

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 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 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</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.)	
	☒ 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>SCHLAGE LOCK COMPANY LLC PENSION PLAN</u>	1b Three-digit plan number (PN) ►	<u>001</u>
		1c Effective date of plan	<u>12/01/2013</u>
2a Plan sponsor's name (employer, if for a single-employer plan)	2b Employer Identification Number (EIN)		
Mailing address (include room, apt., suite no. and street, or P.O. Box)	<u>54-2139412</u>		
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)	2c Plan Sponsor's telephone number		
<u>SCHLAGE LOCK COMPANY LLC</u>	<u>317-810-3700</u>		
<u>11819 NORTH PENNSYLVANIA STREET</u>	2d Business code (see instructions)		
<u>CARMEL, IN 46032</u>	<u>332510</u>		

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	<u>10/14/2017</u>	<u>CINDY BRANDT</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, see the Instructions for Form 5500.

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN	
		3c Administrator's telephone number	
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	5185
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)	2085
a(2) Total number of active participants at the end of the plan year		6a(2)	1914
b Retired or separated participants receiving benefits.....		6b	1417
c Other retired or separated participants entitled to future benefits		6c	1477
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	4808
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	250
f Total. Add lines 6d and 6e		6f	5058
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	15
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 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)		9b Plan benefit arrangement (check all that apply)	
(1) ☐ Insurance		(1) ☐ Insurance	
(2) ☐ Code section 412(e)(3) insurance contracts		(2) ☐ Code section 412(e)(3) insurance contracts	
(3) ☒ Trust		(3) ☒ Trust	
(4) ☐ General assets of the sponsor		(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		b General Schedules	
(1) ☒ R (Retirement Plan Information)		(1) ☒ H (Financial Information)	
(2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary		(2) ☐ I (Financial Information – Small Plan)	
(3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		(3) ☐ <u>0</u> A (Insurance Information)	
		(4) ☒ C (Service Provider Information)	
		(5) ☒ D (DFE/Participating Plan Information)	
		(6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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 <u>SCHLAGE LOCK COMPANY LLC PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>SCHLAGE LOCK COMPANY LLC</u>	D Employer Identification Number (EIN) <u>54-2139412</u>
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>2016</u>	
2 Assets:	
a Market value	2a <u>198696176</u>
b Actuarial value	2b <u>203424792</u>
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.....	<u>1828</u> <u>78573783</u> <u>78573783</u>
b For terminated vested participants.....	<u>1702</u> <u>37363261</u> <u>37363261</u>
c For active participants.....	<u>2085</u> <u>71735547</u> <u>72242189</u>
d Total.....	<u>5615</u> <u>187672591</u> <u>188179233</u>
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 <u>6.12 %</u>
6 Target normal cost.....	6 <u>7420671</u>

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		<u>10/03/2017</u>
Signature of actuary		Date
<u>MICHAEL J GAGLIARDI</u>		<u>17-06815</u>
Type or print name of actuary		Most recent enrollment number
<u>TOWERS WATSON DELAWARE INC.</u>		<u>617-638-3700</u>
Firm name		Telephone number (including area code)
<u>800 BOYLSTON STREET</u> <u>BOSTON, MA 02199-8103</u>		
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, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

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)	31329279	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	5983376	0
9	Amount remaining (line 7 minus line 8)	25345903	0
10	Interest on line 9 using prior year's actual return of <u>-3.08</u> %	-780654	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		4687566
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>6.31</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		-144377
c	Total available at beginning of current plan year to add to prefunding balance		4543189
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	7700000	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	16865249	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	99.13%
15	Adjusted funding target attainment percentage	15	108.10%
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	108.24%
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
12/28/2016	1670000	0			
01/04/2017	50000000	0			
04/14/2017	1856000	0			
07/25/2017	1856000	0			
Totals ►			18(b)	55382000	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 52078188
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21 Discount rate:			
a Segment rates:		1st segment: 4.43%	2nd segment: 5.91%
		3rd segment: 6.65%	☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 63
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 7420671
b Excess assets, if applicable, but not greater than line 31a			31b 0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount			33
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)			34 7420671
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	4851511	0	4851511
36 Additional cash requirement (line 34 minus line 35)			36 2569160
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)			37 52078188
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)			38a 49509028
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances			38b 4851511
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 0
43 Excess installment acceleration amount to be carried over to future plan years			43 0

<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
		2016
		This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

<div>A</div> <div>Name of plan</div> <div>SCHLAGE LOCK COMPANY LLC PENSION PLAN</div>	<div>B</div> <div>Three-digit plan number (PN)</div> <div>▶</div> <div>001</div>
<div>C</div> <div>Plan sponsor's name as shown on line 2a of Form 5500</div> <div>SCHLAGE LOCK COMPANY LLC</div>	<div>D</div> <div>Employer Identification Number (EIN)</div> <div>54-2139412</div>

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

☒ Yes ☐ No
- b

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

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

27-5104732	
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(b)	Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
-----	--

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

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

WILLIS TOWERS WATSON

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 14 50 51	NONE	1072398	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOGAN CIRCLE PARTNERS

20-8262386

(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 51	NONE	181781	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS, LLC

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?
27 51	NONE	103394	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)

STATE STREET

04-1867445

(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?
18 19 21 50 25	NONE	95470	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

SSGA

04-1867445

(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 51 62 68 99	NONE	28567	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

CLIFTON LARSON ALLEN

41-0746749

(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 50	NONE	17850	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.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(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 <div style="border: 1px solid black; text-align: center; padding: 5px; font-weight: bold; font-size: 1.2em;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>SCHLAGE LOCK COMPANY LLC PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>SCHLAGE LOCK COMPANY LLC</u>	D Employer Identification Number (EIN) <u>54-2139412</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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA DAILY MSCI WORLD INDEX NL FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN <u>90-0337987-382</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>37012828</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA DAILY MSCI EMGMKT INDX NL FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN <u>04-0025081-192</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>4339422</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: US HIGH YIELD BOND INDEX

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN <u>42-1704580-001</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>4336182</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL REAL ESTATE NL

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN <u>42-1704580-001</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>3032336</u>
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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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Schedule D (Form 5500) 2016
v.160205

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>Internal Revenue Service</small> <small>Department of Labor</small> <small>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.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan SCHLAGE LOCK COMPANY LLC PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 SCHLAGE LOCK COMPANY LLC	D Employer Identification Number (EIN) 54-2139412	

Part I	Asset and Liability Statement
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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	0	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	6280600	53712000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	2177171	1472612
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	2678918	5595169
(2) U.S. Government securities	1c(2)	49161462	55189388
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	82558434	77597823
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	5749279	6225072
(6) Real estate (other than employer real property).....	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	43547590	48720768
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	0	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	7239967	7904020

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	199393421	256416852

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	489257	351628
k Total liabilities (add all amounts in lines 1g through 1j)	1k	489257	351628

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	198904164	256065224
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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)	55382000	
(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)		55382000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	21127	
(B) U.S. Government securities	2b(1)(B)	1390736	
(C) Corporate debt instruments	2b(1)(C)	4138330	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	70286	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		5620479
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	294919	
(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)		294919
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	353062010	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	346276289	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		6785721
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-89071	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-89071

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3753520
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		71747568

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	12588399	
(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)		12588399
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)	910878	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	588582	
(4) Other	2i(4)	1306422	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		2805882
j Total expenses. Add all expense amounts in column (b) and enter total	2j		15394281

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		56353287
l Transfers of assets:			
(1) To this plan.....	2l(1)		807773
(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: CLIFTONLARSONALLEN LLP

(2) EIN: 41-0746749

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		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.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		15000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		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?	4g		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?	4h		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.)	4i	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.)	4j	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?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4076824. (See instructions.)

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 sections 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 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>SCHLAGE LOCK COMPANY LLC PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>SCHLAGE LOCK COMPANY LLC</u>	D Employer Identification Number (EIN) <u>54-2139412</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): _____ 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>68</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.)
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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

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Schedule R (Form 5500) 2016
v. 160205

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>20.0</u> % Investment-Grade Debt: <u>70.0</u> % High-Yield Debt: <u>5.0</u> % Real Estate: <u>5.0</u> % Other: <u>0.0</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? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / /	

INDEPENDENT AUDITORS' REPORT

Plan Administrator
Schlage Lock Company LLC Pension Plan
Carmel, Indiana

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of Schlage Lock Company LLC Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, 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.

Auditors' Responsibility

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

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified by State Street Bank and Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustee as of and for the years ended December 31, 2016 and 2015, that the information provided to the plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

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

Other Matter

The supplemental schedules, Schedule of Assets Held at Year End as of December 31, 2016, and Schedule of Reportable Transactions for the year ended December 31, 2016, 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, 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.

A handwritten signature in black ink that reads "CliftonLarsonAllen LLP". The signature is written in a cursive, flowing style.

CliftonLarsonAllen LLP

Indianapolis, Indiana
October 11, 2017

Schlage Lock Company LLC
Pension Plan
Statements of Net Assets Available for Benefits
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

	2016	2015
INVESTMENTS, AT FAIR VALUE		
Cash and cash equivalents and short term investments	\$ 5,595,169	\$ 2,678,918
Common collective trusts	48,720,768	43,547,590
Limited partnership	6,225,072	5,749,279
Real estate investment trust	7,904,020	7,188,053
U.S. government and agency obligations	55,189,388	49,161,462
Corporate and non-U.S. bonds	77,597,823	82,558,434
Futures	-	51,914
Total investments at fair value	<u>201,232,240</u>	<u>190,935,650</u>
RECEIVABLES		
Employer contribution receivable	53,712,000	6,280,600
Interest receivable	1,372,410	1,503,320
Securities sold	97,855	671,625
Other receivable	2,347	2,226
Total receivables	<u>55,184,612</u>	<u>8,457,771</u>
Total assets	<u>256,416,852</u>	<u>199,393,421</u>
LIABILITIES		
Due to broker for securities purchased	328,019	489,257
Other payables	23,609	-
Total liabilities	<u>351,628</u>	<u>489,257</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u><u>\$ 256,065,224</u></u>	<u><u>\$ 198,904,164</u></u>

The accompanying notes are an integral part of these financial statements.

Schlage Lock Company LLC

EIN 54-2139412 / PN 001

Pension Plan**Statements of Changes in Net Assets Available for Benefits****Years ended December 31, 2016 and 2015**

	<u>2016</u>	<u>2015</u>
ADDITIONS		
Net appreciation (depreciation) in fair value of investments	\$ 10,450,170	\$ (12,007,408)
Interest and dividends	5,915,398	6,063,667
Net investment gain (loss)	16,365,568	(5,943,741)
Employer contributions	55,382,000	6,280,600
Total Additions	71,747,568	336,859
DEDUCTIONS		
Benefits paid to participants	12,588,399	11,883,110
Administrative expenses	2,805,882	2,715,794
Total deductions	15,394,281	14,598,904
Net increase (decrease) prior to Plan transfers	56,353,287	(14,262,045)
Net assets transferred into the plan (Note 1)	807,773	-
NET INCREASE (DECREASE) AFTER PLAN TRANSFERS	57,161,060	(14,262,045)
Net Assets Available for Benefits		
Beginning of Year	198,904,164	213,166,209
End of Year	<u>\$ 256,065,224</u>	<u>\$ 198,904,164</u>

The accompanying notes are an integral part of these financial statements.

Pension Plan**Statements of Changes in Net Assets Available for Benefits
Years ended December 31, 2016 and 2015**

1. Description of the Plan

The following brief description of the Schlage Lock Company LLC Pension Plan (the "Plan") is provided for general information purposes. Participants should refer to the plan document for complete information.

