN 5.15% DUE 04-01-2045 SEDOL: BKL56D8	80,000.00	79,579.20	78,464.72
BAE SYS HLDGS INC 3.85% DUE 12-15-2025 SEDOL: BYMRMR7	360,000.00	355,752.00	356,389.20
BARCLAYS PLC 2.75% 11-08-2019 SEDOL: BSHZYB2	650,000.00	647,712.00	647,625.55
BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL: BYWR2D3	250,000.00	251,196.44	251,821.25
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	210,000.00	325,657.50	306,422.55
BRITISH TELECOMMUNICATIONS PLC 1.625 DUE06-28-2016 SEDOL: BYZ5J22	700,000.00	697,781.00	700,872.20
HSBC HLDGS PLC 4.25% DUE 08-18-2025 SEDOL: BYYK0L4	935,000.00	927,409.91	927,900.55
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	320,000.00	412,254.77	405,756.48
IMPERIAL TOB FIN 4.25% DUE 07-21-2025 CUSIP: 453140AF2	155,000.00	151,723.30	157,288.42
INVESCO FIN PLC 3.75% DUE 01-15-2026 SEDOL: BYXVX42	205,000.00	204,471.10	206,454.27
PVTPL LLOYDS BANKING GROUP PLC FORMERLY LLOYD 5.3% DUE 12-01-2045 CUSIP: 539439AJ8	305,000.00	310,419.55	309,505.46

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Corporate Debt Instruments - Other			
United Kingdom - USD			
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWT12	105,000.00	100,038.75	82,154.00
SANTANDER UK GROUP 2.875% DUE 10-16-2020 SEDOL: BYZDT48	585,000.00	584,081.55	581,028.44
VODAFONE GROUP PLC 2.5% DUE 09-26-2022 SEDOL: B90LVX5	200,000.00	191,908.00	185,263.20
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	570,000.00	549,053.15	469,858.41
Total United Kingdom - USD		6,620,716.17	6,491,619.64
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXC32C3	1,330,000.00	1,306,789.56	1,302,864.01
ACE INA HLDGS INC 2.3% DUE 11-03-2020 SEDOL: BYSRKJ9	330,000.00	329,815.20	327,626.97
ACE INA HLDGS INC 2.7% DUE 03-13-2023 SEDOL: B9FGSX4	550,000.00	541,468.22	537,259.25
ACE INA HLDGS INC 3.15% DUE 03-15-2025 SEDOL: BWBXZJ5	90,000.00	89,984.70	88,947.99
ACE INA HLDGS INC 3.35% DUE 05-03-2026 SEDOL: BYRZVC4	385,000.00	385,623.40	383,820.36
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	325,000.00	324,089.35	318,000.80
ACE INA HLDGS INC 4.35% DUE 11-03-2045 SEDOL: BYSRKF5	950,000.00	963,296.80	965,325.40
ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL: B14VKK5	60,000.00	78,497.40	78,124.02
ACTAVIS FDG SCS 1.85% DUE 03-01-2017 SEDOL: BWDBN82	470,000.00	469,783.80	470,842.71
ACTAVIS FDG SCS 4.55% DUE 03-15-2035 SEDOL: BWDBND7	1,250,000.00	1,242,285.35	1,214,821.25
ACTAVIS FDG SCS 4.85% DUE 06-15-2044 SEDOL: BT6T3K4	565,000.00	563,251.94	559,022.30
ACTAVIS INC 4.625% DUE 10-01-2042 SEDOL: BFLQBW0	630,000.00	605,975.50	598,895.01
AFLAC INC 3.625 BDS DUE 06-15-2023 USD1000 REG SEDOL: BBDY113	205,000.00	211,541.55	212,228.71

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Corporate Debt Instruments - Other			
United States - USD			
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	130,000.00	129,503.40	116,895.35
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BWB92Z8	380,000.00	376,761.00	341,408.72
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	252,000.00	246,776.04	231,318.61
ALABAMA PWR CO 6.125% DUE 05-15-2038 SEDOL: BG493F0	130,000.00	157,232.40	158,131.22
ALLINA HEALTH SYS 4.805% DUE 11-15-2045 SEDOL: BYMYN86	190,000.00	190,000.00	195,218.16
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	130,000.00	129,425.40	132,087.41
ALLTEL CORP 7.875% DUE 07-01-2032 SEDOL: 2963543	395,000.00	609,567.95	485,991.81
ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG SEDOL: B8HW1Q7	655,000.00	655,262.00	638,547.06
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	270,000.00	254,168.43	247,735.53
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	895,000.00	837,153.80	849,576.96
AMAZON COM INC 2.5% DUE 11-29-2022 SEDOL: B8VBQ21	465,000.00	445,163.10	449,870.76
AMAZON COM INC 2.6% DUE 12-05-2019 SEDOL: BTC0J03	255,000.00	258,355.80	258,998.91
AMAZON COM INC 4.8% DUE 12-05-2034 SEDOL: BTC0L18	395,000.00	418,801.55	415,885.63
AMAZON COM INC 4.95% DUE 12-05-2044 SEDOL: BTC0KW2	105,000.00	108,233.20	111,818.39
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	330,000.00	406,734.90	321,576.75
AMEREN UN ELEC CO 5.1 DUE 10-01-2019 BEO SEDOL: BR17T78	230,000.00	271,597.80	251,689.00
AMERICAN HONDA FIN MTN 1.55% 12-11-2017 CUSIP: 02665WAQ4	280,000.00	279,739.60	280,061.32
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	160,000.00	159,666.81	154,696.64

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 SEDOL: BF5ZVL2	480,000.00	524,592.00	492,917.28
AMERISOURCEBERGEN 3.4% DUE 05-15-2024 SEDOL: BMPQNP2	160,000.00	159,302.40	156,267.84
AMERN EXPRESS CR CORP MEDIUM TERM NTS 1.125 DUE 06-05-2017 SEDOL: BN796R9	835,000.00	832,057.02	831,149.82
AMERN HONDA FIN 1.6% DUE 07-13-2018 SEDOL: BYMJCZ1	415,000.00	414,697.05	412,865.24
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	190,000.00	184,899.56	163,264.34
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	85,000.00	81,088.30	78,604.43
AMERN INTL GROUP 4.7% DUE 07-10-2035 SEDOL: BYMMP95	495,000.00	495,193.75	491,995.85
AMERN INTL GROUP 6.25% DUE 05-01-2036 SEDOL: B1CYG08	345,000.00	438,985.55	398,426.70
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	155,000.00	206,050.80	185,182.07
AMERN INTL GROUP 8.175% DUE 05-15-2068 SEDOL: B606MS1	227,000.00	293,718.25	298,505.00
AMGEN INC 1.25% DUE 05-22-2017 CUSIP: 031162BR0	765,000.00	764,166.15	762,123.60
AMGEN INC 3.45% DUE 10-01-2020 CUSIP: 031162BD1	1,260,000.00	1,308,434.40	1,296,747.90
AMGEN INC 4.4% 05-01-2045 SEDOL: BWTM390	120,000.00	119,287.20	111,182.64
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	805,000.00	859,844.65	797,527.19
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	940,000.00	980,122.66	954,319.96
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	300,000.00	338,607.05	324,625.20
ANADARKO PETE CO 6.2% DUE 03-15-2040 SEDOL: B665LR4	205,000.00	216,992.50	188,609.43
ANADARKO PETE CORP 0% DUE 10-10-2036 SEDOL: BH86FD6	2,550,000.00	952,150.23	918,000.00

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Corporate Debt Instruments - Other			
United States - USD			
ANHEUSER BUSCH COS 6.45% DUE 09-01-2037 SEDOL: BG48QV4	145,000.00	171,813.40	171,670.87
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	250,000.00	348,475.00	302,965.00
AOL TIME WARNER 7.625% DUE 04-15-2031 SEDOL: B2PJ2V0	250,000.00	335,793.85	309,337.75
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027 SEDOL: B683Y11	400,000.00	525,920.00	499,500.00
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	130,000.00	168,205.70	155,484.94
AON CORP 5% DUE 09-30-2020 SEDOL: B688TQ6	860,000.00	960,559.80	939,928.40
APACHE CORP 4.75% DUE 04-15-2043 SEDOL: B7XL9Z6	270,000.00	261,728.66	225,636.30
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	220,000.00	233,895.20	188,059.08
APPALACHIAN PWR CO 6.375% DUE 04-01-2036 SEDOL: B12JDS0	205,000.00	256,018.35	237,857.61
APPLE INC 3.45% DUE 02-09-2045 SEDOL: BVVCSF2	940,000.00	863,851.63	809,300.52
APPLE INC 3.45% DUE 05-06-2024 SEDOL: BM6NV92	125,000.00	128,580.00	129,493.00
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	165,000.00	154,355.85	152,016.65
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 SEDOL: B546Q33	195,000.00	208,944.45	199,986.35
ASCENSION HLTH 4.847% DUE 11-15-2053 SEDOL: BBMSWS0	120,000.00	120,000.00	129,408.96
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031/11-14-2031 BEO CUSIP: 001957BD0	530,000.00	786,949.30	708,122.40
AT&T INC SR NT 144A ZERO CPN CORP BD DUE11-27-2022 SEDOL: B8KHS02	2,000,000.00	1,542,500.00	1,557,308.00
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	310,000.00	282,080.60	264,893.76
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN77W75	490,000.00	455,383.10	448,906.64

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Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	925,000.00	939,928.65	913,638.23
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5	1,405,000.00	1,462,994.42	1,411,843.76
AT&T INC 6.3% DUE 01-15-2038 SEDOL: BFPC4D6	155,000.00	176,075.35	169,618.98
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031 SEDOL: BG49413	1,085,000.00	1,667,718.67	1,495,412.10
ATMOS ENERGY CORP 4.125% DUE 10-15-2044 SEDOL: BRJ8Y23	305,000.00	304,426.60	292,286.08
AUTO DATA 2.25% DUE 09-15-2020 SEDOL: BYNFCK3	405,000.00	404,639.55	406,533.74
AUTOZONE INC 2.5% DUE 04-15-2021 SEDOL: BWY4YH6	580,000.00	579,779.60	565,944.86
AUTOZONE INC 3.25% DUE 04-15-2025 SEDOL: BWY4YW1	385,000.00	383,964.35	372,248.80
BALT GAS & ELEC CO 6.35% DUE 10-01-2036 SEDOL: B23WTP4	200,000.00	262,182.00	249,199.80
BANK AMER CORP BDS 4 04-01-2024 SEDOL: BLBP4G4	235,000.00	242,597.55	240,338.03
BANK AMER CORP 2.625% DUE 10-19-2020 SEDOL: BYNJTN7	470,000.00	469,844.90	464,087.87
BANK AMER CORP 3.95% DUE 04-21-2025 SEDOL: BWX8CH5	450,000.00	448,895.10	438,196.05
BANK AMER CORP 4.1% DUE 07-24-2023 SEDOL: BFLRDC7	150,000.00	156,597.00	155,094.45
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308	630,000.00	635,273.90	623,595.42
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BL2FPR1	70,000.00	73,104.50	72,481.78
BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05	395,000.00	399,601.75	386,676.56
BANK AMER CORP 5.42% DUE 03-15-2017 SEDOL: B1Y4231	500,000.00	553,460.00	520,446.50
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B6T0187	435,000.00	521,223.21	507,678.93