General

The Plan is sponsored by Schlage Lock Company LLC (the "Company"), a U.S. subsidiary of Allegion plc ("Allegion"). The Company established the Plan effective December 1, 2013 when Allegion became a stand-alone public company after Ingersoll-Rand plc ("Ingersoll Rand") completed the separation of its commercial and residential security businesses (the "Spin-off"). The assets and liabilities of the Ingersoll-Rand Pension Plan Number One ("Plan One"), the Retirement Plan for Former Employees of Ingersoll-Rand Company ("Plan 50") and the Trane Merged Hourly Pension Plan ("Merged Hourly Plan") with respect to the current and former employees of the spun-off security businesses were transferred into the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA") and the Internal Revenue Code of 1986, as amended.

Pension Benefits

The normal retirement age is 65, subject to variations for specific subsidiaries. The monthly pension benefit is based on such factors as annual eligible compensation, years of credited service, and, in certain cases, Social Security benefit. Variations of this formula apply to employees of specific subsidiaries of the Company. Employees who elect early retirement receive reduced pension benefits based on the difference between the normal retirement date and the date when pension payments begin. Variation of reduction in benefit payments is dependent on subsidiaries. The Plan also provides for surviving spouse benefits, in accordance with variations of the Plan and applicable law. Certain vested participants have the option to take an immediate lump sum payment. Plan participants are 100% vested upon reaching five years of service or, while employed, attaining age 65. Additionally, a participant also shall be 100% vested if, while employed, becomes disabled or dies.

Effective July 1, 2012, Plan One was closed to new non-bargained employees. Eligible participants hired prior to July 1, 2012 were given a one-time, irrevocable option to continue participation in the Plan until the Plan freezes on December 31, 2022 (or the participant's date of termination, if earlier) or to freeze their accrued benefits in the Plan as of December 31, 2012 and to begin receiving an additional 2% non-matching company contribution into the Company's applicable defined contribution plan. Beginning January 1, 2023, all eligible employees will no longer accrue any benefit in the Plan.

Eligible non-bargained employees hired or rehired on or after July 1, 2012 and before December 1, 2013 are not eligible to participate in the Plan. Effective January 27, 2013, Plan One was closed to bargained employees. Eligible participants hired or rehired prior to the effective date will continue to accrue benefits until they cease to be a covered bargained employee as defined by the Plan. Eligible bargained employees hired or rehired on or after January 27, 2013 do not participate in the Plan.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

2. Summary of Significant Accounting Policies

Basis of Accounting

The financial statements of the Plan are prepared under the accrual method 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 management to make estimates and assumptions that affect the 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 dates of the financial statements. Actual results could differ from those estimates.

Valuation of Investments

Plan investments are held in the Schlage Lock Company LLC Pension Trust ("Trust") administered by State Street Bank and Trust Company ("Trustee"). Responsibility for the Plan's investment policy, operation, practices, and management of the Plan's assets has been delegated to the Benefits Investment Committee ("BIC"). All other management duties are the responsibility of the Benefits Administration Committee ("BAC"). Towers Watson Investment Services, Inc. ("Towers Watson") serves as a specifically designated fiduciary of the Plan and is responsible for appointing investment managers for the Plan.

Investments in the Trust 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. See Note 4 for a discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) represents the Plan's pro-rata share of net realized and unrealized gains and losses on the Trust investments.

Funding Policy

The Plan is funded by contributions from the Company. The Company's funding policy is to make annual minimum contributions as required by law and determined by the actuary as well as other contributions in its discretion as allowed by law. The actuary determines the required contributions using the Projected Unit Credit Cost Method. The Company made contributions of \$55,382,000 during the year ended December 31, 2016, which included a discretionary contribution of \$50,000,000. The Company made contributions of \$6,280,600 during the year ended December 31, 2015. The Company's contributions for 2016 and 2015 exceeded the minimum funding requirements of ERISA. The Plan is non-contributory.

Expenses

The Plan pays all expenses incurred with administering the Plan as well as the expenses related to administering the Trust. The Plan's actuarial cost method includes a factor to fund such expenses through employer contributions. Fees paid by the Plan include various professional fees, investment fees, Pension Benefit Guaranty Corporation ("PBGC") fees and any other costs of administering the Plan. The PBGC requires the Plan to pay an annual fee based on the number of participants in the Plan. The fees for 2016 and 2015 were \$64 and \$57 per participant, respectively; however, the yearly cost is determined by the PBGC and is subject to change. The annual PBGC fee per participant is expected to be \$69 in 2017, \$74 in 2018 and \$80 in 2019.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

Benefit Payments

Benefit payments are recorded when paid.

Subsequent Events

Management has evaluated subsequent events for the Plan through October 11, 2017, the date the financial statements were available to be issued.

3. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries. Benefits payable under all circumstances are included to the extent they are deemed attributable to employee service rendered to 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 payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The significant actuarial assumptions used in the valuation at December 31, 2015 were as follows:

- Participants' life expectancy utilized the mortality assumption under the Society of Actuaries' sex distinct RP-2014 tables with separate mortality rates for annuitants and non-annuitants and separate mortality rates for disabled and non-disabled participants.
- Retirement ages, which start at 55, and use actual plan experience.
- Turnover rates, which vary with age and length of service.
- Investment return rate of 5.5%
- Administrative expenses of \$2,600,000

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

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

The computation of the actuarial present value of accumulated plan benefits was made as of January 1, 2016. Had the valuation been performed as of December 31, 2015, there would be no material differences. The following is a summary of actuarial present value of accumulated plan benefits as of December 31, 2015:

Actuarial present value of accumulated Plan benefits	
Vested accumulated benefits:	
Participants currently receiving payments	\$ 84,628,178
Other participants	126,829,207
Total vested benefits	211,457,385
Nonvested benefits	759,070
Total actuarial present value of	
Accumulated plan benefits	<u>\$ 212,216,455</u>

The changes in the actuarial present value of accumulated Plan benefits are summarized as follows for the year December 31, 2014 to December 31, 2015:

Actuarial present value of accumulated	
plan benefits - December 31, 2014	\$ 211,923,384
Increase (decrease) during the year attributable to:	
Benefits accumulated	5,997,492
Change in discount period	11,658,863
Actuarial gains	(5,480,174)
Benefits paid	(11,883,110)
Net increase	293,071
Actuarial present value of accumulated	
Plan benefits - December 31, 2015	<u>\$ 212,216,455</u>

4. Fair Value of Investments

Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 820, Fair Value Measurements and Disclosures, provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described as follows:

- Level 1 Inputs to the valuation methodology are based on quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.
- Level 2 Inputs other than Level 1. Inputs to the valuation methodology include:
 - Quoted prices for similar assets or liabilities in active markets;
 - Quoted prices for identical or similar assets or liabilities in markets that are not active;
 - Other inputs that are observable or can be corroborated by observable market data for substantially the full term of the asset or liability.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

Level 3 Inputs to the valuation methodology are unobservable inputs based on little or no market activity and that are significant to the fair value of the assets and liabilities.

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 maximize the use of relevant observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. Effective December 31, 2015, the Company adopted new accounting guidance for investments that calculate net asset value per share (or its equivalent). As a result of the adoption of this new guidance, certain investments that are measured at fair value using the net asset value per share (or its equivalent) as a practical expedient are not required to be classified in the fair value hierarchy.

Cash, cash equivalents and short term investments: The investments are valued at the closing price or amount held on deposit by the custodian bank or at fair value by discounting the related cash flows based on current yields of similar instruments with comparable durations considering the credit-worthiness of the issuer. As these investments are not traded on active markets, these investments are classified as Level 2.

U.S. government and agency obligations: Quoted market prices are not available for these securities. Fair values are estimated using pricing models and/or quoted prices of securities with similar characteristics or discounted cash flows. Such securities are classified as Level 2.

Corporate and Non-US bonds: Quoted market prices are not available for these securities. Fair values are estimated by using pricing models and/or quoted prices of securities with similar characteristics or discounted cash flows. Such securities are classified as Level 2.

Common collective trust funds: Common collective trust funds are not publicly traded. Valued at the net asset value (NAV) per unit (or its equivalent) based upon the fair value of the underlying investments, which consist of primarily publicly traded companies. NAV is used as a practical expedient to estimate fair value. There are no unfunded commitments, redemption frequency restrictions, or other redemption restrictions related to such investments.

Limited partnership investments: Investments are not publicly traded. Valued at NAV per unit (or its equivalent) based upon the fair value of the underlying investments. NAV is used as a practical expedient to estimate fair value. There are no unfunded commitments, redemption frequency restrictions, or other redemption restrictions related to such investments. Such investments are comprised of private and public credit products and fixed income investments with the objective to generate superior risk-adjusted rates of return on capital without excessive exposure to risk.

Real estate investment trust investments: Investments are not publicly traded. Valued at NAV per unit (or its equivalent) based upon the fair value of the underlying investments. NAV is used as a practical expedient to estimate fair value. There are no unfunded commitments, redemption frequency restrictions, or other redemption restrictions related to such investments. Such investments are comprised of diversified US real estate holdings with the objective to generate attractive rates of return on capital.

Futures: Futures are traded in active markets on national and international securities exchanges and are valued at closing prices on the last business day of each period presented. Securities traded in markets that are not considered active are valued based on quoted market prices, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2016:

	Level 1	Level 2	Level 3	Total
Cash, cash equivalents, and short term investments	\$ -	\$ 5,595,169	\$ -	\$ 5,595,169
U.S. government and agency obligations	-	55,189,388	-	55,189,388
Corporate and non-U.S. bonds	-	77,597,823	-	77,597,823
Total investments in the fair value hierarchy	\$ -	\$138,382,380	\$ -	\$138,382,380
Assets valued using net asset value per share				62,849,860
Total investments at fair value				<u>\$201,232,240</u>

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

	Level 1	Level 2	Level 3	Total
Cash, cash equivalents, and short term investments	\$ -	\$ 2,678,918	\$ -	\$ 2,678,918
U.S. government and agency obligations	-	49,161,462	-	49,161,462
Corporate and non-U.S. bonds	-	82,558,434	-	82,558,434
Futures	51,914	-	-	51,914
Total investments in the fair value hierarchy	\$ 51,914	\$134,398,814	\$ -	\$134,450,729
Assets valued using net asset value per share				56,484,922
Total investments at fair value				<u>\$190,935,650</u>

5. Certification of Investment Information

The Plan administrator has elected the method of annual reporting and compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, State Street Bank and Trust Company, the trustee of the Plan, has supplied the Plan administrator with a certification as to the completeness and accuracy of all investment information reflected on the accompanying statements of net assets available for benefits as of December 31, 2016 and 2015, the statements of changes in net assets available for benefits for the years ended December 31, 2016 and 2015, the supplemental schedule of assets (held at end of year) as of December 31, 2016 and the supplemental schedule of reportable transactions for the year ended December 31, 2016.

6. Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

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

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

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

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

7. Tax Status

The Plan has applied for but has not received a determination letter from the Internal Revenue Service (IRS) stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (IRC). However, the plan administrator believes that the Plan is being operated in compliance with the applicable requirements of the IRC and, therefore, believes that the Plan is qualified and the related trust is tax exempt.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Company has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2016, 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 audits for any tax periods in progress.

8. Transactions with Parties-in-interest

Through the Trust, certain plan investments are held by State Street Bank and Trust Company. State Street Bank and Trust Company is the trustee as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. These transactions are allowable party-in-interest transactions under Section 408(b)(8) of the ERISA regulations. As described in Note 2, the Plan paid certain expenses related to plan operations to various service providers. These transactions are party-in-interest transactions under ERISA. The Company provides certain administrative services to the Plan at no charge. The cost of providing these services constitutes exempt party-in-interest transactions under ERISA.

Schlage Lock Company LLC
Pension Plan
Notes to Financial Statements
December 31, 2016 and 2015

EIN 54-2139412 / PN 001

9. Risks and Uncertainties

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

Plan contributions are made 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 at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

This information is an integral part of the accompanying financial statements.

**SCHLAGE LOCK COMPANY LLC PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)**

EIN: 54-2139412 PLAN NUMBER: 001

December 31, 2016

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		<u>Cash and Cash Equivalents and Short Term Investments</u>		
*	SSGA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	\$ 3,800,823	\$ 3,800,823
*	SSGA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	60	60
	LOGAN CIRCLE	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1,346,587	1,346,587
	NISA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	447,699	447,699
		Total Cash and Cash Equivalents	<u>\$ 5,595,169</u>	<u>\$ 5,595,169</u>
		<u>Common Collective Trusts:</u>		
*	SSGA	DAILY MSCI EMG MKTS INDX ZV86 MUTUAL FUND	\$ 4,702,101	\$ 4,339,422
*	SSGA	DAILY MSCI WORLD INDX NL CMMB MUTUAL FUND	32,238,008	37,012,828
*	SSGA	U.S. HIGH YIELD BOND INDX CM3Y	3,900,000	4,336,182
*	SSGA	GLOBAL REAL ESTATE NL CTF ZVTB	3,000,000	3,032,336
		Total Common Collective Trusts	<u>\$ 43,840,109</u>	<u>\$ 48,720,768</u>
		<u>Limited Partnership Investments:</u>		
	SANKATY	SANKATY SENIOR LOAN FUND, L.P LIMITED PARTNERSHIP	\$ 5,900,000	\$ 6,225,072
		Total Limited Partnership Investments	<u>\$ 5,900,000</u>	<u>\$ 6,225,072</u>
		<u>Real Estate Investment Trusts</u>		
	MORGAN STANLEY	MORGAN STAN PRIME PROP FD LLC REIT	\$ 7,346,531	\$ 7,904,020
		Total Real Estate Investment Trusts	<u>\$ 7,346,531</u>	<u>\$ 7,904,020</u>
		<u>U.S. Government and Agency Obligations</u>		
	LOGAN CIRCLE	STATE OF QATAR SR UNSECURED 144A 06/46 4.625	\$ 276,534	\$ 279,647
	LOGAN CIRCLE	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875	158,500	161,100
	LOGAN CIRCLE	STRIP PRINC 08/40 0.00000	511,260	722,550
	LOGAN CIRCLE	STRIP PRINC 05/43 0.00000	218,274	262,164
	LOGAN CIRCLE	US TREASURY N/B 05/46 2.5	9,633,128	8,291,291
	LOGAN CIRCLE	US TREASURY N/B 08/46 2.25	13,210,237	12,149,849
	LOGAN CIRCLE	US TREASURY N/B 08/26 1.5	2,539,361	2,524,659
	LOGAN CIRCLE	US TREASURY N/B 08/25 2	152,450	154,987
	LOGAN CIRCLE	US TREASURY N/B 11/25 2.25	48,797	49,360
	LOGAN CIRCLE	US TREASURY N/B 11/26 2	910,863	909,232
	LOGAN CIRCLE	US TREASURY N/B 11/21 1.75	113,226	114,142
	NISA	FEDERAL HOME LOAN BANK BONDS 07/36 5.5	87,976	98,380
	NISA	FREDDIE MAC NOTES 03/31 6.75	127,228	133,892
	NISA	FANNIE MAE NOTES 11/30 6.625	627,432	660,768
	NISA	FANNIE MAE UNSECURED 09/26 1.875	129,177	119,435
	NISA	AID ISRAEL US GOVT GUAR 09/33 5.5	170,449	187,746
	NISA	RFCSP STRIP PRINCIPAL BONDS 04/30 0.00000	93,863	90,667
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 04/36 5.88	105,412	118,726
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	195,639	192,313
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25	48,394	56,520
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 09/65 4.25	48,657	51,471
	NISA	WI TREASURY SEC 01/17 0.00000	634,462	634,830
	NISA	US TREASURY N/B 08/28 5.5	114,745	110,049
	NISA	US TREASURY N/B 02/36 4.5	447,480	430,205
	NISA	US TREASURY N/B 02/37 4.75	191,738	182,213
	NISA	US TREASURY N/B 05/37 5	248,570	241,686
	NISA	US TREASURY N/B 05/39 4.25	583,411	522,063
	NISA	US TREASURY N/B 08/39 4.5	838,904	809,978
	NISA	US TREASURY N/B 11/39 4.375	1,349,901	1,240,622
	NISA	US TREASURY N/B 02/40 4.625	416,077	377,001
	NISA	US TREASURY N/B 05/40 4.375	896,845	803,082
	NISA	US TREASURY N/B 08/40 3.875	325,763	310,003

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	US TREASURY N/B 11/40 4.25	934,439	831,631
	NISA	US TREASURY N/B 05/41 4.375	318,337	290,768
	NISA	US TREASURY N/B 08/41 3.75	830,179	799,666
	NISA	US TREASURY N/B 11/41 3.125	551,144	502,366
	NISA	US TREASURY N/B 02/43 3.125	829,495	805,526
	NISA	US TREASURY N/B 05/43 2.875	2,295,214	1,999,413
	NISA	US TREASURY N/B 08/43 3.625	2,579,245	2,273,348
	NISA	US TREASURY N/B 11/43 3.75	1,534,358	1,366,217
	NISA	US TREASURY N/B 02/44 3.625	1,110,984	1,097,316
	NISA	US TREASURY N/B 05/44 3.375	2,489,007	2,391,270
	NISA	US TREASURY N/B 08/44 3.125	293,455	293,512
	NISA	US TREASURY N/B 11/44 3	1,995,349	2,020,153
	NISA	US TREASURY N/B 02/45 2.5	1,438,028	1,300,480
	NISA	US TREASURY N/B 05/45 3	709,128	626,415
	NISA	US TREASURY N/B 08/45 2.875	1,785,747	1,703,289
	NISA	US TREASURY N/B 11/45 3	1,419,943	1,306,887
	NISA	US TREASURY N/B 08/46 2.25	638,637	630,614
	NISA	US TREASURY N/B 11/46 2.875	1,053,321	1,057,189
	NISA	US TREASURY FRN 10/18 VAR	335,032	335,029
	NISA	US TREASURY N/B 11/26 2	563,644	567,668
	Total U.S. Government and Agency Obligations		\$ 59,159,439	\$ 55,189,388
	Corporate and Non-U.S. bonds			
	LOGAN CIRCLE	AT+T INC SR UNSECURED 03/40 6.35	\$ 298,369	\$ 307,627
	LOGAN CIRCLE	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	208,364	215,531
	LOGAN CIRCLE	ABBVIE INC SR UNSECURED 05/35 4.5	349,239	343,886
	LOGAN CIRCLE	AERCAP GLOBAL AVIATION T COMPANY GUAR 144A 06/45 VAR	168,300	166,444
	LOGAN CIRCLE	AETNA INC SR UNSECURED 03/44 4.75	113,986	110,459
	LOGAN CIRCLE	AETNA INC SR UNSECURED 06/36 4.25	142,825	140,371
	LOGAN CIRCLE	ALBEMARLE CORP SR UNSECURED 12/44 5.45	376,007	375,949
	LOGAN CIRCLE	RIO TINTO ALCAN INC SR UNSECURED 03/31 7.25	72,080	65,511
	LOGAN CIRCLE	ALLTEL CORP SR UNSECURED 07/32 7.875	193,318	196,797
	LOGAN CIRCLE	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2	585,943	588,826
	LOGAN CIRCLE	AMERICAN INTL GROUP SR UNSECURED 07/35 4.7	139,156	145,099
	LOGAN CIRCLE	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	632,045	678,397
	LOGAN CIRCLE	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7	767,317	804,681
	LOGAN CIRCLE	APPLE INC SR UNSECURED 02/45 3.45	88,367	88,265
	LOGAN CIRCLE	APPLE INC SR UNSECURED 02/46 4.65	171,806	167,377
	LOGAN CIRCLE	ARCELORMITTAL SR UNSECURED 03/41 VAR	120,738	133,125
	LOGAN CIRCLE	BANK OF AMERICA NA SUBORDINATED 10/36 6	518,671	536,879
	LOGAN CIRCLE	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5	190,298	187,467
	LOGAN CIRCLE	BARRICK GOLD CORP SR UNSECURED 04/42 5.25	102,852	141,230
	LOGAN CIRCLE	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	22,860	30,618
	LOGAN CIRCLE	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	624,571	656,963
	LOGAN CIRCLE	BELLSOUTH LLC SR UNSECURED 11/34 6	538,179	513,879
	LOGAN CIRCLE	BRASKEM FINANCE LTD COMPANY GUAR 144A 05/22 5.375	89,250	103,300
	LOGAN CIRCLE	BRASKEM FINANCE LTD COMPANY GUAR 02/24 6.45	90,625	105,250
	LOGAN CIRCLE	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125	140,950	137,311
	LOGAN CIRCLE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	203,224	212,650
	LOGAN CIRCLE	CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	328,219	321,871
	LOGAN CIRCLE	CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/42 6	257,236	268,660
	LOGAN CIRCLE	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5	190,869	184,685
	LOGAN CIRCLE	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	416,873	468,928
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 08/36 6.125	37,294	35,971
	LOGAN CIRCLE	CITIGROUP INC SR UNSECURED 07/45 4.65	76,895	81,162
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 09/27 4.45	193,968	193,012
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 05/46 4.75	64,163	65,075
	LOGAN CIRCLE	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625	299,519	286,038
	LOGAN CIRCLE	COMCAST CORP COMPANY GUAR 03/33 7.05	424,183	469,872
	LOGAN CIRCLE	COMCAST CORP COMPANY GUAR 08/37 6.95	125,738	122,752
	LOGAN CIRCLE	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/43 4.6	226,913	204,619
	LOGAN CIRCLE	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/44 4.7	219,828	209,291
	LOGAN CIRCLE	CONSOLIDATED EDISON CO O SR UNSECURED 06/46 3.85	74,894	71,560
	LOGAN CIRCLE	CROWN CASTLE TOWERS LLC SR SECURED 144A 05/45 3.663	185,149	185,501
	LOGAN CIRCLE	DARDEN RESTAURANTS INC SR UNSECURED 10/37 VAR	477,183	465,458
	LOGAN CIRCLE	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95	259,112	253,244
	LOGAN CIRCLE	DEVON FINANCING CORP LLC COMPANY GUAR 09/31 7.875	159,571	171,293