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	675,000.00	715,733.31	704,490.75
BANK OF AMERICA CORP 2.25% DUE 04-21-2020 SEDOL: BWX8CJ7	220,000.00	215,963.00	214,690.30
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	175,000.00	179,870.25	129,981.60
BAXTER INTL INC .95% DUE 06-01-2016 SEDOL: BBG80C6	210,000.00	209,798.40	209,872.11
BAYLOR SCOTT & 4.185% DUE 11-15-2045 SEDOL: BWX1XR1	245,000.00	245,000.00	231,694.54
BEAR STEARNS COS 7.25% DUE 02-01-2018 SEDOL: B2PD9G6	135,000.00	156,953.02	148,916.88
BECTON DICKINSON & 1.45% DUE 05-15-2017 SEDOL: BXVMBN5	195,000.00	194,243.92	194,176.13
BECTON DICKINSON & 2.675% DUE 12-15-2019 SEDOL: BTDFZ2	70,000.00	70,000.00	70,381.08
BECTON DICKINSON & 3.875% DUE 05-15-2024 SEDOL: BXVMC32	95,000.00	98,756.30	96,232.25
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	375,000.00	373,170.96	378,817.88
BED BATH & BEYOND 4.915% DUE 08-01-2034 SEDOL: BP81YH4	370,000.00	364,307.25	330,098.83
BED BATH & BEYOND 5.165% DUE 08-01-2044 SEDOL: BP81YD0	285,000.00	250,919.70	241,398.99
BERKLEY W R CORP 6.25% DUE 02-15-2037 SEDOL: B1RMDQ2	55,000.00	64,187.75	63,883.66
BERKSHIRE HATHAWAY 3.5% DUE 02-01-2025 SEDOL: BVRZ8P5	640,000.00	639,852.80	634,645.12
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	235,000.00	232,379.75	230,458.39
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	800,000.00	795,270.01	768,633.60
BIOGEN INC 2.9% DUE 09-15-2020 SEDOL: BYNPNX3	310,000.00	309,355.20	309,185.01
BIOGEN INC 4.05% DUE 09-15-2025 SEDOL: BYNPNR7	240,000.00	239,433.60	241,089.12

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Corporate Debt Instruments - Other			
United States - USD			
BIOGEN INC 5.2% DUE 09-15-2045 SEDOL: BYNPNY4	765,000.00	763,049.20	765,289.17
BIOGEN INC 6.875% DUE 03-01-2018 CUSIP: 09062XAB9	435,000.00	503,020.95	476,507.27
BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017 SEDOL: BG48PB7	1,750,000.00	1,997,317.50	1,848,983.50
BLUE CROSS BLUE SHIELD M 3.79% 05-01-2025 SEDOL: BX3JD38	625,000.00	624,943.75	613,246.25
BOARDWALK 5.5% DUE 02-01-2017 SEDOL: B0L2RK3	500,000.00	544,490.00	506,615.00
BOEING CO 2.35% DUE 10-30-2021 SEDOL: BSD9D11	185,000.00	182,641.25	183,362.01
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	265,000.00	257,187.80	241,818.60
BORGWARNER INC 4.375% DUE 03-15-2045 SEDOL: BWC4XV5	805,000.00	789,388.45	718,640.41
BROADCOM CORP 4.5% DUE 08-01-2034 CUSIP: 111320AJ6	75,000.00	75,000.00	74,968.43
BROWN FORMAN CORP 3.75 DUE 01-15-2043 SEDOL: B8Y9HC9	185,000.00	180,280.65	168,008.86
BSTN PPTYS LTD 3.125% DUE 09-01-2023 SEDOL: B9N2L91	300,000.00	295,047.00	292,085.10
BUCKEYE PARTNERS L 4.35% DUE 10-15-2024 SEDOL: BVVN4P7	125,000.00	124,781.25	105,124.38
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044 SEDOL: BSNH724	360,000.00	347,108.40	268,792.92
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDY29	425,000.00	422,252.60	328,279.35
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	595,000.00	573,039.21	565,739.69
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	355,000.00	400,322.85	361,886.65
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	195,000.00	214,577.05	211,997.96
BURL NORTHN SANTA 7% DUE 12-15-2025 SEDOL: BFNXP2	285,000.00	387,648.45	355,737.00

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Corporate Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC SEDOL: BD00GW4	5.15 09-01-2043 435,000.00	472,526.01	458,784.93
CAMERON INTL CORP SEDOL: BH7KDJ1	1.15 12-15-2016 500,000.00	499,910.00	495,026.00
CAMERON INTL CORP 5.125 DUE SEDOL: BH7KDM4	12-15-2043 130,000.00	132,512.90	128,050.78
CAMPBELL SOUP CO 3.8% DUE 08-02-2042 SEDOL: B7JN3H6	395,000.00	324,495.85	336,919.99
CAP 1 BK USA 2.25 DUE 02-13-2019 SEDOL: BJVF0R3	190,000.00	190,470.26	189,164.95
CAP 1 FINL CORP 4.2% DUE 10-29-2025 SEDOL: BYQGXXW2	185,000.00	184,985.20	182,659.94
CAP 1 MULTI-ASSET 1.26% DUE 01-15-2020 CUSIP: 14041NEP2	925,000.00	929,408.20	924,730.83
CAP 1 NATL ASSN 1.5% DUE 03-22-2018 SEDOL: B9780K9	750,000.00	740,362.50	737,560.50
CAP 1 NATL ASSN 2.35% DUE 08-17-2018 SEDOL: BYV3D40	120,000.00	119,869.20	120,225.48
CATERPILLAR INC 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	355,000.00	354,164.80	341,956.59
CATHOLIC HEALTH INITIATI 4.35 DUE SEDOL: B8BB1R1	11-01-2042 150,000.00	148,027.50	140,296.35
CATHOLIC HLTH 2.95 DUE 11-01-2022 SEDOL: B815117	50,000.00	50,172.23	48,768.95
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BV91N34	275,000.00	254,721.05	235,920.03
CELGENE CORP 3.95% DUE 10-15-2020 SEDOL: B4P0G93	85,000.00	91,959.85	89,202.57
CELGENE CORP 4.625% DUE 05-15-2044 SEDOL: BMH4PS1	420,000.00	400,810.44	396,726.54
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	405,000.00	414,223.73	344,360.57
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	295,000.00	262,968.90	256,566.52
CHASE ISSUANCE TR 1.59% DUE 02-18-2020 CUSIP: 161571GT5	965,000.00	974,612.30	964,865.87

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Corporate Debt Instruments - Other			
United States - USD			
CHEVRON CORP FIXED 3.326% DUE 11-17-2015 SEDOL: BYQKJL5	265,000.00	265,000.00	266,822.14
CHEVRON CORP NEW 2.419% DUE 11-17-2020 SEDOL: BYQ98B5	485,000.00	485,000.00	482,271.88
CIGNA CORP 3.25% DUE 04-15-2025 REG SEDOL: BWD1NL5	140,000.00	139,913.20	137,377.10
CIN FINL CORP 6.125% DUE 11-01-2034 CUSIP: 172062AE1	270,000.00	314,077.50	306,353.34
CIN FINL CORP 6.92% DUE 05-15-2028 SEDOL: B07T3M2	220,000.00	255,989.80	269,908.10
CINGULAR WIRELESS 7.125% DUE 12-15-2031 SEDOL: 2011549	340,000.00	425,210.80	412,662.76
CINTAS CORP NO 2 2.85% DUE 06-01-2016 SEDOL: B5WCHK7	600,000.00	631,698.00	602,370.60
CINTAS CORP NO 2 3.25% DUE 06-01-2022 SEDOL: B8H3D42	450,000.00	460,854.00	452,362.50
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	145,000.00	179,662.25	176,866.94
CITIBANK CR CARD 1.32% DUE 09-07-2018 SEDOL: BRS63K9	325,000.00	326,967.77	325,633.75
CITIBANK CR CARD 1.73% DUE 04-09-2020 CUSIP: 17305EFU4	250,000.00	253,095.70	250,585.00
CITIGROUP INC 1.7% DUE 04-27-2018 SEDOL: BX02V58	350,000.00	346,447.50	346,530.45
CITIGROUP INC 1.75% DUE 05-01-2018 SEDOL: BLSP7M4	480,000.00	478,051.20	475,940.16
CITIGROUP INC 1.8% DUE 02-05-2018 SEDOL: BVCVN64	830,000.00	828,410.55	826,822.76
CITIGROUP INC 2.05% DUE 12-07-2018 SEDOL: BYVT4Q7	470,000.00	469,934.20	467,516.99
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	3,475,000.00	3,473,563.85	3,451,992.03
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	505,000.00	598,730.59	595,967.67
CITIGROUP INC 6.625% DUE 01-15-2028 SEDOL: BFPC4X6	110,000.00	124,528.80	133,780.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 7.875% DUE 05-15-2025 SEDOL: 2715766	300,000.00	391,794.00	381,844.20
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	210,000.00	307,480.80	301,198.17
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	165,000.00	165,000.00	159,994.56
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	275,000.00	313,739.25	287,364.28
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	145,000.00	144,890.45	145,635.83
CNA FINL CORP NT 5.875 DUE 08-15-2020 SEDOL: B9G9DR1	335,000.00	390,315.20	371,276.15
COMCAST CABLE 8.875% DUE 05-01-2017 SEDOL: 2125978	700,000.00	905,716.00	767,515.70
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	270,000.00	359,132.40	340,053.66
COMCAST CORP NEW 2.85% DUE 01-15-2023 SEDOL: B994FP5	340,000.00	331,738.00	337,800.54
COMCAST CORP NEW 4.65% DUE 07-15-2042 SEDOL: B7TGGL0	575,000.00	603,840.70	585,120.00
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	175,000.00	198,429.00	203,660.10
COMCAST CORP NEW 6.4% DUE 03-01-2040 CUSIP: 20030NBB6	105,000.00	136,026.45	130,317.60
COMCAST CORP NEW 6.4% DUE 05-15-2038 CUSIP: 20030NAX9	220,000.00	283,448.00	273,064.44
COMCAST CORP NEW 6.45% DUE 03-15-2037 SEDOL: B108F49	1,225,000.00	1,547,843.36	1,524,606.83
COMCAST CORP NEW 6.95% DUE 08-15-2037 SEDOL: B2444H6	190,000.00	248,130.50	247,927.58
COMCAST CORP NEW 7.05% DUE 03-15-2033 SEDOL: 2470065	70,000.00	89,947.90	90,314.21
COMERICA BK DALLAS 4% DUE 07-27-2025 SEDOL: BYY9YJ7	75,000.00	75,790.50	76,027.50
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	345,000.00	329,895.00	318,228.69

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Corporate Debt Instruments - Other			
United States - USD			
COMPASS BK BIRMINGHAM ALA 2.75% DUE 09-29-2019 SEDOL: BRB3288	310,000.00	309,280.80	306,898.76
COMPASS BK 3.875% DUE 04-10-2025 SEDOL: BWTXKR0	580,000.00	575,070.24	531,610.60
CONAGRA FOODS INC 4.65% DUE 01-25-2043 SEDOL: B8KMR88	100,000.00	90,022.00	89,201.90
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	540,000.00	531,397.10	539,558.28
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	245,000.00	244,755.00	248,008.36
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	550,000.00	545,520.10	541,173.05
CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO SEDOL: 2014656	270,000.00	329,386.50	342,068.67
CONTL RES INC FIXED 3.8% DUE 06-01-2024 SEDOL: BQRS6M2	130,000.00	129,537.20	91,575.51
CORNING INC 1.45 DUE 11-15-2017 SEDOL: B927XW4	370,000.00	370,814.00	366,836.50
CORNING INC 7.25 DUE 08-15-2036 BEO SEDOL: BFZDDJ8	185,000.00	239,155.05	213,603.22
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	100,000.00	98,480.58	94,161.20
CVS HEALTH CORP 2.25% DUE 12-05-2018 SEDOL: BH459S0	305,000.00	304,655.35	306,471.63
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFCH8	385,000.00	400,173.90	397,509.04
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	1,425,000.00	1,512,104.56	1,501,139.18
CVS HEALTH CORP 5.75% DUE 05-15-2041 SEDOL: B4M3VF6	105,000.00	121,655.10	117,830.69
DAYTON PWR & LT CO 1.875 DUE 09-15-2016 SEDOL: BP7RHX0	295,000.00	294,498.50	295,257.54
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	125,000.00	127,142.50	88,743.13
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	520,000.00	582,625.83	393,030.56

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Corporate Debt Instruments - Other			
United States - USD			
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	195,000.00	184,867.80	189,646.08
DEVON ENERGY CORP 7.95% DUE 04-15-2032 SEDOL: 2864107	140,000.00	198,371.60	144,669.70
DIG DELTA HLDGS 4.75% DUE 10-01-2025 SEDOL: BYZ0SC0	295,000.00	295,000.00	297,613.11
DIGNITY HEALTH 2.637% DUE 11-01-2019 CUSIP: 254010AC5	235,000.00	235,000.00	235,940.00
DIGNITY HEALTH 5.267% DUE 11-01-2064 CUSIP: 254010AE1	175,000.00	175,000.00	179,529.00
DIRECTV HLDGS/FING 6 DUE 08-15-2040 SEDOL: B58W6M6	495,000.00	543,134.34	506,546.87
DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL: B795V01	180,000.00	176,956.20	180,174.60
DOMINION GAS HLDGS 2.5% DUE 12-15-2019 SEDOL: BT9Z2F7	365,000.00	364,861.30	364,606.17
DOMINION GAS HLDGS 4.6% DUE 12-15-2044 SEDOL: BT9Z2H9	135,000.00	134,149.50	125,657.46
DOMINION GAS HLDGS 4.8% DUE 11-01-2043 SEDOL: BPYPLR9	175,000.00	171,181.50	167,366.68
DOMINION RES INC VA NEW 1.25 DUE 03-15-2017 REG SEDOL: BKWQKS3	400,000.00	399,592.00	397,522.40
DOMINION RES INC 2.5% DUE 12-01-2019 SEDOL: BSSWCC9	500,000.00	499,250.00	498,152.00
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	250,000.00	248,037.99	243,562.50
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	115,000.00	115,042.55	112,534.29
DOMTAR CORP 6.25% DUE 09-01-2042 SEDOL: B84VV12	190,000.00	193,192.00	178,010.43
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGP8P87	210,000.00	214,380.60	205,324.98
DOW CHEM CO 4.625% DUE 10-01-2044 SEDOL: BQSBHN8	240,000.00	222,441.60	216,946.32
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	495,000.00	472,528.02	431,092.53

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Corporate Debt Instruments - Other			
United States - USD			
DR PEPPER SNAPPLE 3.4% DUE 11-15-2025 SEDOL: BY7R001	580,000.00	576,537.40	569,698.62
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038 SEDOL: B3L5JT6	405,000.00	575,517.15	555,878.30
DUKE ENERGY 3.25% DUE 08-15-2025 SEDOL: BYT32V2	425,000.00	423,703.75	427,955.88
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYT32T0	267,000.00	264,981.73	263,057.21
ECOLAB INC 2.25% DUE 01-12-2020 SEDOL: BVDPT12	585,000.00	584,725.05	581,632.74
EDWARDS 2.875% DUE 10-15-2018 SEDOL: BF4JH73	695,000.00	691,511.10	703,063.39
EL PASO ENERGY CORP MEDIUM TERM NTS 8-1-31 SEDOL: 2788650	25,000.00	30,706.25	23,456.85
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	655,000.00	922,515.10	631,501.88
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	400,000.00	344,072.25	281,461.20
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	300,000.00	384,753.00	273,657.60
ENABLE MIDSTREAM 3.9% DUE 05-15-2024 SEDOL: BD8R564	200,000.00	199,774.00	152,887.60
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	485,000.00	476,632.96	286,138.36
ENBRIDGE ENERGY 5.875% DUE 10-15-2025 SEDOL: BYN7R04	260,000.00	259,100.40	250,577.86
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	310,000.00	305,861.50	297,003.87
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	385,000.00	383,689.35	313,238.31
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	160,000.00	161,089.60	116,337.76
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	230,000.00	255,916.40	184,517.50
ENERGY TRANSFER 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	165,000.00	191,644.20	134,193.68

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Corporate Debt Instruments - Other			
United States - USD			
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	455,000.00	572,781.30	420,250.74
ENLINK MIDSTREAM 4.15% DUE 06-01-2025 SEDOL: BXNT1C3	100,000.00	99,827.00	76,911.40
ENSCO PLC FORMERLY 5.2% DUE 03-15-2025 SEDOL: BVFZHD8	125,000.00	124,527.50	88,958.88
ENSCO PLC FORMERLY 5.75% DUE 10-01-2044 SEDOL: BR3XF21	245,000.00	233,570.75	161,501.80
ENTERGY ARK INC 3.05% DUE 06-01-2023 SEDOL: BB10JT7	655,000.00	653,152.90	643,754.96
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042 SEDOL: B5LM203	420,000.00	416,607.75	335,784.54
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	610,000.00	602,560.60	493,874.30
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	425,000.00	429,941.41	355,996.15
ENTERPRISE PRODS 5.75% DUE 03-01-2035 SEDOL: B0HFPV3	205,000.00	219,616.50	189,521.07
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	350,000.00	478,299.50	374,303.30
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0	140,000.00	139,399.40	128,178.68
ERP OPER LTD PARTNERSHIP 7.57 NT DUE 08-15-2026/06 PUTTABLE 8-15-2006 @ **PUT SEDOL: B0YK414	310,000.00	381,191.50	398,901.80
ERP OPER LTD 2.375% DUE 07-01-2019 SEDOL: BNGSVF0	595,000.00	594,405.00	596,572.59
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNGK4X5	255,000.00	259,971.65	255,767.81
ERP OPERATING LP 4.625 DUE 12-15-2021 REG SEDOL: B777Q93	295,000.00	313,635.15	320,157.90
EVEREST REINS 4.868 DUE 06-01-2044 SEDOL: BN7SP79	220,000.00	218,965.75	207,410.28
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	280,000.00	312,924.20	298,818.24
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	200,000.00	217,288.00	193,350.40

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Corporate Debt Instruments - Other			
United States - USD			
EXPRESS SCRIPTS 6.125% DUE 11-15-2041 SEDOL: B8KMSL8	345,000.00	392,551.35	392,060.76
EXPRESS SCRIPTS 7.25% DUE 06-15-2019 CUSIP: 302182AE0	325,000.00	396,392.75	373,882.93
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	240,000.00	240,000.00	225,563.52
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	90,000.00	91,381.02	91,083.06
FEDERAL RLTY INVT TR 2.55% 01-15-2021 SEDOL: BYTX2Z6	230,000.00	229,473.30	228,516.73
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	390,000.00	397,854.95	404,087.58
FEDEX CORP 2.3% DUE 02-01-2020 SEDOL: BV8PZM0	810,000.00	808,533.90	813,130.65
FEDEX CORP 2.7% DUE 04-15-2023 SEDOL: B9HH664	115,000.00	114,689.50	111,617.62
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	215,000.00	192,081.00	186,090.46
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV8NTK0	170,000.00	169,639.31	151,485.47
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	425,000.00	408,567.56	375,263.53
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL: BV91N12	420,000.00	404,253.60	360,912.72
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	175,000.00	173,388.25	173,383.70
FIFTH THIRD BK CINCINNATI OHIO 2.15% 08-20-2018 SEDOL: BYX0MC0	330,000.00	329,943.90	330,939.84
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020 SEDOL: BYY9M59	250,000.00	249,677.50	249,722.50
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 CUSIP: 316773CH1	250,000.00	345,958.78	348,107.75
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	120,000.00	140,784.00	137,602.44
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	85,000.00	80,912.35	79,527.36

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Corporate Debt Instruments - Other			
United States - USD			
FLUOR CORP NEW 3.375% DUE 09-15-2021 SEDOL: B6RR072	260,000.00	273,983.20	265,643.82
FORD CR AUTO OWNER 1.28% DUE 09-15-2019 CUSIP: 34530QAD2	390,000.00	389,968.96	389,370.54
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	800,000.00	750,345.39	754,104.80
FORD MTR CO DEL 6.375% DUE 02-01-2029 SEDOL: B2PJ135	390,000.00	460,024.50	439,298.34
FORD MTR CO DEL 7.4% DUE 11-01-2046 SEDOL: BG48VR5	350,000.00	444,447.50	427,796.60
FORD MTR CR CO LLC FIXED 2.24% DUE 06-15-2018 SEDOL: BWVF5G8	395,000.00	395,000.00	391,408.66
FORD MTR CR CO LLC 1.461% DUE 03-27-2017 SEDOL: BYZ5JT9	570,000.00	566,488.80	564,591.84
FORD MTR CR CO LLC 1.5 DUE 01-17-2017 REG SEDOL: BGDY41	735,000.00	734,292.43	729,847.65
FORD MTR CR CO LLC 2.597% DUE 11-04-2019 SEDOL: BS9VG01	315,000.00	315,000.00	309,278.97
FORD MTR CR CO LLC 5.875 DUE 08-02-2021 SEDOL: BFN0GD6	130,000.00	146,530.80	144,967.68
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	270,000.00	278,140.50	249,373.62
GEN MTRS FINL CO 3.1% DUE 01-15-2019 SEDOL: BYWM3L3	405,000.00	404,813.70	404,411.54
GEN MTRS FINL CO 3.7% DUE 11-24-2020 SEDOL: BYV2G48	395,000.00	394,715.60	396,068.48
GENERAL MTRS CO 4.875% DUE 10-02-2023 SEDOL: BP9DLV2	165,000.00	170,689.20	168,738.74
GENERAL MTRS CO 5% DUE 04-01-2035 SEDOL: BSJX2S7	795,000.00	771,946.75	741,912.29
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	130,000.00	142,070.50	137,349.68
GENERAL MTRS FINL CO INC 3.15% 01-15-2020 SEDOL: BV9CMG3	305,000.00	302,932.10	302,270.56
GEORGE WASH UNIV 4.868% DUE 09-15-2045 SEDOL: BZ222X5	100,000.00	99,983.00	108,441.80

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Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 3.25% DUE 09-01-2022 SEDOL: BYMYP57	220,000.00	219,689.80	221,524.38
GILEAD SCIENCES 3.65% DUE 03-01-2026 SEDOL: BYMYP46	195,000.00	193,845.60	196,653.41
GILEAD SCIENCES 4.4% DUE 12-01-2021 CUSIP: 375558AU7	95,000.00	103,259.30	102,611.21
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	285,000.00	280,534.71	278,776.74
GILEAD SCIENCES 4.6% DUE 09-01-2035 SEDOL: BYMYP24	360,000.00	358,794.00	366,059.88
GILEAD SCIENCES 4.75% DUE 03-01-2046 SEDOL: BYMYP35	260,000.00	262,462.42	263,126.76
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	370,000.00	383,558.49	371,457.06
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	375,000.00	434,542.50	427,242.00
GNMA 2011-121 REMIC PASS THRU CTF CL FA FLTG RATE DUE 03-16-2043 CUSIP: 38376G4V9	356,371.18	357,401.31	353,301.76
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61	285,000.00	293,617.90	333,417.51
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	325,000.00	363,544.24	367,397.23
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	1,010,000.00	1,019,467.43	1,003,310.77
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	200,000.00	204,349.50	198,840.40
GOLDMAN SACHS 4% DUE 03-03-2024 SEDOL: BKGR2C0	380,000.00	390,750.20	390,024.40
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	205,000.00	203,683.39	199,134.13
GOLDMAN SACHS 5.25% DUE 07-27-2021 SEDOL: B8BDN60	350,000.00	388,402.00	386,967.00
GOLDMAN SACHS 5.75% DUE 01-24-2022 SEDOL: B94Q103	585,000.00	686,373.61	665,274.29
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: 2350640	555,000.00	654,367.49	650,146.43