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	LOGAN CIRCLE	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/36 8.1	455,245	457,988
	LOGAN CIRCLE	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35	191,254	215,476
	LOGAN CIRCLE	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/40 6.35	263,336	265,475
	LOGAN CIRCLE	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375	216,778	207,246
	LOGAN CIRCLE	ECOPETROL SA SR UNSECURED 05/45 5.875	117,334	125,280
	LOGAN CIRCLE	EMERA INC SUBORDINATED 06/76 VAR	199,875	214,000
	LOGAN CIRCLE	EMERA US FINANCE LP COMPANY GUAR 144A 06/46 4.75	323,632	327,746
	LOGAN CIRCLE	ENERGY TRANSFER PARTNERS SR UNSECURED 06/41 6.05	305,665	287,493
	LOGAN CIRCLE	ENLINK MIDSTREAM PARTNER SR UNSECURED 04/45 5.05	176,684	181,310
	LOGAN CIRCLE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95	380,941	440,271
	LOGAN CIRCLE	FARMERS EXCHANGE CAP II SUBORDINATED 144A 11/53 VAR	365,326	338,699
	LOGAN CIRCLE	FORD MOTOR COMPANY SR UNSECURED 12/46 5.291	150,000	151,949
	LOGAN CIRCLE	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45	236,725	235,843
	LOGAN CIRCLE	FRONTIER COMMUNICATIONS SR UNSECURED 09/25 11	175,200	180,688
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5	31,688	32,204
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	330,496	337,286
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	103,597	105,746
	LOGAN CIRCLE	GENERAL MOTORS CO SR UNSECURED 04/45 5.2	544,281	549,429
	LOGAN CIRCLE	GEORGIA PACIFIC LLC SR UNSECURED 05/31 8.875	326,850	311,149
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	272,153	263,841
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 09/35 4.6	159,784	165,950
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 09/36 4	159,464	153,419
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	504,598	537,160
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	180,816	190,015
	LOGAN CIRCLE	GOLDMAN SACHS CAPITAL I LIMITD GUARA 02/34 6.345	572,561	570,696
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	129,663	127,009
	LOGAN CIRCLE	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/44 4.875	269,174	270,396
	LOGAN CIRCLE	HSBC HOLDINGS PLC SUBORDINATED 11/26 4.375	185,215	186,373
	LOGAN CIRCLE	HSBC BANK USA SUBORDINATED 11/34 5.875	548,605	523,904
	LOGAN CIRCLE	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75	268,917	260,561
	LOGAN CIRCLE	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125	112,485	101,918
	LOGAN CIRCLE	HESS CORP SR UNSECURED 04/47 5.8	172,751	186,808
	LOGAN CIRCLE	HP ENTERPRISE CO SR UNSECURED 10/35 6.2	683,655	702,627
	LOGAN CIRCLE	HUMANA INC SR UNSECURED 06/38 8.15	247,510	231,028
	LOGAN CIRCLE	INTERNATIONAL PAPER CO SR UNSECURED 06/38 8.7	183,473	173,538
	LOGAN CIRCLE	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4	239,355	259,156
	LOGAN CIRCLE	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	117,226	118,122
	LOGAN CIRCLE	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95	153,958	165,278
	LOGAN CIRCLE	JOHNSON CONTROLS INTL PL SR UNSECURED 09/45 5.125	227,718	228,747
	LOGAN CIRCLE	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125	518,933	481,522
	LOGAN CIRCLE	KINDER MORGAN ENER PART COMPANY GUAR 02/37 6.5	872,616	876,672
	LOGAN CIRCLE	KOHL S CORPORATION SR UNSECURED 07/45 5.55	371,562	358,121
	LOGAN CIRCLE	L BRANDS INC COMPANY GUAR 11/35 6.875	141,934	142,800
	LOGAN CIRCLE	LAND O LAKES INC SR UNSECURED 144A 11/22 6	222,744	228,900
	LOGAN CIRCLE	LLOYDS BANKING GROUP PLC SUBORDINATED 12/45 5.3	174,875	180,719
	LOGAN CIRCLE	LOWE S COMPANIES INC SR UNSECURED 09/37 6.65	225,165	225,150
	LOGAN CIRCLE	LYONDELLBASELL IND NV SR UNSECURED 02/55 4.625	172,384	162,617
	LOGAN CIRCLE	MPLX LP SR UNSECURED 06/25 4.875	226,846	226,193
	LOGAN CIRCLE	METLIFE INC SR UNSECURED 06/35 5.7	294,581	282,394
	LOGAN CIRCLE	METLIFE INC JR SUBORDINA 08/69 10.75	277,648	260,950
	LOGAN CIRCLE	METLIFE INC SR UNSECURED 03/45 4.05	196,477	191,790
	LOGAN CIRCLE	MICROSOFT CORP SR UNSECURED 08/46 3.7	114,923	108,269
	LOGAN CIRCLE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/43 4.8	41,276	38,716
	LOGAN CIRCLE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/46 4.25	100,027	102,993
	LOGAN CIRCLE	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5	384,975	429,554
	LOGAN CIRCLE	HSBC BANK PLC SUBORDINATED 05/25 7.65	207,850	201,473
	LOGAN CIRCLE	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	285,226	280,517
	LOGAN CIRCLE	MONSANTO CO SR UNSECURED 07/64 4.7	105,394	103,581
	LOGAN CIRCLE	MORGAN STANLEY SR UNSECURED 01/26 3.875	151,225	146,466
	LOGAN CIRCLE	MORGAN STANLEY SR UNSECURED 10/23 VAR	230,000	232,555
	LOGAN CIRCLE	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	349,263	322,455
	LOGAN CIRCLE	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 7.055	188,832	170,499
	LOGAN CIRCLE	MUTUAL OF OMAHA INS CO SUBORDINATED 144A 07/54 VAR	95,000	92,506
	LOGAN CIRCLE	MYLAN INC COMPANY GUAR 11/43 5.4	221,075	215,384
	LOGAN CIRCLE	MYLAN NV COMPANY GUAR 144A 06/46 5.25	150,804	133,732
	LOGAN CIRCLE	NATIONWIDE BLDG SOCIETY SUBORDINATED 144A 09/26 4	303,790	290,592
	LOGAN CIRCLE	NEWELL BRANDS INC SR UNSECURED 04/36 5.375	207,788	219,785
	LOGAN CIRCLE	NOKIA OYJ SR UNSECURED 05/39 6.625	283,225	269,025
	LOGAN CIRCLE	OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	151,416	136,960
	LOGAN CIRCLE	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25	164,686	149,556

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	LOGAN CIRCLE	ORACLE CORP SR UNSECURED 07/39 6.125	114,569	113,255
	LOGAN CIRCLE	ORACLE CORP SR UNSECURED 07/46 4	177,466	167,388
	LOGAN CIRCLE	PACIFIC LIFE INSURANCE C SUBORDINATED 144A 06/39 9.25	274,559	258,496
	LOGAN CIRCLE	PERRIGO CO PLC SR UNSECURED 11/43 5.3	303,865	294,999
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625	191,986	162,680
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875	144,949	152,975
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 144A 03/27 6.5	248,997	257,875
	LOGAN CIRCLE	PHARMACIA LLC COMPANY GUAR 12/28 6.6	231,030	223,237
	LOGAN CIRCLE	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75	383,433	412,791
	LOGAN CIRCLE	QVC INC SR SECURED 03/43 5.95	68,044	67,491
	LOGAN CIRCLE	QVC INC SR SECURED 08/34 5.45	102,961	95,578
	LOGAN CIRCLE	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25	154,959	157,226
	LOGAN CIRCLE	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125	414,656	433,956
	LOGAN CIRCLE	SEAGATE HDD CAYMAN COMPANY GUAR 06/23 4.75	287,288	337,025
	LOGAN CIRCLE	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4	284,430	277,315
	LOGAN CIRCLE	SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	256,087	242,928
	LOGAN CIRCLE	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/65 5.1	153,749	169,947
	LOGAN CIRCLE	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	259,353	253,621
	LOGAN CIRCLE	SOUTHERN COPPER CORP SR UNSECURED 04/45 5.875	203,516	225,798
	LOGAN CIRCLE	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/46 3.95	204,637	189,691
	LOGAN CIRCLE	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	259,440	291,500
	LOGAN CIRCLE	SUNCOR ENERGY INC SR UNSECURED 06/39 6.85	240,428	265,134
	LOGAN CIRCLE	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	174,338	171,705
	LOGAN CIRCLE	TARGET CORP SR UNSECURED 10/37 6.5	160,945	160,356
	LOGAN CIRCLE	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9	130,168	129,811
	LOGAN CIRCLE	TENGIZCHEVROIL FIN CO IN SR SECURED 144A 08/26 4	198,570	187,640
	LOGAN CIRCLE	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	298,312	276,579
	LOGAN CIRCLE	TIME WARNER INC COMPANY GUAR 07/40 6.1	453,229	479,443
	LOGAN CIRCLE	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375	424,511	419,267
	LOGAN CIRCLE	TORONTO DOMINION BANK SUBORDINATED 09/31 VAR	199,930	195,366
	LOGAN CIRCLE	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2	61,935	64,613
	LOGAN CIRCLE	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4	359,794	334,502
	LOGAN CIRCLE	UNITED TECHNOLOGIES CORP SR UNSECURED 05/45 4.15	199,724	201,998
	LOGAN CIRCLE	UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625	319,240	327,015
	LOGAN CIRCLE	VALIDUS HOLDINGS LTD SR UNSECURED 01/40 8.875	177,525	170,561
	LOGAN CIRCLE	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55	286,737	268,531
	LOGAN CIRCLE	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672	883,614	853,651
	LOGAN CIRCLE	VIACOM INC SR UNSECURED 02/42 4.5	435,338	406,200
	LOGAN CIRCLE	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	277,501	280,397
	LOGAN CIRCLE	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15	215,730	224,274
	LOGAN CIRCLE	WAL MART STORES INC SR UNSECURED 08/37 6.5	167,310	162,625
	LOGAN CIRCLE	WEATHERFORD BERMUDA COMPANY GUAR 04/42 5.95	398,100	403,925
	LOGAN CIRCLE	ANTHEM INC SR UNSECURED 01/43 4.65	145,469	140,546
	LOGAN CIRCLE	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	160,702	164,291
	LOGAN CIRCLE	WELLS FARGO + COMPANY SR UNSECURED 10/26 3	94,870	90,478
	LOGAN CIRCLE	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 08/46 5	204,679	207,428
	LOGAN CIRCLE	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 05/23 4.875	265,200	264,563
	LOGAN CIRCLE	WILLIAMS PARTNERS LP SR UNSECURED 11/43 5.8	444,830	429,563
	NISA	SOUTHERN CO GAS CAPITAL COMPANY GUAR 06/43 4.4	36,131	39,553
	NISA	AON PLC COMPANY GUAR 05/43 4.45	48,716	53,030
	NISA	AON PLC COMPANY GUAR 06/44 4.6	73,771	74,095
	NISA	AT+T CORP COMPANY GUAR 11/31 8.25	18,650	19,462
	NISA	AT+T INC SR UNSECURED 06/44 4.8	23,335	23,623
	NISA	AT+T INC SR UNSECURED 03/48 4.5	290,222	260,585
	NISA	AT+T INC SR UNSECURED 03/49 4.55	274,461	252,012
	NISA	NEW CINGULAR WIRELESS SV SR UNSECURED 03/31 8.75	260,125	264,600
	NISA	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75	158,976	162,659
	NISA	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	354,212	364,351
	NISA	ABBVIE INC SR UNSECURED 11/42 4.4	28,745	28,223
	NISA	ABBVIE INC SR UNSECURED 05/35 4.5	279,935	275,108
	NISA	ABBVIE INC SR UNSECURED 05/45 4.7	37,189	34,340
	NISA	ABBVIE INC SR UNSECURED 05/36 4.3	59,723	57,175
	NISA	ABBVIE INC SR UNSECURED 05/46 4.45	77,057	76,602
	NISA	CHUBB INA HOLDINGS INC COMPANY GUAR 03/43 4.15	41,506	45,430
	NISA	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35	207,863	211,260
	NISA	ACTAVIS FUNDING SCS COMPANY GUAR 06/44 4.85	121,285	118,980
	NISA	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55	34,230	34,643
	NISA	AETNA INC SR UNSECURED 06/46 4.375	25,321	25,104
	NISA	AETNA INC SR UNSECURED 06/36 4.25	104,564	105,278
	NISA	AGRIUM INC SR UNSECURED 01/45 5.25	29,847	31,241