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	450,000.00	538,654.02	536,760.90
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	830,000.00	975,326.43	970,216.88
GRUPO TELEVISA S A 8.5% DUE 03-11-2032 SEDOL: 2854669	40,000.00	57,340.40	48,290.40
HALLIBURTON CO 1% DUE 08-01-2016 SEDOL: BCR5XV3	275,000.00	275,601.60	274,574.85
HALLIBURTON CO 3.8% DUE 11-15-2025 SEDOL: BYNR4P8	400,000.00	398,876.00	389,488.80
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	285,000.00	284,925.90	279,972.89
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	440,000.00	442,812.00	434,958.92
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	175,000.00	249,361.00	223,790.88
HARLEY-DAVIDSON INC 4.625% 07-28-2045 SEDOL: BYZ7VM2	145,000.00	145,314.65	142,155.10
HARTFORD FINL SVCS GRP 5.125 15 APR 2022 SEDOL: B7X5DT0	590,000.00	659,142.10	647,946.26
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	235,000.00	290,588.90	272,768.73
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	350,000.00	410,732.00	381,287.55
HCP INC 4% DUE 12-01-2022 SEDOL: BYM8DJ9	375,000.00	373,413.75	373,266.38
HEWLETT PACKARD CO 4.3% DUE 06-01-2021 SEDOL: BBMSW79	245,000.00	261,615.90	242,618.36
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	755,000.00	825,705.74	659,216.17
HIGHWOODS RLTY LTD 3.2% DUE 06-15-2021 SEDOL: BSVY6L9	70,000.00	69,288.10	68,099.64
HONDA AUTO 1.04% DUE 02-21-2019 CUSIP: 43813NAC0	525,000.00	524,919.41	522,022.20
HOSPITALITY PPTYS 4.5% DUE 03-15-2025 SEDOL: BQSNVG5	290,000.00	286,462.00	278,427.26

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Corporate Debt Instruments - Other			
United States - USD			
HOSPITALITY PPTYS 4.5% DUE 06-15-2023 SEDOL: BBFL2Q4	35,000.00	34,960.45	34,824.48
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	975,000.00	1,105,458.58	1,105,695.83
HSBC BK USA 5.875 11-01-2034 SEDOL: BFN0JH1	180,000.00	209,995.20	208,575.90
HSBC USA INC NEW 2.35% DUE 03-05-2020 SEDOL: BYZ5LW6	1,080,000.00	1,069,467.35	1,067,445.00
HUMANA INC 3.85% DUE 10-01-2024 SEDOL: BQZJB77	225,000.00	228,296.25	226,469.25
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VGK80	310,000.00	308,551.80	291,320.95
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	380,000.00	382,181.26	377,495.80
HUNTINGTON NATIONAL BANK 1.375 DUE 04-24-2017 BEO SEDOL: BLY1QH4	1,020,000.00	1,018,388.40	1,013,842.26
HUNTINGTON NATIONAL BANK 2% DUE 06-30-2018 SEDOL: BYSQW89	145,000.00	144,580.95	144,086.50
INGERSOLL-RAND 4.65% DUE 11-01-2044 SEDOL: BRZ2H86	255,000.00	262,912.65	244,056.68
INGERSOLL-RAND 5.75% DUE 06-15-2043 SEDOL: BN8T678	205,000.00	246,459.20	223,410.03
INTEL CORP 1.35% DUE 12-15-2017 CUSIP: 458140AL4	700,000.00	699,475.00	700,931.00
INTEL CORP 4.9% 07-29-2045 SEDOL: BWVFJQ6	400,000.00	399,688.00	422,784.80
INTL PAPER CO 7.3% DUE 11-15-2039 SEDOL: B3MDYN8	145,000.00	189,726.70	165,272.02
INVESCO FIN PLC 5.375% DUE 11-30-2043 SEDOL: BGJZ1G0	310,000.00	305,207.09	339,594.15
JERSEY CENT PWR & 6.15% DUE 06-01-2037 SEDOL: B2B0FC9	210,000.00	259,896.00	223,797.00
JERSEY CENT PWR & 7.35% DUE 02-01-2019 SEDOL: B3L9ZX4	200,000.00	255,766.00	225,094.80
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	371,582.91	416,388.38	404,190.80

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United States - USD			
JOHNSON CTLS INC 2.6% DUE 12-01-2016 SEDOL: B6X9VM4	200,000.00	208,872.00	201,962.00
JOHNSON CTLS INC 4.95% DUE 07-02-2064 SEDOL: BMW2S69	90,000.00	89,814.60	73,102.14
JOHNSON CTLS INC 5.25% DUE 12-01-2041 SEDOL: B5VXX36	235,000.00	262,464.45	215,351.18
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	165,000.00	209,198.22	210,302.90
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BYZ0SY2	1,210,000.00	1,205,123.10	1,207,108.10
JPMORGAN CHASE & CO 4.95 DUE 03-25-2020 REG SEDOL: BG5GXQ1	325,000.00	353,031.25	352,405.95
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	50,000.00	60,184.50	56,223.25
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	490,000.00	577,540.14	554,364.93
JPMORGAN CHASE & 3.2% DUE 01-25-2023 SEDOL: B95L798	1,285,000.00	1,259,633.60	1,280,804.48
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	55,000.00	65,078.74	63,484.91
JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO SEDOL: BR17VK5	600,000.00	705,606.00	637,381.80
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL: BG48XP7	85,000.00	94,843.85	79,828.26
KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL: BYTX3H5	355,000.00	354,847.35	357,719.30
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	205,000.00	204,829.85	210,692.65
KEYBANK NATL ASSN 1.7% DUE 06-01-2018 SEDOL: BYNHXY0	685,000.00	684,773.20	680,204.32
KEYCORP MEDIUM TERM SR NTS 2.9% DUE 09-15-2020 SEDOL: BYMKHZ9	460,000.00	459,917.20	458,270.86
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045 SEDOL: BWGCKR0	35,000.00	34,579.58	32,126.57
KIMCO RLTY CORP 3.4% DUE 11-01-2022 SEDOL: BYWM3T1	275,000.00	273,127.25	272,411.98

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KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSTL4S5	335,000.00	347,572.85	263,993.40
KINDER MORGAN 3.5 DUE 03-01-2021 SEDOL: BK34P70	360,000.00	359,863.14	322,155.72
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	140,000.00	159,878.60	116,845.26
KRAFT FOODS GROUP 6.125% DUE 08-23-2018 SEDOL: B84TKP3	455,000.00	556,023.65	499,562.70
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	205,000.00	249,376.35	238,976.29
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 SEDOL: B97MM05	445,000.00	579,609.28	527,414.00
LAB CORP AMER 3.2% DUE 02-01-2022 SEDOL: BVJDNT6	550,000.00	549,554.50	539,784.85
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	235,000.00	216,301.05	214,709.16
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	260,000.00	265,857.55	258,259.82
LIFE TECHNOLOGIES 5% DUE 01-15-2021 SEDOL: B4XBGR6	215,000.00	240,855.90	228,729.69
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL: BW0XTH2	335,000.00	334,649.17	313,365.03
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO SEDOL: B12B2J0	135,000.00	155,918.25	154,814.90
LINCOLN NATL CORP 7% DUE 06-15-2040 SEDOL: B6686G7	100,000.00	125,441.00	125,428.30
LOCKHEED MARTIN 1.85% DUE 11-23-2018 SEDOL: BDB6P80	565,000.00	564,033.85	564,001.08
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVGDWK3	395,000.00	351,254.50	350,116.55
LOWES COS INC 4.65 DUE 04-15-2042 SEDOL: B7B2LT9	380,000.00	399,922.00	401,946.14
LOWES COS INC 5.8% DUE 04-15-2040 SEDOL: B5VT2F9	85,000.00	102,612.85	101,854.57
LSVLE GAS & ELEC 4.65% DUE 11-15-2043 SEDOL: BFZB9W7	300,000.00	297,840.00	316,453.80

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Corporate Debt Instruments - Other			
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LYONDELLBASELL INDS N V 6 DUE 11-15-2021 SEDOL: BLSP809	110,000.00	125,418.05	123,473.13
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	405,000.00	505,099.80	471,511.53
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	245,000.00	245,000.00	252,778.51
MACYS RETAIL HLDGS 4.3 DUE 02-15-2043 SEDOL: B92RSZ2	145,000.00	132,520.05	111,314.18
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042 SEDOL: B7KGR83	140,000.00	124,196.80	120,344.28
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	290,000.00	273,376.90	237,044.84
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	210,000.00	209,468.70	195,157.41
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311	170,000.00	166,193.42	136,160.48
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	755,000.00	862,709.31	755,420.54
MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024 SEDOL: BQQGYZ6	600,000.00	597,846.00	559,101.00
MARRIOTT INTL INC 3.125% DUE 10-15-2021 SEDOL: BVXD6J3	400,000.00	397,256.00	399,298.00
MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL: BYVDJ53	25,000.00	24,951.75	24,772.85
MARSH & MCLENNAN COS INC 5.875 8/1/33 SEDOL: 2928456	50,000.00	56,365.00	57,396.75
MARSH & MCLENNAN 2.35% DUE 03-06-2020 SEDOL: BVW22M6	260,000.00	259,792.00	257,729.42
MARSH & MCLENNAN 3.5% DUE 03-10-2025 SEDOL: BQQLW91	115,000.00	114,559.55	113,214.63
MARSH & MCLENNAN 4.05% DUE 10-15-2023 SEDOL: BF4JH51	285,000.00	290,021.70	294,498.20
MARSH & MCLENNAN 4.8% DUE 07-15-2021 SEDOL: BG48ZZ1	110,000.00	121,465.30	119,735.00
MASTERCARD INC 3.375 DUE 04-01-2024 BEO SEDOL: BL10N39	200,000.00	199,142.00	204,388.20

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Corporate Debt Instruments - Other			
United States - USD			
MAXIM INTEGRATED PRODS INC 2.5 DUE 11-15-2018 REG SEDOL: BGLDK54	470,000.00	467,927.30	470,084.13
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	325,000.00	270,202.40	267,480.53
MCDONALDS CORP FIXED 3.375% DUE 05-26-2025 SEDOL: BY3R522	370,000.00	369,437.60	362,439.05
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	545,000.00	536,897.23	524,371.75
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	205,000.00	246,209.70	238,748.54
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	555,000.00	474,331.65	464,251.40
MCDONALDS CORP 3.7% DUE 01-30-2026 SEDOL: BYWKW76	685,000.00	682,780.60	684,436.93
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	220,000.00	219,293.80	219,185.78
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	140,000.00	141,723.40	140,307.02
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	365,000.00	365,000.00	367,223.22
MEAD CORP 7.55% DUE 03-01-2047 SEDOL: B2QY2V4	165,000.00	189,146.10	194,762.70
MEAD JOHNSON 4.6% DUE 06-01-2044 SEDOL: BMMVFH6	220,000.00	214,410.42	203,650.26
MEAD JOHNSON 5.9% DUE 11-01-2039 SEDOL: B3YRXN1	100,000.00	121,550.00	108,605.40
MEDTRONIC INC 1.375% DUE 04-01-2018 SEDOL: B8XYF09	315,000.00	314,622.00	313,310.03
MEDTRONIC INC 4.5 DUE 03-15-2042 REG SEDOL: B4M8708	70,000.00	77,135.10	70,278.60
MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL: BYZYS1	595,000.00	633,154.54	613,715.13
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	360,000.00	349,272.00	336,103.92
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	90,000.00	105,302.70	96,386.76

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Corporate Debt Instruments - Other			
United States - USD			
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVFMPQ8	390,000.00	387,615.83	360,145.50
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	220,000.00	251,920.94	249,634.00
METLIFE INC FIXED 2.463% DUE 12-15-2017 SEDOL: BRF1CP5	440,000.00	441,513.03	442,588.52
METLIFE INC FLTG RT 10.75% DUE 08-01-2039 SEDOL: B3Q5R19	100,000.00	156,900.00	156,625.00
METLIFE INC SR NT SER D STEP UP 09-15-2023 09-11-2015 SEDOL: BDD9HH0	655,000.00	695,773.75	703,270.23
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	480,000.00	493,307.35	490,567.68
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	170,000.00	164,776.22	157,758.47
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	65,000.00	66,910.35	61,687.93
METLIFE INC 4.6% DUE 05-13-2046 SEDOL: BYQ29M2	65,000.00	64,746.50	65,429.91
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGD XK74	385,000.00	393,341.76	403,905.43
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	95,000.00	116,505.15	111,577.50
METLIFE INC 6.75% DUE 06-01-2016 SEDOL: B8Q6TV1	170,000.00	196,304.06	173,894.02
MFRS & TRADERS TR 2.25% DUE 07-25-2019 SEDOL: BPHWZV9	165,000.00	164,511.60	164,485.86
MICROSOFT CORP 2.375% DUE 02-12-2022 SEDOL: BVWXT95	910,000.00	908,425.70	898,219.14
MICROSOFT CORP 3.125% DUE 11-03-2025 SEDOL: BYV2S19	650,000.00	649,831.00	653,448.25
MICROSOFT CORP 4.2% DUE 11-03-2035 SEDOL: BYV2S20	295,000.00	296,563.50	301,241.61
MICROSOFT CORP 4.45% DUE 11-03-2045 SEDOL: BYV2RR8	380,000.00	384,199.85	391,864.74
MICROSOFT CORP 4.5 DUE 10-01-2040 CUSIP: 594918AJ3	185,000.00	189,717.50	192,365.04

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Corporate Debt Instruments - Other			
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MICROSOFT CORP 4.75% DUE 11-03-2055 SEDOL: BYV2S08	610,000.00	607,724.70	631,834.95
MICROSOFT CORP 4% DUE 02-12-2055 SEDOL: BVWXT51	1,485,000.00	1,424,340.85	1,333,933.92
MIDAMERICAN ENERGY 3.5% DUE 10-15-2024 SEDOL: BL9FK79	210,000.00	217,051.80	214,611.18
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	600,000.00	733,317.26	685,447.80
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	200,000.00	237,448.00	233,228.80
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SEDOL: B28XH14	340,000.00	450,704.00	413,789.18
MIDAMERICAN ENERGY 8.48% DUE 09-15-2028 SEDOL: 2293433	525,000.00	717,417.75	744,829.05
MIDAMERICAN FDG 6.927% DUE 03-01-2029 SEDOL: 2956543	260,000.00	347,178.00	331,787.04
MONSANTO CO NEW 1.85 DUE 11-15-2018 REG SEDOL: BGCC6S5	400,000.00	399,444.00	395,752.80
MONSANTO CO NEW 2.75% DUE 07-15-2021 SEDOL: BNNVP27	515,000.00	512,049.44	504,348.26
MONSANTO CO NEW 3.6 DUE 07-15-2042 SEDOL: B7XK7B5	290,000.00	267,262.55	209,831.82
MONSANTO CO NEW 4.7% DUE 07-15-2064 SEDOL: BP4W578	950,000.00	866,419.74	721,349.25
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024 SEDOL: BRJZZY3	565,000.00	572,655.75	567,717.09
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVJXZY5	260,000.00	250,611.68	248,068.08
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL: BQSC344	560,000.00	558,779.20	561,830.64
MORGAN STANLEY 5% DUE 11-24-2025 SEDOL: BLSP7P7	35,000.00	37,335.20	37,154.18
MORGAN STANLEY 6.25% DUE 08-09-2026 SEDOL: B1B2PW8	95,000.00	105,899.35	111,222.01
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	185,000.00	244,516.66	228,761.57

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 7.25% DUE 04-01-2032 SEDOL: B4021X3	430,000.00	567,296.24	563,537.79
MURPHY OIL CORP 5.125 12-01-2042 SEDOL: B7WNRX7	445,000.00	412,770.34	273,799.60
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL: BDT7XZ8	290,000.00	289,196.70	349,743.77
NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 2.3% DUE 11-01-2020/10-27-2015 SEDOL: BYRPP99	435,000.00	434,121.30	430,786.59
NATL CY BK CLEV OH 5.25% DUE 12-15-2016 SEDOL: B1L5N56	500,000.00	570,420.00	517,575.00
NATL RURAL UTILS 10.375% DUE 11-01-2018 CUSIP: 637432LR4	745,000.00	1,103,166.20	908,894.04
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	110,000.00	108,780.71	107,773.16
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040 SEDOL: B555Z76	290,000.00	349,592.55	361,366.10
NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL: B64G771	225,000.00	251,712.00	248,447.93
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	400,000.00	531,720.00	505,181.60
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60	485,000.00	403,968.32	346,561.12
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: B4MFN56	150,000.00	150,513.35	119,829.15
NIKE INC 3.875% DUE 11-01-2045 SEDOL: BYQGY18	490,000.00	485,821.00	472,850.98
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL: B3N5358	280,000.00	337,525.40	321,476.68
NISSAN AUTO 1.05% DUE 10-15-2019 CUSIP: 65477UAC4	350,000.00	349,926.43	347,589.55
NOBLE HLDG INTL GTD SR NT 4.9 DUE 08-01-2020 SEDOL: B4THY29	155,000.00	171,102.95	117,812.40
NOBLE HLDG INTL 6.05% DUE 03-01-2041 SEDOL: B656383	210,000.00	234,572.51	125,563.83
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	160,000.00	158,929.60	165,371.84

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Corporate Debt Instruments - Other			
United States - USD			
NORFOLK SOUTHN CORP 3.85 DUE 01-15-2024 CUSIP: 655844BP2	310,000.00	316,937.80	315,682.30
NORFOLK SOUTHN 3.25 DUE 12-01-2021 SEDOL: B6TVH82	120,000.00	120,180.00	119,689.92
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL: BYY5HP2	320,000.00	317,421.38	301,524.80
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	200,000.00	196,185.00	191,232.80
NORTHN STS PWR CO 2.15 DUE 08-15-2022 SEDOL: B73TH78	160,000.00	154,264.00	154,313.60
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	275,000.00	240,159.46	242,743.33
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVVN4R9	430,000.00	396,088.50	386,392.41
NORTHROP GRUMMAN 3.25% DUE 08-01-2023 SEDOL: BB9ZST7	880,000.00	860,752.80	879,714.88
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	865,000.00	874,511.41	890,288.28
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	320,000.00	320,000.00	359,627.52
NORTHWESTN MUT 6.063% DUE 03-30-2040 SEDOL: B58P7W2	100,000.00	124,823.00	120,149.30
NOVANT HEALTH INC 4.371% DUE 11-01-2043 SEDOL: B9GVWC5	90,000.00	90,000.00	85,847.31
NOVARTIS CAP CORP 3% DUE 11-20-2025 SEDOL: BDCBVQ4	430,000.00	425,743.00	423,996.77
NUCOR CORP 5.2% DUE 08-01-2043 SEDOL: BCJ52H0	295,000.00	315,597.55	267,718.11
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	210,000.00	211,545.98	239,812.23
OCHSNER CLINIC 5.897% DUE 05-15-2045 SEDOL: BYNMMF9	255,000.00	255,000.00	273,950.07
OGLETHORPE PWR 4.2% DUE 12-01-2042 SEDOL: B90ZDZ3	675,000.00	655,404.75	615,695.18
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	135,000.00	127,163.41	112,202.82

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Corporate Debt Instruments - Other			
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ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	320,000.00	359,987.20	330,515.20
ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL: B7ZBFD4	155,000.00	174,164.20	161,318.58
ONCOR ELEC 7.5% DUE 09-01-2038 SEDOL: B551BB0	265,000.00	363,153.35	350,368.43
ONCOR ELEC 7% DUE 09-01-2022 SEDOL: 2364704	710,000.00	881,523.17	852,532.50
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	140,000.00	144,548.60	134,201.90
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	190,000.00	198,990.80	145,189.83
PAC GAS & ELEC CO 4.25% DUE 03-15-2046 SEDOL: BYZKM62	175,000.00	171,727.50	169,572.90
PAC GAS & ELEC CO 4.45 DUE 04-15-2042 SEDOL: B80L9N4	480,000.00	492,557.10	481,979.04
PAC GAS & ELEC CO 4.75 DUE 02-15-2044 SEDOL: BJZ7ZR0	405,000.00	435,783.90	420,853.32
PAC GAS & ELEC CO 5.4% DUE 01-15-2040 SEDOL: BBMT915	425,000.00	523,850.75	480,105.50
PAC GAS & ELEC CO 5.8% DUE 03-01-2037 SEDOL: B1V4L37	670,000.00	819,966.10	779,000.96
PACIFIC BELL 7.125% DUE 03-15-2026 SEDOL: 2701130	470,000.00	578,566.90	571,157.16
PACIFIC GAS & ELEC CO SR NT 3.75 DUE 02-15-2024 REG SEDOL: BJZ7ZP8	265,000.00	264,737.65	272,920.06
PACIFIC GAS & ELEC CO 5.125 DUE 11-15-2043 SEDOL: BGDYRG3	95,000.00	94,854.65	103,925.54
PACIFICORP 5.5% DUE 01-15-2019 SEDOL: B3KWTG7	700,000.00	848,120.00	768,236.00
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	155,000.00	196,078.10	181,970.93
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0	175,000.00	174,357.75	188,822.20
PEPSI BOTTLING 7% DUE 03-01-2029 SEDOL: 2541262	365,000.00	509,934.20	485,902.60

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PERRIGO CO PLC 1.3% DUE 11-08-2016 SEDOL: BRHY9J5	310,000.00	309,680.70	307,807.68
PERRIGO FIN PLC 3.5% DUE 12-15-2021 SEDOL: BSTCPR4	415,000.00	414,738.55	403,375.44
PERRIGO FIN PLC 3.9% DUE 12-15-2024 SEDOL: BST7803	195,000.00	203,392.80	188,146.14
PERRIGO FIN PLC 4.9% DUE 12-15-2044 SEDOL: BST7814	380,000.00	384,371.34	343,220.18
PHARMACIA CORP 6.75% DUE 12-15-2027 SEDOL: 2843366	225,000.00	284,888.25	279,726.75
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	130,000.00	139,826.70	137,440.42
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	800,000.00	792,971.88	713,730.40
PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL: BYX08D3	1,205,000.00	1,208,747.67	1,051,905.96
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BT8RSL2	530,000.00	524,908.32	381,165.40
PLAINS ALL AMERN 3.6% DUE 11-01-2024 SEDOL: BQQCCH2	685,000.00	684,602.70	549,530.29
PLAINS ALL AMERN 3.85% DUE 10-15-2023 SEDOL: BCZTL80	120,000.00	110,000.40	100,970.76
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BLS1272	170,000.00	128,008.30	118,325.78
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	420,000.00	421,853.39	407,506.68
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL: B3D2YJ0	130,000.00	179,049.00	167,048.18
PPL CAP FDG INC 3.95% DUE 03-15-2024 SEDOL: BKKMXH3	200,000.00	205,532.00	204,679.60
PPL CAP FDG INC 5% DUE 03-15-2044 SEDOL: BKKMXF1	205,000.00	218,195.85	211,361.15
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	220,000.00	219,799.80	216,813.96
PPL ELEC UTILS 4.75 DUE 07-15-2043 SEDOL: BBWX6K5	100,000.00	114,709.00	107,878.40