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	NISA	ALABAMA POWER CO SR UNSECURED 12/42 3.85	30,005	33,457
	NISA	ALABAMA POWER CO SR UNSECURED 03/45 3.75	49,653	47,243
	NISA	ALLSTATE CORP SR UNSECURED 12/46 4.2	105,338	107,228
	NISA	ALLSTATE CORP SR UNSECURED 12/26 3.28	74,898	75,249
	NISA	ALLTEL CORP SR UNSECURED 07/32 7.875	100,989	95,225
	NISA	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25	49,920	49,206
	NISA	ALTRIA GROUP INC COMPANY GUAR 05/43 4.5	78,891	76,228
	NISA	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875	148,508	138,434
	NISA	AMAZON.COM INC SR UNSECURED 12/44 4.95	121,253	119,758
	NISA	HESS CORP SR UNSECURED 03/33 7.125	48,074	45,639
	NISA	AMEREN ILLINOIS CO SR SECURED 03/46 4.15	56,514	56,376
	NISA	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125	24,850	22,634
	NISA	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125	62,458	57,063
	NISA	AMERICAN INTL GROUP SR UNSECURED 05/36 6.25	66,680	65,770
	NISA	AMERICAN INTL GROUP JR SUBORDINA 05/68 VAR	79,088	79,695
	NISA	AMERICAN INTL GROUP SR UNSECURED 11/37 6.82	103,104	106,958
	NISA	AMERICAN INTL GROUP SR UNSECURED 01/55 4.375	51,886	50,389
	NISA	AMGEN INC SR UNSECURED 10/41 4.95	41,753	41,504
	NISA	AMGEN INC SR UNSECURED 11/41 5.15	70,917	74,001
	NISA	AMGEN INC SR UNSECURED 05/45 4.4	46,967	47,928
	NISA	AMGEN INC SR UNSECURED 144A 06/51 4.663	42,859	43,250
	NISA	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2	105,805	114,529
	NISA	ANADARKO PETROLEUM CORP SR UNSECURED 10/36 0.00000	173,225	192,047
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 08/32 6.8	43,068	44,777
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/36 5.75	55,632	58,696
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 09/37 6.45	132,127	133,808
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7	167,087	168,299
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9	432,167	432,348
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	176,047	167,506
	NISA	AON CORP COMPANY GUAR 01/27 8.205	54,863	57,600
	NISA	APPLE INC SR UNSECURED 05/43 3.85	42,514	43,031
	NISA	APPLE INC SR UNSECURED 05/44 4.45	55,924	51,774
	NISA	APPLE INC SR UNSECURED 02/45 3.45	90,488	88,265
	NISA	APPLE INC SR UNSECURED 02/46 4.65	36,340	37,795
	NISA	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011	20,116	20,288
	NISA	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/46 5.031	75,736	78,629
	NISA	ARIZONA PUBLIC SERVICE SR UNSECURED 09/26 2.55	114,468	108,498
	NISA	ASCENSION HEALTH SR UNSECURED 11/46 3.945	60,000	57,289
	NISA	ASTRAZENECA PLC SR UNSECURED 09/37 6.45	47,013	45,279
	NISA	ASTRAZENECA PLC SR UNSECURED 11/45 4.375	65,976	65,244
	NISA	AVALONBAY COMMUNITIES SR UNSECURED 10/46 3.9	29,879	27,850
	NISA	AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/45 5.15	10,133	9,893
	NISA	BANK OF AMERICA CORP SR UNSECURED 01/44 5	154,572	158,788
	NISA	BANK OF AMERICA CORP SR UNSECURED 10/27 3.248	240,459	229,128
	NISA	BANK OF AMERICA CORP SUBORDINATED 11/27 4.183	155,000	155,099
	NISA	BARCLAYS PLC SR UNSECURED 01/26 4.375	20,200	20,256
	NISA	BARCLAYS PLC SUBORDINATED 05/26 5.2	30,553	30,497
	NISA	BARRICK GOLD CORP SR UNSECURED 04/42 5.25	24,430	24,350
	NISA	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95	87,704	105,763
	NISA	BAXALTA INC COMPANY GUAR 06/45 5.25	145,890	133,428
	NISA	BAYLOR SCOTT + WHITE HOL UNSECURED 11/45 4.185	65,000	63,419
	NISA	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165	35,260	36,403
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/45 4.5	64,442	67,432
	NISA	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/42 4.4	22,867	26,319
	NISA	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/43 4.3	19,226	20,663
	NISA	BERKSHIRE HATHAWAY INC SR UNSECURED 02/43 4.5	20,227	21,266
	NISA	BORGWARNER INC SR UNSECURED 03/45 4.375	137,193	139,371
	NISA	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/97 6.875	40,848	41,349
	NISA	BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	32,848	30,510
	NISA	BURLINGTN NORTH SANTA FE SR UNSECURED 09/42 4.375	34,444	31,177
	NISA	CSX CORP SR UNSECURED 11/66 4.25	190,596	182,516
	NISA	CVS HEALTH CORP SR UNSECURED 12/43 5.3	107,914	101,978
	NISA	CVS HEALTH CORP SR UNSECURED 07/45 5.125	135,878	122,590
	NISA	CAMPBELL SOUP CO SR UNSECURED 08/42 3.8	89,592	85,625
	NISA	CANADIAN NATL RESOURCES SR UNSECURED 02/35 5.85	26,364	26,608
	NISA	CANADIAN PACIFIC RR CO SR UNSECURED 09/15 6.125	183,008	215,512
	NISA	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/42 4.1	139,129	144,174
	NISA	CELGENE CORP SR UNSECURED 10/40 5.7	105,277	100,117
	NISA	CELGENE CORP SR UNSECURED 08/43 5.25	16,382	15,823
	NISA	CELGENE CORP SR UNSECURED 05/44 4.625	111,506	107,703

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
NISA		CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	114,086	115,608
NISA		CHUBB CORP COMPANY GUAR 05/38 6.5	19,940	20,105
NISA		CINCINNATI FINL CORP SR UNSECURED 11/34 6.125	21,173	23,221
NISA		AT+T MOBILITY LLC SR UNSECURED 12/31 7.125	169,191	175,190
NISA		CITIGROUP INC SUBORDINATED 06/32 6.625	51,439	54,589
NISA		CITIGROUP INC SR UNSECURED 07/39 8.125	108,715	111,445
NISA		CITIGROUP INC SR UNSECURED 07/45 4.65	23,070	22,135
NISA		CITIGROUP INC SR UNSECURED 05/26 3.4	67,957	68,016
NISA		CITIGROUP INC SUBORDINATED 05/46 4.75	69,576	70,081
NISA		CITIGROUP INC SR UNSECURED 10/26 3.2	326,787	320,334
NISA		CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858	40,000	37,943
NISA		COBB MARIETTA COLISEUM EXHIB COBFAC 01/47 FIXED 4.5	65,000	66,862
NISA		COCA COLA FEMSA SAB CV COMPANY GUAR 11/43 5.25	43,568	43,110
NISA		COMCAST CORP COMPANY GUAR 03/37 6.45	320,451	348,611
NISA		COMCAST CORP COMPANY GUAR 07/39 6.55	172,283	176,117
NISA		COMCAST CORP COMPANY GUAR 07/42 4.65	50,099	46,850
NISA		COMCAST CORP COMPANY GUAR 08/45 4.6	115,292	115,310
NISA		COMMONWEALTH EDISON CO 1ST MORTGAGE 10/42 3.8	51,834	57,564
NISA		COMMONWEALTH EDISON CO 1ST MORTGAGE 06/46 3.65	66,557	61,084
NISA		CONOCO FUNDING CO COMPANY GUAR 10/31 7.25	52,159	51,354
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 03/42 4.2	152,872	155,415
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 03/44 4.45	74,137	72,877
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 06/46 3.85	52,649	47,707
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 12/56 4.3	34,695	34,952
NISA		CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7	89,561	87,934
NISA		CONSTELLATION ENERGY GRP COMPANY GUAR 04/32 7.6	88,100	98,408
NISA		COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75	65,174	63,716
NISA		COOPERATIEVE RABOBANK UA COMPANY GUAR 05/41 5.25	67,279	64,013
NISA		CORNING INC SR UNSECURED 08/36 7.25	104,689	106,261
NISA		CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55	30,250	31,157
NISA		DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 7.017	36,204	39,402
NISA		DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 4.242	18,175	20,293
NISA		DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/32 9.25	81,916	84,840
NISA		DOMINION GAS HLDGS LLC SR UNSECURED 11/43 4.8	27,998	25,905
NISA		DOMINION RESOURCES INC SR UNSECURED 08/41 4.9	45,345	41,992
NISA		DOMINION RESOURCES INC SR UNSECURED 09/42 4.05	27,400	27,838
NISA		DOMINION RESOURCES INC SR UNSECURED 12/44 4.7	59,779	61,683
NISA		DOMTAR CORP COMPANY GUAR 09/42 6.25	43,184	43,478
NISA		DOMTAR CORP COMPANY GUAR 02/44 6.75	50,436	50,789
NISA		DOW CHEMICAL CO/THE SR UNSECURED 11/42 4.375	58,279	63,097
NISA		DR PEPPER SNAPPLE GROUP COMPANY GUAR 05/38 7.45	160,566	167,030
NISA		DR PEPPER SNAPPLE GROUP COMPANY GUAR 12/46 4.42	44,807	45,855
NISA		DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/41 4.25	32,699	35,805
NISA		DUKE ENERGY FL PROJ FIN SR SECURED 03/35 2.858	39,998	36,729
NISA		DUKE ENERGY FL PROJ FIN SR SECURED 09/36 3.112	49,997	45,749
NISA		ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/14 6	43,629	43,659
NISA		EOG RESOURCES INC SR UNSECURED 04/35 3.9	115,044	108,908
NISA		ERP OPERATING LP SR UNSECURED 07/44 4.5	74,565	76,213
NISA		ERAC USA FINANCE LLC COMPANY GUAR 144A 11/46 4.2	128,995	118,797
NISA		EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	148,927	142,614
NISA		KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	69,905	88,511
NISA		ENBRIDGE ENERGY PARTNERS SR UNSECURED 10/45 7.375	64,132	80,623
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 07/38 7.5	71,646	75,366
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 06/41 6.05	35,287	35,937
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 02/42 6.5	48,506	48,617
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 02/43 5.15	40,878	41,934
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 03/35 4.9	29,664	28,036
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/35 5.75	36,611	38,227
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125	109,397	113,672
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/42 4.85	89,661	84,985
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	26,104	28,435
NISA		EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	50,976	51,621
NISA		EXELON CORP SR UNSECURED 06/45 5.1	64,782	69,095
NISA		EXPRESS SCRIPTS HOLDING COMPANY GUAR 07/46 4.8	35,652	33,510
NISA		EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114	149,976	143,398
NISA		FEDERAL REALTY INVESTMEN SR UNSECURED 08/46 3.625	19,551	17,553
NISA		MACYS RETAIL HLDGS INC COMPANY GUAR 03/37 6.375	64,155	63,392
NISA		FEDEX CORP COMPANY GUAR 08/42 3.875	40,090	41,071
NISA		FEDEX CORP COMPANY GUAR 04/43 4.1	113,743	116,741
NISA		FEDEX CORP COMPANY GUAR 01/44 5.1	53,006	48,827

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
NISA		FEDEX CORP COMPANY GUAR 02/65 4.5	115,259	110,870
NISA		DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/42 3.85	112,744	124,660
NISA		FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	348,260	322,799
NISA		FORD MOTOR COMPANY SR UNSECURED 12/46 5.291	65,000	65,844
NISA		ORANGE SA SR UNSECURED 03/31 9	65,037	67,658
NISA		GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	571,946	567,967
NISA		GTE CORP COMPANY GUAR 04/28 6.94	102,739	112,206
NISA		GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125	14,853	15,133
NISA		GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	52,518	50,341
NISA		GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	35,935	35,249
NISA		GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	204,479	211,650
NISA		GENERAL MOTORS CO SR UNSECURED 10/43 6.25	157,942	160,295
NISA		GENERAL MOTORS CO SR UNSECURED 04/35 5	36,605	39,005
NISA		GENERAL MOTORS CO SR UNSECURED 04/36 6.6	130,021	142,876
NISA		GEORGE WASHINGTON UNIVER UNSECURED 09/45 4.868	20,346	21,626
NISA		GEORGE WASHINGTON UNIVER UNSECURED 09/46 3.545	50,000	42,686
NISA		GEORGIA POWER COMPANY SR UNSECURED 06/40 5.4	72,715	74,279
NISA		GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	174,914	176,523
NISA		GILEAD SCIENCES INC SR UNSECURED 02/45 4.5	45,992	44,962
NISA		GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	102,889	104,478
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 6.125	160,694	169,208
NISA		GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	43,110	43,220
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	32,893	30,989
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	25,933	26,391
NISA		GOLDMAN SACHS CAPITAL I LIMITD GUARA 02/34 6.345	123,179	130,785
NISA		GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45	24,521	23,835
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	84,780	83,044
NISA		WW GRAINGER INC SR UNSECURED 06/45 4.6	35,728	32,119
NISA		WW GRAINGER INC SR UNSECURED 05/46 3.75	20,839	18,731
NISA		GRUPO TELEVISA SAB SR UNSECURED 01/40 6.625	48,607	41,915
NISA		GRUPO TELEVISA SAB SR UNSECURED 05/45 5	25,588	25,458
NISA		HSBC HOLDINGS PLC SUBORDINATED 11/26 4.375	60,562	60,445
NISA		HSBC BANK USA SUBORDINATED 11/34 5.875	22,024	23,285
NISA		HSBC BANK USA NA SUBORDINATED 08/35 5.625	107,744	113,693
NISA		HALLIBURTON CO SR UNSECURED 144A 08/96 7.6	110,549	99,711
NISA		HALLIBURTON CO SR UNSECURED 11/35 4.85	54,986	58,005
NISA		HALLIBURTON CO SR UNSECURED 11/45 5	21,912	21,569
NISA		HARLEY DAVIDSON INC SR UNSECURED 07/45 4.625	44,955	44,451
NISA		HARTFORD FINL SVCS GRP SR UNSECURED 03/40 6.625	103,333	98,725
NISA		KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125	289,321	293,015
NISA		HESS CORP SR UNSECURED 01/40 6	33,777	36,106
NISA		HP ENTERPRISE CO SR UNSECURED 10/45 6.35	50,783	55,556
NISA		HOME DEPOT INC SR UNSECURED 04/43 4.2	27,125	30,911
NISA		HOME DEPOT INC SR UNSECURED 02/44 4.875	138,250	123,594
NISA		HUMANA INC SR UNSECURED 12/42 4.625	24,656	23,985
NISA		HUMANA INC SR UNSECURED 10/44 4.95	125,679	131,384
NISA		INTER AMERICAN DEVEL BK SR UNSECURED 01/44 4.375	24,761	28,789
NISA		INTERNATIONAL PAPER CO SR UNSECURED 11/39 7.3	51,972	50,969
NISA		INTERNATIONAL PAPER CO SR UNSECURED 11/41 6	41,935	39,305
NISA		INTERNATIONAL PAPER CO SR UNSECURED 06/44 4.8	26,439	24,831
NISA		INTERNATIONAL PAPER CO SR UNSECURED 08/47 4.4	29,564	28,350
NISA		INVESCO FINANCE PLC COMPANY GUAR 11/43 5.375	30,685	32,842
NISA		JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	64,748	64,967
NISA		JPMORGAN CHASE + CO SR UNSECURED 07/41 5.6	51,653	53,811
NISA		JPMORGAN CHASE + CO SR UNSECURED 04/26 3.3	85,217	83,517
NISA		JPMORGAN CHASE + CO SR UNSECURED 06/26 3.2	467,579	455,119
NISA		JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95	134,442	133,629
NISA		JOHN SEVIER COMB CYCLE SECURED 01/42 4.626	129,574	138,031
NISA		JOHNS HOPKINS HEALTH SYS UNSECURED 05/46 3.837	30,000	28,448
NISA		JOHNSON CONTROLS INTL PL SR UNSECURED 09/45 5.125	26,479	26,599
NISA		JUNIPER NETWORKS INC SR UNSECURED 03/41 5.95	82,595	81,829
NISA		KEYSPAN GAS EAST CORP SR UNSECURED 144A 04/41 5.819	58,282	59,618
NISA		KIMCO REALTY CORP SR UNSECURED 12/46 4.125	74,468	70,018
NISA		KINDER MORGAN ENER PART COMPANY GUAR 03/35 5.8	37,141	37,003
NISA		KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	173,332	159,967
NISA		KROGER CO SR UNSECURED 10/46 3.875	127,490	118,348
NISA		LEGG MASON INC SR UNSECURED 01/44 5.625	71,579	68,166
NISA		LEGG MASON INC SR UNSECURED 03/26 4.75	14,993	15,526
NISA		LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/42 6.5	40,497	41,497
NISA		LITTON INDUSTRIES INC COMPANY GUAR 03/26 7.75	63,289	65,728

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	LLOYDS BANKING GROUP PLC SUBORDINATED 12/45 5.3	15,244	15,490
	NISA	LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	188,463	179,934
	NISA	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7	37,513	38,071
	NISA	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8	64,730	61,291
	NISA	MACYS RETAIL HLDGS INC COMPANY GUAR 01/42 5.125	51,332	50,817
	NISA	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15	35,768	36,377
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 03/41 6.5	85,319	85,568
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 09/54 5	118,996	105,841
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 12/45 5.85	49,874	49,700
	NISA	MARSH + MCLENNAN COS INC SR UNSECURED 08/33 5.875	26,699	29,634
	NISA	MASSACHUSETTS ELECTRIC SR UNSECURED 144A 11/39 5.9	90,380	96,584
	NISA	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678	45,000	45,299
	NISA	MASS INSTITUTE OF TECH UNSECURED 07/16 3.885	20,000	17,111
	NISA	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 12/41 5.375	46,546	49,623
	NISA	MASTERCARD INC SR UNSECURED 11/26 2.95	69,873	69,217
	NISA	MASTERCARD INC SR UNSECURED 11/46 3.8	78,662	78,416
	NISA	MAYO CLINIC UNSECURED 11/52 4.128	35,000	34,412
	NISA	MCDONALD S CORP SR UNSECURED 07/40 4.875	50,377	52,836
	NISA	MCDONALD S CORP SR UNSECURED 02/42 3.7	63,522	66,831
	NISA	MCDONALD S CORP SR UNSECURED 05/43 3.625	37,354	39,578
	NISA	MEDTRONIC INC COMPANY GUAR 03/42 4.5	57,875	62,606
	NISA	MEDTRONIC INC COMPANY GUAR 03/44 4.625	40,245	37,596
	NISA	MEDTRONIC INC COMPANY GUAR 03/35 4.375	26,455	27,506
	NISA	MEDTRONIC INC COMPANY GUAR 03/45 4.625	63,677	64,885
	NISA	MEMORIAL SLOAN KETTERING SR UNSECURED 07/52 4.125	62,030	72,422
	NISA	METHANEX CORP SR UNSECURED 12/44 5.65	59,612	52,637
	NISA	METLIFE INC JR SUBORDINA 12/66 6.4	62,095	64,800
	NISA	METLIFE INC JR SUBORDINA 08/69 10.75	101,313	99,775
	NISA	METLIFE INC SR UNSECURED 08/42 4.125	46,906	49,209
	NISA	METLIFE INC SR UNSECURED 11/43 4.875	84,837	92,026
	NISA	METLIFE INC SR UNSECURED 12/44 4.721	109,194	111,735
	NISA	MICROSOFT CORP SR UNSECURED 02/55 4	255,716	250,632
	NISA	MICROSOFT CORP SR UNSECURED 08/46 3.7	275,193	258,904
	NISA	MICROSOFT CORP SR UNSECURED 08/56 3.95	43,826	42,502
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125	52,004	56,200
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/37 5.95	190,326	208,253
	NISA	MISSOURI ST HLTH EDUCATNL FAC MOSMED 01/46 FIXED 3.651	55,000	54,110
	NISA	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	79,587	87,662
	NISA	MONSANTO CO SR UNSECURED 07/44 4.4	40,055	38,660
	NISA	MONSANTO CO SR UNSECURED 07/64 4.7	147,731	139,609
	NISA	MORGAN STANLEY SR UNSECURED 07/42 6.375	154,479	147,795
	NISA	MOTIVA ENTERPRISES LLC SR UNSECURED 144A 01/40 6.85	141,689	132,983
	NISA	NYU HOSPITALS CENTER SECURED 07/42 4.428	23,961	23,897
	NISA	NYU HOSPITALS CENTER SR SECURED 07/43 5.75	36,391	40,752
	NISA	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	27,963	30,208
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4	34,382	32,328
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95	58,335	55,444
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45	25,259	25,547
	NISA	NEVADA POWER CO GENL REF MOR 07/37 6.75	111,908	118,245
	NISA	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102	26,883	27,983
	NISA	NY + PRESBYTERIAN HOSPIT UNSECURED 08/16 4.763	101,247	94,547
	NISA	NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.427	43,682	48,070
	NISA	NEWELL BRANDS INC SR UNSECURED 04/36 5.375	190,697	197,243
	NISA	NEWELL BRANDS INC SR UNSECURED 04/46 5.5	91,982	91,842
	NISA	NEWMONT MINING CORP COMPANY GUAR 10/39 6.25	14,133	16,502
	NISA	NIKE INC SR UNSECURED 05/43 3.625	40,245	37,666
	NISA	NIKE INC SR UNSECURED 11/45 3.875	44,865	44,355
	NISA	NIKE INC SR UNSECURED 11/46 3.375	127,651	117,393
	NISA	NORDSTROM INC SR UNSECURED 01/44 5	119,739	113,318
	NISA	NORFOLK SOUTHERN CORP SR UNSECURED 05/37 7.05	54,377	54,212
	NISA	NORTHWELL HEALTHCARE INC SECURED 11/43 6.15	70,143	80,714
	NISA	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/42 3.4	19,598	18,351
	NISA	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/44 4.125	84,753	86,422
	NISA	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643	65,495	73,659
	NISA	NOVANT HEALTH INC UNSECURED 11/43 4.371	33,857	39,406
	NISA	NOVARTIS CAPITAL CORP COMPANY GUAR 11/45 4	120,678	111,011
	NISA	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4	29,749	30,529
	NISA	OCHSNER CLINIC FOUNDATIO SECURED 05/45 5.897	70,000	80,947
	NISA	OGLETHORPE POWER CORP 1ST MORTGAGE 12/42 4.2	42,802	47,554
	NISA	OKLAHOMA G+E CO SR UNSECURED 05/43 3.9	34,738	38,436