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PRESIDENT & 3.619% DUE 10-01-2037 SEDOL: B95W553	260,000.00	260,000.00	253,248.06
PRIVATE EXPT FDG CORP 3.55 01-15-2024 SEDOL: BHZLVL4	205,000.00	204,298.90	216,205.92
PROCTER & GAMBLE 9.36% DUE 01-01-2021 SEDOL: 2704537	1,265,432.00	1,619,752.96	1,510,358.89
PROGRESS ENERGY SR NT 7.05 DUE 03-15-2019 SEDOL: B65YB05	200,000.00	253,742.00	226,866.60
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	210,000.00	290,929.80	270,627.84
PROGRESS ENERGY 7% DUE 10-30-2031 SEDOL: 2812623	170,000.00	226,281.90	209,318.11
PROLOGIS L P 3.75% DUE 11-01-2025 SEDOL: BYRWFL2	285,000.00	283,235.85	282,712.02
PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045 SEDOL: BWX43N6	670,000.00	670,697.50	669,162.50
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00010 5.9 3-17-2036 REG SEDOL: B11Y063	75,000.00	87,016.50	85,985.48
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY NT 5.625% DUE 05-12-2041 SEDOL: B845KN9	85,000.00	91,039.25	94,048.59
PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041 SEDOL: B6SSDS6	155,000.00	175,254.27	175,832.93
PRUDENTIAL FINL 5.1% DUE 08-15-2043 SEDOL: BD00H54	140,000.00	145,857.72	145,894.14
PSEG PWR LLC 8.625% DUE 04-15-2031 SEDOL: 2828374	205,000.00	298,576.35	255,160.43
PUB SVC ELEC GAS FIXED 4.05% DUE 05-01-2045 SEDOL: BXC5W52	200,000.00	199,004.00	195,828.40
PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO SEDOL: B8889L5	200,000.00	196,082.00	192,784.00
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	140,000.00	143,551.80	142,801.96
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	410,000.00	569,276.80	540,319.32
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 CUSIP: 745332CC8	225,000.00	285,117.75	271,419.75

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Corporate Debt Instruments - Other			
United States - USD			
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 CUSIP: 745332CG9	190,000.00	189,145.00	192,444.35
PUGET SOUND ENERGY 6.724% DUE 06-15-2036 CUSIP: 745332BW5	180,000.00	236,961.00	240,715.80
PVTPL BAXALTA INC SR NT 4% DUE 06-23-2025 SEDOL: BYQ25Y6	330,000.00	326,735.90	326,570.31
PVTPL BAXALTA INC SR NT 5.25% DUE 06-23-2045 SEDOL: BYQ2676	200,000.00	204,882.00	200,674.60
PVTPL BAXALTA INC 3.6% DUE 06-23-2022 BEO SEDOL: BYQ25N5	440,000.00	439,621.60	439,882.52
PVTPL BROADCOM CORP 2.5 DUE 08-15-2022 SEDOL: B7ZR5V0	190,000.00	180,853.40	188,794.07
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	250,000.00	231,655.00	206,815.00
PVTPL CVS HEALTH CORP SR NT 144A 5% DUE 12-01-2024/10-05-2015 BEO CUSIP: 126650CR9	515,000.00	561,396.35	557,152.24
PVTPL EXELON CORP NT 144A 3.95% DUE 06-15-2025/06-11-2015 BEO SEDOL: BYWK8K1	300,000.00	298,618.90	299,601.00
PVTPL EXELON CORP NT 144A 5.1% DUE 06-15-2045/06-11-2015 BEO SEDOL: BYWK0N8	250,000.00	248,561.84	251,823.50
PVTPL FOREST LABS INC SR NT 5 DUE 12-15-2021 SEDOL: BH5GJY8	255,000.00	273,643.50	277,084.02
PVTPL GE CAP INTL FDG CO MEDIUM TERM NTSBOOK TR #00128 4.418 11-15-2035 BEO SEDOL: BZ16HN3	3,592,000.00	3,298,127.56	3,665,571.34
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	220,000.00	334,028.20	272,545.24
PVTPL HEINZ H J CO BNDS 5.0% DUE 07-15-2035 BEO SEDOL: BYV8H09	285,000.00	285,021.49	291,987.92
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	680,000.00	849,399.40	827,945.56
PVTPL HEWLETT PACKARD ENTERPRISE CO NT 144A 6.35% DUE 10-15-2045/10-09-2015 BEO SEDOL: BYZFGD2	90,000.00	87,445.25	85,440.78
PVTPL HEWLETT PACKARD ENTERPRISE CO 144A6.2% DUE 10-15-2035/10-09-2015 BEO SEDOL: BYMFYZ3	345,000.00	342,911.00	332,449.94
PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044 CUSIP: 485260BM4	335,000.00	334,152.45	336,840.49

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL KEYSAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO SEDOL: B5NKKP6	280,000.00	334,849.99	323,366.68
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO SEDOL: B4YX002	105,000.00	160,924.05	152,470.50
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	60,000.00	68,076.00	64,965.36
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO SEDOL: BVYP8B4	45,000.00	44,182.80	40,246.11
PVTPL METLIFE CAP TR X JR SUB DEB 144A 9.25 DUE 04-08-2038 SEDOL: B4ZPB37	250,000.00	348,700.00	345,000.00
PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025 BEO CUSIP: 591894CB4	290,000.00	290,054.30	287,102.90
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	530,000.00	541,429.30	590,006.07
PVTPL MONONGAHELA PWR CO 1ST MTG BD 144A 4.1% DUE 04-15-2024/11-27-2013 BEO SEDOL: BGMTTP4	329,000.00	344,699.88	341,113.78
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 5.75% DUE 01-15-2020/01-11-2010 BEO SEDOL: B5NTVF0	810,000.00	916,434.00	871,978.77
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	320,000.00	417,335.26	328,287.04
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	485,000.00	711,201.30	703,947.43
PVTPL PETROLEOS MEXICANOS MEDIUM TERM NTS BOOK 5.5% DUE 06-27-2044 REG CUSIP: 71656LBB6	250,000.00	252,435.30	188,085.00
PVTPL PRESIDENT & FELLOWS HARVARD CG TAXABLE BD 2008D 144A 6.5 DUE 01-15-2039 SEDOL: B3KGP47	160,000.00	215,915.40	220,716.16
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO SEDOL: B92NKN2	80,000.00	74,281.30	75,565.76
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 2.8 DUE 10-15-2022 SEDOL: B7V9MC0	100,000.00	98,525.20	88,883.90
PVTPL 21ST CENTY FOX AMER INC SR NT 144A 3.7% DUE 10-15-2025/10-21-2015 BEO SEDOL: BYZR2Q3	140,000.00	139,665.40	139,652.94
QUEST DIAGNOSTICS 4.7% DUE 04-01-2021 SEDOL: B54KXY5	125,000.00	128,550.00	132,372.75
REALTY INCOME CORP NT 5.95% DUE 09-15-2016/09-14-2016 SEDOL: B1DWW70	440,000.00	508,930.40	453,057.44

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Corporate Debt Instruments - Other			
United States - USD			
REGENCY ENERGY 5% DUE 10-01-2022 SEDOL: BPC1VJ1	1,135,000.00	1,181,824.50	1,005,470.40
REGIONS BK 2.25% DUE 09-14-2018 SEDOL: BYY91Y1	520,000.00	519,381.20	519,453.48
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	80,000.00	104,561.56	100,484.56
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	125,000.00	157,485.00	158,143.00
REPUBLIC SVCS INC 3.55% DUE 06-01-2022 SEDOL: B86N2X5	100,000.00	101,843.00	102,118.80
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	565,000.00	573,646.35	619,137.17
REYNOLDS AMERN INC 3.75% DUE 05-20-2023 SEDOL: BZ1GGJ2	290,000.00	282,761.60	289,334.74
S CAROLINA ELEC & 4.5% DUE 06-01-2064 SEDOL: BMQXLY7	120,000.00	118,725.60	111,717.36
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	450,000.00	460,552.30	451,711.80
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	255,000.00	252,942.15	265,782.42
S CAROLINA ELEC & 6.625% DUE 02-01-2032 SEDOL: BG49361	195,000.00	263,764.80	236,237.63
SAN DIEGO GAS & 1.914% DUE 02-01-2022 SEDOL: BWBVVS0	385,357.38	385,357.38	378,601.68
SBC COMMUNICATIONS 6.15% DUE 09-15-2034 SEDOL: B86QTN3	490,000.00	570,572.50	522,354.70
SEMPRA ENERGY 3.75% DUE 11-15-2025 SEDOL: BD5WCL6	175,000.00	175,152.25	174,582.80
SHERWIN WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	755,000.00	770,235.02	782,212.47
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	395,000.00	414,405.24	376,905.84
SOUTHN BAPTIST 4.857% DUE 07-15-2045 SEDOL: BYY5G55	240,000.00	240,000.00	247,938.48
SOUTHN CAL EDISON 1.125% DUE 05-01-2017 SEDOL: BMJJMZ0	700,000.00	699,776.00	695,436.70

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHN CAL EDISON 1.845% DUE 02-01-2022 CUSIP: 842400GF4	1,202,500.00	1,202,500.00	1,191,376.88
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	155,000.00	154,074.65	147,887.83
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	195,000.00	187,395.00	190,496.28
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 SEDOL: B65ZDS0	145,000.00	174,526.35	171,014.74
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	585,000.00	765,543.50	724,671.09
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	315,000.00	309,512.70	293,700.65
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	190,000.00	188,305.20	166,368.94
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO SEDOL: B17M7Y8	130,000.00	169,885.30	169,827.45
STIFEL FINL CORP 3.5% DUE 12-01-2020 SEDOL: BZ9N888	255,000.00	254,015.70	252,067.50
SUNOCO LOGISTICS 4.25% DUE 04-01-2024 SEDOL: BL9FK91	560,000.00	583,268.00	484,332.24
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	525,000.00	468,964.75	375,453.23
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	280,000.00	280,817.60	208,384.12
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	425,000.00	409,449.63	315,599.90
SUNOCO LOGISTICS 5.95% DUE 12-01-2025 SEDOL: BD5WCM7	285,000.00	284,244.75	271,510.10
SYNCHRONY FINL 2.6% DUE 01-15-2019 SEDOL: BYVT564	315,000.00	314,918.10	313,868.21
SYNCHRONY FINL 4.25 DUE 08-15-2024 SEDOL: BPYKS06	265,000.00	266,150.10	261,412.43
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	120,000.00	119,560.80	119,715.84
SYSCO CORP 2.6% DUE 10-01-2020 SEDOL: BYZ0SK8	815,000.00	813,443.35	816,289.33

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Corporate Debt Instruments - Other			
United States - USD			
SYSKO CORP 4.85% DUE 10-01-2045 SEDOL: BYZ0ST7	935,000.00	972,841.10	972,762.78
TCI COMMUNICATIONS 7.875% DUE 02-15-2026 SEDOL: 2877235	385,000.00	538,800.70	520,326.73
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	260,000.00	348,183.49	321,458.54
TEXAS HEALTH RES 4.33% DUE 11-15-2055 SEDOL: BX90B31	130,000.00	130,000.00	124,460.57
THOMSON REUTERS .875 DUE 05-23-2016 SEDOL: B9WGBJ4	380,000.00	378,981.60	379,703.60
TIAA AST MGMT FIN 2.95% DUE 11-01-2019 SEDOL: BRTL9V6	645,000.00	643,839.00	646,285.49
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	510,000.00	481,663.70	460,858.95
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	650,000.00	744,175.24	615,982.90
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	720,000.00	789,870.60	728,629.92
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	235,000.00	241,427.83	235,846.71
TIME WARNER CABLE 6.75% DUE 07-01-2018 SEDOL: B83TSX8	390,000.00	449,311.20	425,510.28
TIME WARNER INC 6.1 07-15-2040 SEDOL: B3WWGW8	505,000.00	576,203.95	545,470.70
TIME WARNER INC 6.2% DUE 03-15-2040 SEDOL: BG494X5	330,000.00	393,497.82	362,394.12
TIME WARNER INC 6.25% DUE 03-29-2041 SEDOL: B5LPVC7	160,000.00	183,418.14	177,691.68
TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO SEDOL: 2978194	125,000.00	158,650.00	121,368.75
TOYOTA MTR CR CORP 1.125% DUE 05-16-2017 SEDOL: BYXSHH4	500,000.00	499,735.00	499,159.50
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	285,000.00	285,686.85	190,716.59
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	180,000.00	184,161.91	189,151.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	120,000.00	142,874.06	138,136.08
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	150,000.00	188,929.60	189,668.55
TRINITY HLTH CORP 4.125% DUE 12-01-2045 SEDOL: BVW5515	235,000.00	234,767.35	222,739.58
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112 SEDOL: B7ZWP15	130,000.00	137,257.90	133,754.79
TYCO INTL FIN S A 3.9% DUE 02-14-2026 SEDOL: BYMYNV9	205,000.00	203,532.20	205,456.95
TYCO INTL FIN S A 5.125% DUE 09-14-2045 SEDOL: BYMYNT7	435,000.00	435,668.40	451,617.44
UN BK N A SAN FRAN 2.625% DUE 09-26-2018 SEDOL: BF2DHX3	605,000.00	615,557.25	610,807.40
UNION BANK 2.25 DUE 05-06-2019 REG SEDOL: BMBMJL2	65,000.00	65,349.05	64,881.96
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	645,000.00	624,801.55	614,204.48
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BWT1YM7	455,000.00	442,446.10	410,226.18
UNION PAC CORP 4.3% DUE 06-15-2042 SEDOL: B8L2KZ5	145,000.00	138,457.60	144,948.38
UNION PAC CORP 4.375% DUE 11-11-2065 SEDOL: BYQGY30	285,000.00	272,161.25	264,187.88
UNION PAC CORP 4.75 DUE 12-15-2043 SEDOL: BFWLBR9	225,000.00	245,126.25	241,797.38
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	150,000.00	149,982.00	155,717.70
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	85,000.00	88,654.15	86,271.43
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	450,000.00	468,114.62	453,167.10
UTD TECHNOLOGIES 5.4% DUE 05-01-2035 SEDOL: BG495S7	215,000.00	253,130.25	238,992.28
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	925,000.00	1,548,966.18	1,453,833.60