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
NISA		ONCOR ELECTRIC DELIVERY SR SECURED 09/38 7.5	25,489	28,807
NISA		ONCOR ELECTRIC DELIVERY SR SECURED 09/40 5.25	51,180	52,184
NISA		ONCOR ELECTRIC DELIVERY SR SECURED 06/42 5.3	61,110	64,511
NISA		ONCOR ELECTRIC DELIVERY SR SECURED 12/41 4.55	57,809	64,041
NISA		ORACLE CORP SR UNSECURED 07/40 5.375	179,395	191,748
NISA		ORACLE CORP SR UNSECURED 05/35 3.9	89,177	93,699
NISA		ORACLE CORP SR UNSECURED 05/45 4.125	143,789	140,528
NISA		ORACLE CORP SR UNSECURED 05/55 4.375	56,595	59,677
NISA		ORACLE CORP SR UNSECURED 07/46 4	186,059	176,953
NISA		PPL ELECTRIC UTILITIES 1ST MORTGAGE 07/43 4.75	35,316	39,025
NISA		PPL CAPITAL FUNDING INC COMPANY GUAR 03/44 5	27,014	26,438
NISA		PPL CAPITAL FUNDING INC COMPANY GUAR 05/26 3.1	131,603	124,368
NISA		PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8	38,245	42,699
NISA		PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4	199,638	204,974
NISA		PACIFIC GAS + ELECTRIC SR UNSECURED 04/42 4.45	21,738	21,006
NISA		PACIFIC GAS + ELECTRIC SR UNSECURED 11/43 5.125	51,175	56,985
NISA		PACIFICORP 1ST MORTGAGE 08/36 6.1	46,746	50,305
NISA		PEPSICO INC SR UNSECURED 07/45 4.6	46,000	43,594
NISA		PEPSICO INC SR UNSECURED 10/46 3.45	39,674	36,440
NISA		PERRIGO CO PLC SR UNSECURED 11/43 5.3	114,954	101,557
NISA		PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/44 4.9	136,164	128,593
NISA		PETRO CANADA SR UNSECURED 05/38 6.8	78,085	84,290
NISA		PFIZER INC SR UNSECURED 12/36 4	129,375	133,192
NISA		PFIZER INC SR UNSECURED 12/46 4.125	69,878	71,208
NISA		PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375	48,315	45,369
NISA		PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	41,786	46,426
NISA		PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	120,274	125,800
NISA		PHILLIPS 66 COMPANY GUAR 11/44 4.875	47,361	47,523
NISA		PLAINS ALL AMER PIPELINE SR UNSECURED 01/37 6.65	48,530	49,117
NISA		PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	79,773	81,156
NISA		POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	103,140	106,960
NISA		PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625	36,777	32,165
NISA		PRES + FELLOWS OF HARVAR UNSECURED 144A 01/39 6.5	57,086	56,780
NISA		PRES + FELLOWS OF HARVAR SR UNSECURED 10/40 4.875	23,565	23,590
NISA		PROGRESS ENERGY INC SR UNSECURED 12/39 6	22,535	24,033
NISA		PROV ST JOSEPH HLTH OBL UNSECURED 10/47 3.744	25,000	23,068
NISA		PRUDENTIAL FINANCIAL INC SR UNSECURED 06/40 6.625	43,104	44,458
NISA		PRUDENTIAL FINANCIAL INC SR UNSECURED 11/40 6.2	31,023	30,551
NISA		PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/38 6.5	68,491	72,620
NISA		PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 11/45 4.15	55,080	51,671
NISA		PUGET SOUND ENERGY INC SR SECURED 07/40 5.764	34,009	36,741
NISA		PUGET SOUND ENERGY INC SR SECURED 05/45 4.3	59,730	62,369
NISA		COOPERATIEVE RABOBANK UA SR UNSECURED 144A 09/10 5.8	33,623	33,932
NISA		REGIONS FINANCIAL CORP SUBORDINATED 12/37 7.375	26,148	24,563
NISA		HSBC USA INC SUBORDINATED 07/97 7.2	37,796	40,072
NISA		REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	75,713	72,397
NISA		REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	195,096	189,461
NISA		RWJ BARNABAS HEALTH SR UNSECURED 07/46 3.949	55,000	50,657
NISA		TRAVELERS COS INC SR UNSECURED 06/36 6.75	27,069	26,726
NISA		SAN DIEGO G + E 1ST MORTGAGE 05/40 5.35	76,313	70,977
NISA		SAN DIEGO G + E 1ST MORTGAGE 08/40 4.5	78,291	80,396
NISA		SAN DIEGO G + E 1ST MORTGAGE 11/41 3.95	32,329	34,854
NISA		SHERWIN WILLIAMS CO SR UNSECURED 12/42 4	19,261	18,186
NISA		SHERWIN WILLIAMS CO SR UNSECURED 08/45 4.55	25,910	24,813
NISA		SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	204,756	191,540
NISA		SIMON PROPERTY GROUP LP SR UNSECURED 11/26 3.25	24,934	24,534
NISA		SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/43 4.6	75,423	78,830
NISA		SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/65 5.1	64,475	71,268
NISA		SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/46 4.1	49,897	49,492
NISA		SOUTHERN BAPTIST HOSPITA SECURED 07/45 4.857	65,000	70,238
NISA		SOUTHERN CAL EDISON 1ST REF MORT 01/34 6	110,771	117,471
NISA		SOUTHERN CAL EDISON 1ST REF MORT 12/41 3.9	111,070	123,438
NISA		SOUTHERN CAL EDISON 1ST REF MORT 03/43 3.9	115,187	127,847
NISA		SOUTHERN CO SR UNSECURED 07/36 4.25	29,874	29,834
NISA		SOUTHERN CO SR UNSECURED 07/46 4.4	119,242	118,694
NISA		SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/46 3.95	19,965	18,506
NISA		SOUTHERN POWER CO SR UNSECURED 07/43 5.25	69,652	70,468
NISA		SOUTHWESTERN ELEC POWER SR UNSECURED 04/45 3.9	39,643	37,258
NISA		STARBUCKS CORP SR UNSECURED 06/45 4.3	47,861	47,256
NISA		SUNCOR ENERGY INC SR UNSECURED 06/39 6.85	63,440	66,284

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	SUNOCO LOGISTICS PARTNER COMPANY GUAR 01/43 4.95	16,463	18,300
	NISA	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3	130,923	135,169
	NISA	SYSCO CORPORATION COMPANY GUAR 10/45 4.85	101,314	100,767
	NISA	TARGET CORP SR UNSECURED 04/46 3.625	95,663	88,275
	NISA	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	71,713	77,863
	NISA	TEXAS HEALTH RESOURCES SECURED 11/55 4.33	58,465	59,988
	NISA	TIME WARNER INC COMPANY GUAR 07/40 6.1	129,541	136,984
	NISA	TIME WARNER INC COMPANY GUAR 06/42 4.9	22,059	20,007
	NISA	TIME WARNER CABLE LLC SR SECURED 05/37 6.55	49,844	45,282
	NISA	TIME WARNER CABLE LLC SR SECURED 06/39 6.75	70,605	93,006
	NISA	TIME WARNER CABLE LLC SR SECURED 11/40 5.875	39,749	37,326
	NISA	TIME WARNER CABLE LLC SR SECURED 09/41 5.5	182,734	188,073
	NISA	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85	74,869	94,573
	NISA	TRAVELERS COS INC SR UNSECURED 06/37 6.25	37,682	38,551
	NISA	TRAVELERS COS INC SR UNSECURED 11/40 5.35	25,892	23,559
	NISA	TRAVELERS COS INC SR UNSECURED 05/46 3.75	42,418	42,462
	NISA	TRINITY HEALTH SECURED 12/45 4.125	46,879	43,685
	NISA	TUFTS UNIVERSITY UNSECURED 04/12 5.017	18,208	20,877
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 03/37 6.15	82,557	81,918
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65	81,829	79,986
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 03/39 7.85	62,854	60,450
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	144,878	147,846
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 12/45 7.75	114,761	104,006
	NISA	UBS GROUP FUNDING COMPANY GUAR 144A 04/26 4.125	59,897	61,363
	NISA	UNION ELECTRIC CO SR SECURED 09/42 3.9	72,384	73,890
	NISA	UNION PACIFIC CORP SR UNSECURED 06/42 4.3	58,136	62,159
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5	95,578	102,814
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95	16,952	18,717
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625	24,997	27,251
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2	69,477	70,805
	NISA	UNIV OF NOTRE DAME UNSECURED 02/45 3.438	24,401	23,883
	NISA	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875	23,956	24,625
	NISA	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875	53,969	53,488
	NISA	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	90,113	92,102
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 02/38 6.4	52,320	48,298
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/38 6.9	42,477	43,352
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/39 7.35	72,076	70,971
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6	231,264	241,202
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75	212,987	202,427
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	130,920	121,316
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012	451,834	452,616
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272	47,760	47,857
	NISA	VIACOM INC SR UNSECURED 12/34 4.85	40,392	40,116
	NISA	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875	172,877	175,102
	NISA	VIRGINIA ELEC + POWER CO SR UNSECURED 08/43 4.65	9,915	10,856
	NISA	VISA INC SR UNSECURED 12/35 4.15	64,778	68,054
	NISA	VISA INC SR UNSECURED 12/45 4.3	271,319	263,878
	NISA	VODAFONE GROUP PLC SR UNSECURED 02/43 4.375	125,576	128,295
	NISA	WELLS FARGO BANK NA SUBORDINATED 01/38 6.6	89,344	82,682
	NISA	WACHOVIA CORP SUBORDINATED 08/35 5.5	22,849	22,144
	NISA	WAL MART STORES INC SR UNSECURED 04/40 5.625	124,333	123,704
	NISA	WAL MART STORES INC SR UNSECURED 10/40 5	71,959	80,560
	NISA	WAL MART STORES INC SR UNSECURED 04/41 5.625	54,019	49,743
	NISA	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8	59,981	61,668
	NISA	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	34,912	34,355
	NISA	ACTAVIS INC COMPANY GUAR 10/42 4.625	96,682	96,834
	NISA	ANTHEM INC SR UNSECURED 01/43 4.65	208,271	220,857
	NISA	ANTHEM INC SR UNSECURED 01/44 5.1	42,511	42,621
	NISA	ANTHEM INC SR UNSECURED 08/44 4.65	58,734	55,675
	NISA	WELLS FARGO + COMPANY SR UNSECURED 02/35 5.375	22,784	22,722
	NISA	WELLS FARGO + COMPANY SR UNSECURED 10/26 3	239,884	228,575
	NISA	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	98,516	93,501
	NISA	WELLS FARGO + COMPANY SR UNSECURED 05/45 3.9	108,238	99,593
	NISA	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	201,727	205,423
	NISA	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	59,375	57,422
	NISA	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75	99,906	101,485
	NISA	WELLS FARGO BANK NA SUBORDINATED 08/36 5.95	49,449	47,089
	NISA	WESLEYAN UNIVERSITY UNSECURED 07/16 4.781	39,999	37,946
	NISA	WESTAR ENERGY INC 1ST MORTGAGE 12/45 4.25	74,695	76,667
	NISA	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 08/46 5	160,818	162,978

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	54,567	58,746
	NISA	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	23,308	26,319
	NISA	RICE UNIVERSITY UNSECURED 05/55 3.774	59,999	56,771
	NISA	WILLIAMS PARTNERS LP SR UNSECURED 04/40 6.3	37,687	53,369
	NISA	WILLIAMS PARTNERS LP SR UNSECURED 03/44 5.4	63,513	62,993
	NISA	WYETH LLC COMPANY GUAR 04/37 5.95	125,949	132,136
	NISA	XLIT LTD COMPANY GUAR 03/45 5.5	19,822	18,976
	NISA	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/35 4.25	9,933	9,324
		Total Corporate and Non-U.S. bonds	\$ 77,312,303	\$ 77,597,823
			<u>\$ 185,907,020</u>	<u>\$ 201,232,240</u>