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Corporate Debt Instruments - Other			
United States - USD			
VALERO ENERGY CORP 3.65% DUE 03-15-2025 SEDOL: BWC0GS1	285,000.00	284,170.65	268,818.56
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	625,000.00	591,739.48	521,171.88
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	95,000.00	98,355.40	95,514.81
VALERO ENERGY CORP 7.5% DUE 04-15-2032 SEDOL: 2369408	355,000.00	434,416.49	391,124.45
VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL: BYMPWN7	245,000.00	243,084.10	244,224.58
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045 SEDOL: BV9CM96	190,000.00	189,429.95	174,041.14
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAP3.25 DUE 08-15-2022 SEDOL: B8Q8QD8	385,000.00	375,521.30	374,794.04
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	134,000.00	123,371.30	119,835.80
VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG SEDOL: BF320C9	1,880,000.00	2,065,558.54	2,066,732.88
VERIZON COMMUNICATIONS 6 DUE 04-01-2041 SEDOL: B90QPZ0	635,000.00	683,638.75	685,914.30
VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO SEDOL: BG49695	215,000.00	283,251.75	275,277.40
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 SEDOL: B84RH34	475,000.00	533,227.40	507,977.83
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	440,000.00	398,081.20	397,231.12
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	1,315,000.00	1,175,882.56	1,141,684.32
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	3,470,000.00	3,331,407.86	3,177,100.77
VERIZON 5.05% DUE 03-15-2034 SEDOL: BKX5BV9	485,000.00	487,303.75	483,214.23
VERIZON 6.25% DUE 04-01-2037 SEDOL: B1VVZP8	825,000.00	982,304.25	926,104.58
VERIZON 7.35% DUE 04-01-2039 SEDOL: BG496F1	375,000.00	508,845.00	464,809.13

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Corporate Debt Instruments - Other			
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VERIZON 8.95% DUE 03-01-2039 SEDOL: B3FBWF7	360,000.00	559,260.80	507,454.20
VIACOM INC NEW 2.5% DUE 09-01-2018 SEDOL: BCZYK11	260,000.00	258,499.80	259,350.52
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	805,000.00	670,819.10	589,679.41
VIACOM INC NEW 4.85% DUE 12-15-2034 CUSIP: 92553PAZ5	225,000.00	189,713.25	183,755.48
VIACOM INC NEW 5.25% DUE 04-01-2044 SEDOL: BK1L2R2	60,000.00	51,436.06	49,506.00
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	280,000.00	272,052.28	251,433.56
VIACOM INC NEW 6.125% DUE 10-05-2017 SEDOL: B2880N2	685,000.00	814,636.25	729,274.29
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	155,000.00	147,201.95	148,335.62
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	185,000.00	198,573.45	195,592.73
VISA INC 2.8% DUE 12-14-2022 SEDOL: BYPHGM7	270,000.00	269,624.70	271,115.91
VISA INC 4.15% DUE 12-14-2035 SEDOL: BYPHG16	565,000.00	565,809.55	570,411.57
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	960,000.00	961,657.39	973,976.64
VODAFONE AIRTOUCH PLC FORMERLY VODAFONE GRP PLC 6/28/1999 7.875 DUE 2-15-30 BEO CUSIP: 92857TAH0	180,000.00	249,114.60	219,506.22
VODAFONE GROUP PLC 6.25% DUE 11-30-2032 SEDOL: 3235605	270,000.00	290,954.70	279,730.26
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	70,000.00	88,108.30	83,629.14
WAL-MART STORES 5.625% DUE 04-01-2040 SEDOL: BG49714	680,000.00	846,784.60	809,085.76
WALGREEN CO 4.4% DUE 09-15-2042 SEDOL: B88JSW2	290,000.00	290,345.93	247,564.30
WALGREENS BOOTS FIXED 3.8% DUE 11-18-2024 SEDOL: BSL6VF4	580,000.00	578,660.20	562,697.44

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WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 SEDOL: BSL6W51	595,000.00	590,559.90	538,228.08
WALGREENS BOOTS 4.5% DUE 11-18-2034 SEDOL: BSL6W84	360,000.00	338,663.83	328,752.00
WELLPOINT INC 3.3% DUE 01-15-2023 SEDOL: BLSP694	255,000.00	249,015.15	247,814.10
WELLPOINT INC 4.625 DUE 05-15-2042 SEDOL: B87XCP6	695,000.00	683,437.35	656,299.62
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	170,000.00	182,537.50	189,145.23
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	50,000.00	48,672.00	48,643.90
WELLS FARGO & CO 2.55% DUE 12-07-2020 SEDOL: BZ5ZBL2	1,635,000.00	1,633,551.55	1,626,962.34
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	995,000.00	990,822.30	1,003,873.41
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	105,000.00	117,565.76	112,376.15
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	10,000.00	10,733.27	11,108.99
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL: BYP8YX7	160,000.00	159,350.40	160,915.20
WESTVACO CORP DEL 7.95% DUE 02-15-2031 SEDOL: 2721699	140,000.00	172,841.20	172,742.50
WI ENERGY CORP 2.45% DUE 06-15-2020 SEDOL: BYZWY17	820,000.00	818,499.40	815,836.86
WI ENERGY CORP 3.55% DUE 06-15-2025 SEDOL: BYZWY06	265,000.00	264,954.95	266,490.89
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	250,000.00	243,395.00	227,752.75
WILLIAM MARSH RICE 3.774% DUE 05-15-2055 SEDOL: BWX1XY8	240,000.00	240,000.00	225,966.00
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	230,000.00	218,262.23	136,563.88
WILLIAMS PARTNERS 3.9% DUE 01-15-2025 SEDOL: BNQ4V92	250,000.00	212,592.50	187,862.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	280,000.00	199,458.00	178,261.16
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BK74GD9	205,000.00	194,538.85	137,396.54
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	315,000.00	353,467.80	241,715.88
XCEL ENERGY INC 5.613% DUE 04-01-2017 SEDOL: B4PY5J8	200,000.00	231,876.00	209,648.00
ZIMMER BIOMET 5.75% DUE 11-30-2039 SEDOL: B43RSL2	125,000.00	144,457.50	136,835.75
ZIMMER HLDGS INC 2.7% DUE 04-01-2020 SEDOL: BWCH455	445,000.00	444,768.60	439,407.24
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	140,000.00	130,223.80	130,516.26
ZIMMER HLDGS INC 4.45% DUE 08-15-2045 SEDOL: BWC4ZD1	550,000.00	542,356.01	505,791.55
1ST HORIZON NATL 3.5% DUE 12-15-2020 SEDOL: BYQGY07	285,000.00	284,310.30	282,525.06
1ST REP BK SAN 2.375% DUE 06-17-2019 SEDOL: BMW2SF8	480,000.00	479,347.20	478,985.76
1ST UN CORP BD STEP UP 08-01-2026 SEDOL: 2664062	210,000.00	267,722.70	265,577.76
21ST CENTY FOX AMER INC 3.7% DUE 09-15-2024 REG SEDOL: BV8NP80	195,000.00	194,998.05	196,609.92
21ST CENTY FOX 3% DUE 09-15-2022 SEDOL: BVYTWX6	295,000.00	296,357.00	290,699.49
21ST CENTY FOX 6.15% DUE 02-15-2041 SEDOL: BVGH573	470,000.00	543,232.01	528,151.69
21ST CENTY FOX 6.15% DUE 03-01-2037 SEDOL: BWXSBR8	290,000.00	330,865.35	323,288.81
21ST CENTY FOX 6.4% DUE 12-15-2035 SEDOL: BWWYN04	405,000.00	491,476.19	466,489.53
21ST CENTY FOX 6.55% DUE 03-15-2033 SEDOL: BWXSBN4	280,000.00	332,782.80	319,108.72
21ST CENTY FOX 6.65% DUE 11-15-2037 SEDOL: BWV6C71	735,000.00	880,978.35	854,114.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
21ST CENTY FOX 7.75% DUE 12-01-2045 SEDOL: BWXSBT0	135,000.00	200,700.45	175,942.40
21ST CENTY FOX 7.85% DUE 03-01-2039 SEDOL: BWXSBS9	430,000.00	590,175.00	556,051.06
5TH 3RD BK CIN OH 2.875% DUE 10-01-2021 SEDOL: BQR9WX8	245,000.00	243,738.25	244,013.39
Total United States - USD		283,881,019.04	272,236,394.21
Total Corporate Debt Instruments - Other		315,949,828.79	302,345,949.87
Value of Interest in Common/Collective Trusts			
United States - USD			
** CF METLIFE SEP ACCT #377 CORE LAGB BR 107 FD CUSIP: 15499VD20	13,361.53	2,389,065.01	2,304,443.03
** COLTV SHORT TERM INVT FD CUSIP: 195998AI0	1,473,720.52	1,473,720.52	1,473,720.52
Total United States - USD		3,862,785.53	3,778,163.55
Total Value of Interest in Common/Collective Trusts		3,862,785.53	3,778,163.55
Value of Funds Held in Insurance Company General Accounts			
United States - USD			
** GAC METLIFE CONT.#163 RT. N/A MAT N/A CUSIP: 999501AX7	8,523.68	8,523.68	8,523.68
Total United States - USD		8,523.68	8,523.68
Total Value of Funds Held in Insurance Company Gener		8,523.68	8,523.68

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<i>Other</i>			
Canada - USD			
B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL: 2108258	230,000.00	325,852.50	349,454.18
HYDRO-QUE 1.375 DUE 06-19-2017 BEO CUSIP: 4488148U0	500,000.00	507,475.00	501,020.00
HYDRO-QUEBEC 8.5% DEB 1/12/2029 USD1000 8.5% DUE 12-01-2029 REG SEDOL: 2742537	515,000.00	829,886.45	772,606.09
ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG CUSIP: 6832348K7	670,000.00	737,214.40	732,266.45
ONTARIO(PROV OF) ONTARIO PROVINCE 1.875%DUE 05-21-2020 CUSIP: 68323ADH4	130,000.00	129,944.10	128,765.52
QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO CUSIP: 748148QR7	705,000.00	1,054,623.60	1,013,963.43
Total Canada - USD		3,584,996.05	3,498,075.67
Chile - USD			
CHILE REP NT 3.625% DUE 10-30-2042 REG CUSIP: 168863BP2	130,000.00	115,700.00	113,100.00
Total Chile - USD		115,700.00	113,100.00
Colombia - USD			
COLOMBIA REP BD 7.375% DUE 09-18-2037 REG CUSIP: 195325BK0	530,000.00	678,357.29	584,325.00
COLOMBIA REP GLOBAL BD 4% DUE 02-26-2024/09-26-2013 REG CUSIP: 195325BQ7	295,000.00	301,563.75	280,987.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	450,000.00	528,640.00	434,250.00
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	505,000.00	538,562.04	460,812.50
Total Colombia - USD		2,047,123.08	1,760,375.00
Jordan - USD			
HASHEMITE KINGDOM JORDAN GOVT GTD NT 2.503 DUE 10-30-2020 BEO CUSIP: 418097AC5	580,000.00	580,000.00	594,517.40
Total Jordan - USD		580,000.00	594,517.40

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<i>Other</i>			
KOREA, REPUBLIC OF - USD			
EXPORT IMPORT BK KOREA NT 3.75% DUE 10-20-2016 REG CUSIP: 302154AY5	675,000.00	731,646.00	685,955.25
Total KOREA, REPUBLIC OF - USD		731,646.00	685,955.25
Mexico - USD			
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	240,000.00	265,632.16	214,500.00
PETROLEOS 5.5% DUE 06-27-2044 SEDOL: B8NVFC2	435,000.00	369,504.35	327,267.90
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	640,000.00	592,125.50	566,400.00
UNITED MEXICAN STS 5.55 01-21-2045 CUSIP: 91086QBE7	1,315,000.00	1,417,986.75	1,347,875.00
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL: B5VXTJ4	190,000.00	218,670.18	208,050.00
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 SEDOL: B76P9J9	1,065,000.00	1,027,035.63	970,215.00
Total Mexico - USD		3,890,954.57	3,634,307.90
Multi-National Agencies Region - USD			
ASIAN DEV BK BD ISIN US045167AY95 5.593%DUE 07-16-2018 BEO CUSIP: 045167AY9	55,000.00	67,124.20	60,193.82
ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG SEDOL: 2274944	600,000.00	779,112.00	767,854.80
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	105,000.00	103,995.15	123,087.93
Total Multi-National Agencies Region - USD		950,231.35	951,136.55
Panama - USD			
PANAMA REP PANAMA GLOBAL 2029 ISIN US698299AK07 9.375% DUE 04-01-2029 BEO CUSIP: 698299AK0	450,000.00	656,660.00	648,000.00
PANAMA REP US\$ GLOBAL BD 8.875% DUE 09-30-2027 REG CUSIP: 698299AD6	280,000.00	382,456.00	387,100.00
Total Panama - USD		1,039,116.00	1,035,100.00

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<i>Other</i>			
Peru - USD			
PERU REP BD 6.55 DUE 03-14-2037 BEO CUSIP: 715638AU6	320,000.00	385,362.50	369,600.00
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	190,000.00	284,050.00	267,900.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	570,000.00	626,899.56	581,400.00
Total Peru - USD		1,296,312.06	1,218,900.00
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	145,000.00	147,130.61	146,687.22
PHILIPPINES REP GLOBAL BD 6.375% DUE 01-15-2032 REG CUSIP: 718286BD8	385,000.00	474,973.70	491,320.45
PHILIPPINES REP GLOBAL BD 9.5 DUE 02-02-2030 SEDOL: B83R9M8	670,000.00	1,052,035.68	1,055,219.85
PHILIPPINES(REPUBLIC OF) GLOBAL BD 7.75%DUE 01-14-2031 REG CUSIP: 718286BB2	485,000.00	688,043.43	681,410.45
Total Philippines - USD		2,362,183.42	2,374,637.97
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	975,000.00	904,850.02	858,000.00
TURKEY REP T-BOND 6.875% DUE 03-17-2036 REG CUSIP: 900123AY6	280,000.00	345,800.00	313,566.40
TURKEY(REP OF) NT 6 DUE 01-14-2041 REG CUSIP: 900123BJ8	435,000.00	471,675.00	444,461.25
Total Turkey - USD		1,722,325.02	1,616,027.65
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	420,000.00	578,803.00	573,379.80
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	115,000.00	174,982.85	158,260.70
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	362,000.00	458,755.26	508,182.84

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<i>Other</i>			
United States - USD			
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	380,000.00	526,344.46	532,057.00
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	1,377,000.00	1,991,786.22	2,046,772.80
CALIFORNIA ST 7.95 03-01-2036 BEO TAXABLE SEDOL: B58KMP5	195,000.00	226,929.30	231,135.45
CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE SEDOL: B82C1N9	470,000.00	611,829.30	647,331.00
COBB-MARIETTA GA COLISEUM & EXHIBIT HALLAUTH REV 4.5% 01-01-2047 BEO TAXABLE CUSIP: 190760HT8	250,000.00	249,556.90	252,710.00
CURATORS UNIV MO SYS FACS REV 5.792% 11-01-2041 BEO TAXABLE SEDOL: B54BC18	165,000.00	211,225.81	210,043.35
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SEDOL: B3ZT723	265,000.00	330,134.39	327,161.05
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	665,000.00	881,939.41	871,276.35
DALLAS TEX INDPT SCH DIST TAXABLE-SCH BLDG-C-BUILD AMER 6.45 DUE 2-15-2035 CUSIP: 235308RA3	395,000.00	487,605.70	458,468.60
DAWSON RIDGE MET DIST NO 1 COLO ZERO CPN0% 10-01-2022 REG CUSIP: 239427AG2	435,000.00	274,828.65	381,595.05
DENVER COLO PUB SCHS CTFS PARTN 7.017% 12-15-2037 BEO TAXABLE CUSIP: 249218AK4	370,000.00	489,511.90	485,243.90
DISTRICT COLUMBIA INCOME TAX REV 5.582% 12-01-2035 BEO TAXABLE SEDOL: B4QBBJ0	265,000.00	324,074.35	320,135.90
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	305,000.00	304,682.20	302,126.90
FISCAL YR 2005 SECU CORP N Y SPL OBL B 4.93 DUE 04-01-2020 BEOTAXABLE MUNIBOND CUSIP: 337653AD1	635,000.00	696,410.85	680,535.85
HOUSTON TEX UTIL SYS REV 3.828% 05-15-2028 BEO TAXABLE SEDOL: BKKX4042	215,000.00	215,000.00	222,886.20
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C SEDOL: 2177258	1,165,000.00	1,131,259.57	1,102,148.25
ILLINOIS ST SALES TAX REV 4.62% 06-15-2038 BEO TAXABLE SEDOL: BKWB8T5	570,000.00	570,000.00	593,706.30
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE SEDOL: B4P33L3	170,000.00	219,026.30	204,632.40

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<i>Other</i>			
United States - USD			
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE SEDOL: B4QTD76	100,000.00	121,468.00	124,403.00
INDIANAPOLIS IND LOC PUB IMPT BD BK 6.116% 01-15-2040 BEO TAXABLE CUSIP: 45528S5S1	515,000.00	624,549.59	639,599.10
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV 4.532% 01-01-2035 BEO SEDOL: B9HL525	435,000.00	449,099.60	460,338.75
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	1,505,000.00	1,809,017.01	1,813,028.35
METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE SEDOL: B62DWG8	165,000.00	199,235.35	207,383.55
METROPOLITAN TRANSN AUTH N Y REV 6.648% 11-15-2039 BEO TAXABLE SEDOL: B60B758	165,000.00	187,383.90	214,432.35
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL: B669YV1	265,000.00	341,614.15	350,944.80
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	460,000.00	603,506.45	633,571.80
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	470,000.00	677,525.36	668,039.20
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.267% 05-01-2027 BEO TAXABLE SEDOL: B4JQFY5	250,000.00	284,262.50	283,012.50
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	810,000.00	995,134.84	976,503.60
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE SEDOL: B546YZ1	395,000.00	491,214.10	483,543.20
NEW YORK N Y 6.246% 06-01-2035 BEO TAXABLE CUSIP: 64966HYX2	125,000.00	134,982.50	141,275.00
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.427% 03-15-2039 BEO TAXABLE SEDOL: B51WGH8	135,000.00	163,192.05	159,174.45
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	260,000.00	321,466.60	314,358.20
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE SEDOL: B42KVY6	215,000.00	260,582.15	258,000.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	475,000.00	530,038.25	575,956.50
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	295,000.00	400,223.85	404,297.50

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<i>Other</i>			
United States - USD			
NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40 SEDOL: B4Y2XV1	325,000.00	389,995.75	386,252.75
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE CUSIP: 677704A65	210,000.00	210,000.00	222,667.20
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE SEDOL: B4SBQN7	290,000.00	408,804.30	390,757.60
OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034 BEO TAXABLE SEDOL: B5YBV22	190,000.00	236,807.96	238,712.20
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE CUSIP: 73358WXQ2	410,000.00	410,000.00	416,506.70
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	395,000.00	476,944.25	467,399.55
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	195,000.00	249,568.65	249,835.95
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	755,000.00	820,345.25	793,988.20
SAN ANTONIO TEX ELEC & GAS REV 5.718% 02-01-2041 BEO TAXABLE SEDOL: B4R70G7	85,000.00	103,235.90	104,636.70
SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL FACS REV 5.594% 07-01-2043 BEO TAXABLE SEDOL: BJTMRB9	175,000.00	175,742.39	189,217.00
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	155,000.00	203,776.00	195,169.80
SOUTHN CAL PUB PWR AUTH PWR PROJ REV TAXABLE-REF VERDE-B 6.93 DUE 5-15-2017 SEDOL: 2271020	65,000.00	76,088.35	70,086.90
TEXAS ST 4.631% 04-01-2033 BEO TAXABLE SEDOL: B4LLNX3	140,000.00	153,116.60	153,763.40
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SEDOL: B4R23P2	610,000.00	692,295.10	685,261.80
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	515,000.00	626,917.02	605,485.50
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	140,000.00	186,412.92	180,138.00
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SEDOL: B8G4MD8	395,000.00	443,355.88	447,854.95
UNIVERSITY CALIF REVS 4.601% 05-15-2031 BEO TAXABLE SEDOL: BFG2Y91	695,000.00	695,000.00	740,682.35

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<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.765% 05-15-2044 BEO TAXABLE CUSIP: 91412GVC6	125,000.00	125,000.00	127,206.25
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	380,000.00	380,000.00	356,725.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	55,000.00	50,619.25	52,612.45
UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE SEDOL: B4MMJD7	255,000.00	299,687.61	307,422.90
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	415,000.00	547,029.42	567,143.15
WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE SEDOL: B5NV5Y3	85,000.00	101,804.50	99,941.30
WASHINGTON ST 5.481% 08-01-2039 BEO TAXABLE SEDOL: B5ZWT64	635,000.00	781,007.46	767,689.60
Total United States - USD		28,392,737.23	28,634,808.74
Total Other		46,713,324.78	46,116,942.13
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.00	-21,865.92	-21,865.92
Total - all currencies		-21,865.92	-21,865.92
Pending trade purchases: United States dollar	0.00	-3,034,415.41	-3,034,415.41
Other Payables: United States dollar	0.00	-20,996.52	-20,996.52
Total - all currencies		-3,055,411.93	-3,055,411.93
Total Other Liabilities		-3,077,277.85	-3,077,277.85

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
<i>Unallocated Insurance Contract</i>				
United States - USD				
**	PRINCIPAL LIFE INSURANCE COMPANY - CREDITING INTEREST RATE OF 2.71% AT DECEMBER 31, 2015	4,009,130.00	4,009,130.00	4,009,130.00
	Total United States -		4,009,130.00	4,009,130.00
Total Unallocated Insurance Contract			4,009,130.00	4,009,130.00
TOTAL CASH, INVESTMENTS, AND PENDING TRADE PAYABLES AND RECEIVABLES				422,939,244

** Represents party-in-interest as defined by ERISA

See accompanying independent auditor's report and notes to financial