* Indicates Party-in-Interest

SCHLAGE LOCK COMPANY LLC PENSION PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

EIN 54-2139412 / PN 001

Year Ended December 31, 2016

EIN: 54-2139412 PLAN NUMBER: 001

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
Category (iii) - Series of transactions in excess of 5% of Plan assets								
State Street Global Advisors	SHORT TERM INVESTMENT FUND							
	325 Purchases	\$ 65,695,321	\$ -	\$ -	\$ -	\$ 65,695,321	\$ 65,695,321	\$ -
	271 Sales	-	62,839,988	-	-	62,839,988	62,839,988	-
State Street Global Advisors	SHORT TERM INVESTMENT FUND 25 BPS							
	4 Purchases	\$ 5,648,112	\$ -	\$ -	\$ -	\$ 5,648,112	\$ 5,648,112	\$ -
	6 Sales	-	5,648,112	-	-	5,648,112	5,648,112	-
NISA	US TREASURY N/B 02/36 4.50							
	52 Purchases	\$ 24,730,603	\$ -	\$ -	\$ -	\$ 24,730,603	\$ 24,730,603	\$ -
	59 Sales	-	24,748,763	-	-	24,878,318	24,748,763	(129,555)
NISA	US TREASURY N/B 11/43 3.75							
	20 Purchases	\$ 6,766,801	\$ -	\$ -	\$ -	\$ 6,766,801	\$ 6,766,801	\$ -
	17 Sales	-	5,950,093	-	-	6,200,576	5,950,093	(250,483)
NISA	US TREASURY N/B 05/44 3.375							
	14 Purchases	\$ 6,331,624	\$ -	\$ -	\$ -	\$ 6,331,624	\$ 6,331,624	\$ -
	20 Sales	-	7,474,121	-	-	7,191,880	7,474,121	282,241
NISA	US TREASURY N/B 08/44 3.125							
	16 Purchases	\$ 6,133,134	\$ -	\$ -	\$ -	\$ 6,133,134	\$ 6,133,134	\$ -
	18 Sales	-	6,833,691	-	-	6,738,496	6,833,691	95,195
NISA	US TREASURY N/B 11/44 3.00							
	17 Purchases	\$ 6,921,396	\$ -	\$ -	\$ -	\$ 6,921,396	\$ 6,921,396	\$ -
	13 Sales	-	4,894,328	-	-	4,926,047	4,894,328	(31,719)
NISA	US TREASURY N/B 02/45 2.50							
	19 Purchases	\$ 7,744,687	\$ -	\$ -	\$ -	\$ 7,744,687	\$ 7,744,687	\$ -
	16 Sales	-	6,376,609	-	-	6,306,658	6,376,609	69,950
NISA	US TREASURY N/B 05/45 3.00							
	13 Purchases	\$ 4,032,757	\$ -	\$ -	\$ -	\$ 4,032,757	\$ 4,032,757	\$ -
	13 Sales	-	6,148,682	-	-	6,128,353	6,148,682	20,329
NISA	US TREASURY N/B 08/45 2.875							
	156 Purchases	\$ 10,575,819	\$ -	\$ -	\$ -	\$ 10,575,819	\$ 10,575,819	\$ -
	82 Sales	-	19,779,298	-	-	18,757,595	19,779,298	1,021,703
NISA	US TREASURY N/B 11/45 3.00							
	249 Purchases	\$ 27,445,104	\$ -	\$ -	\$ -	\$ 27,445,104	\$ 27,445,104	\$ -
	178 Sales	-	28,490,436	-	-	28,246,244	28,490,436	244,192
NISA	US TREASURY N/B 02/46 2.50							
	258 Purchases	\$ 36,217,304	\$ -	\$ -	\$ -	\$ 36,217,304	\$ 36,217,304	\$ -
	191 Sales	-	37,235,267	-	-	36,217,304	37,235,267	1,017,963
Logan Circle	US TREASURY N/B 05/46 2.50							
	261 Purchases	\$ 31,463,953	\$ -	\$ -	\$ -	\$ 31,463,953	\$ 31,463,953	\$ -
	186 Sales	-	21,773,085	-	-	21,830,825	21,773,085	(57,740)
Logan Circle	US TREASURY N/B 08/46 2.25							
	153 Purchases	\$ 20,666,557	\$ -	\$ -	\$ -	\$ 20,666,557	\$ 20,666,557	\$ -

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
Logan Circle	86 Sales	-	6,355,227	-	-	6,817,683	6,355,227	(462,456)
	US TREASURY N/B 02/26 1.625							
	110 Purchases	\$ 9,898,264	\$ -	\$ -	\$ -	\$ 9,898,264	\$ 9,898,264	\$ -
Logan Circle	66 Sales	-	9,917,945	-	-	9,898,264	9,917,945	19,681
	US TREASURY N/B 05/26 1.625							
	94 Purchases	\$ 12,426,703	\$ -	\$ -	\$ -	\$ 12,426,703	\$ 12,426,703	\$ -
Logan Circle	58 Sales	-	12,465,067	-	-	12,426,703	12,465,067	38,364
	US TREASURY N/B 08/26 1.5							
	92 Purchases	\$ 10,494,503	\$ -	\$ -	\$ -	\$ 10,494,503	\$ 10,494,503	\$ -
	58 Sales	-	7,854,711	-	-	7,955,141	7,854,711	(100,431)

There were no category (i), (ii) or (iv) reportable transactions for the year ended December 31, 2016.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2016

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		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	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		4		1		0		0		0		0		0		0		0	
25 - 29	0		23	69,181	29	63,221	0		0		0		0		0		0		0	
30 - 34	0		16		59	72,310	28	76,982	3		0		0		0		0		0	
35 - 39	0		20	104,285	56	85,789	53	89,080	49	74,134	0		0		0		0		0	
40 - 44	0		28	98,105	50	99,989	45	101,396	77	75,601	25	92,716	2		0		0		0	
45 - 49	0		20	132,028	62	94,027	61	113,592	90	95,790	37	93,857	40	65,698	3		0		0	
50 - 54	0		32	99,919	61	95,514	75	112,588	97	84,307	29	58,896	78	67,783	30	79,681	2		0	
55 - 59	0		18		47	81,460	84	82,939	113	78,285	32	90,221	96	62,907	24	71,588	25	74,341	0	
60 - 64	0		9		28	81,388	62	86,512	63	64,767	13		76	57,783	10		19		2	
65 - 69	0		1		7		19		16		4		16		2		4		3	
70 & Over	0		0		0		2		2		1		0		1		0		1	

Plan Name: Schlage Lock Company LLC Pension Plan
 EIN / PN: 54-2139412 / 001
 Plan Sponsor: Schlage Lock Company LLC
 Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

Applicable month	September
Interest rate basis	3-Segment Rates

Interest Rates

	Reflecting Corridors	Not Reflecting Corridors
First segment rate	4.43%	1.34%
Second segment rate	5.91%	4.03%
Third segment rate	6.65%	5.06%
Effective interest rate	6.12%	4.42%

Annual rates of increase

Compensation	3.50%
Future Social Security wage bases	3.50%
Statutory limits on compensation	N/A

Assumed Cost of Living Adjustments

0.00%

Administrative "and investment" expenses

\$2,600,000 of administrative expenses are assumed to be paid out of the trust in 2016 and are added to the target normal cost. The amount is based on the noninvestment-related expenses that were paid out of the plan in the prior fiscal year and expected change in expenses from the prior year to the current year.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

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

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

Mortality 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.

Termination The rates of withdrawal used for the first three years of service are 30%, 25% and 20%, respectively. Thereafter, the rates vary by age as shown below for the following illustrative ages.

Percentage leaving during the year	
Age	Unisex Rate of Withdrawal
25	9.9%
30	6.9%
35	4.9%
40	2.8%
45	1.7%
50	0.4%
55	0.0%

Disability The 1985 Wyatt Pension Disability Study Unisex Class Three rates of disablement are used for bargaining employees. The 1985 Wyatt Pension Disability Study Unisex Class One rates of disablement are used for non-bargaining employees.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Retirement

Employees are assumed to retire in accordance with the following probabilities:

Salaried employees:

Percentage retiring during the year	
Age	Probability
55-59	2%
60-61	0%
62	40%
63-64	5%
65	40%

Bargaining employees:

Percentage retiring during the year	
Age	Probability
55-59	3%
60-61	5%
62	20%
63-64	5%
65	45%

Terminated Vested participants:

Assumed to retire at age 65 (age 62 for former Trane Merged Hourly participants).

Benefit

commencement date:

Preretirement death benefit	The later of the death of the active participant or the date the participant would have attained age 55
Deferred vested benefit	The later of age 55 or termination of employment
Disability benefit	Upon disablement
Retirement benefit	Upon termination of employment

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Form of payment	<p>a) <u>All Salaried and Non-Bargaining Hourly Employees</u></p> <p>33% of all participants who retire directly from active service after age 55 are assumed to elect the single life annuity or, if married, the actuarial equivalent 50% joint and survivor annuity. The single life annuity includes a ten year guarantee; the joint and survivor annuity is assumed to be equivalent to this form of payment.</p> <p>67% of all participants who retire directly from active service after age 55 and 100% of vested employees who terminate employment prior to age 55 are assumed to elect the lump sum payment option. The lump sum payable is assumed to be the greater of:</p> <ul style="list-style-type: none">i. the immediate life annuity multiplied by 10; andii. the actuarially equivalent lump sum of the deferred life annuity, determined using the interest rates based on the yield curve used for the determination of the Funding Target and the applicable mortality under Revenue Ruling 2007-67. <p>b) <u>Former Employees with Deferred Vested Benefits</u></p> <p>All participants are assumed to elect a single life annuity, with 120 payments guaranteed for participants who terminated on or after January 1, 2003.</p>
Actuarial equivalence	For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).
Percent married	Actual data is used for retired participants. For all other former participants, 85% of males and 55% of females are assumed to be married. For all other former Trane Merged Hourly participants, 80% of males and females are assumed to be married.
Spouse age	Females are assumed to be 3 years younger than their husbands.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
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.
Actuarial value of assets for determining minimum required contributions	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, 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 prior plan year).</p> <p>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.</p>
Benefits not valued	None

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

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.
Lump sum conversion rate	Lump sums calculated under IRC Section 417(e) are calculated using an interest rate which is the same as the discount rate since both are derived from current yields on long-term corporate bonds. The mortality rates used to value future lump sums are based on the plan sponsor's best estimate of the rates that will be prescribed by the IRS for future lump sum calculations under Section 417(e).
Rates of increase in compensation	Assumed compensation increases are based on plan sponsor expectations for future experience.
Administrative expenses	Administrative expenses are estimated by determining the expected actual expenses for the coming year, reflecting items like expected PBGC premiums and actual expenses paid from the trust the preceding year.

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 plan experience prior to the effective date of this plan. Termination rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by retirement patterns different than assumed.
Disability	Disability rates were based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Retirement	<p>Retirement rates were based on plan experience prior to the effective date of this plan.</p> <p>Retirement rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by retirement patterns different than assumed.</p>
Form of payment	<p>The assumed form and timing of payments were selected based on recent experience and best estimate of future behavior.</p>
Percent married	<p>The assumed percentage married considered the marital status of recent retirees and of the current active population.</p>
Spouse age	<p>The assumed age difference for spouses considered the age difference of recent retirees and of the current active population.</p>

Source of Prescribed Methods

Funding methods	<p>The methods used for funding purposes, 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.</p>
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>The required mortality table used to calculate the funding targets and target normal cost was updated to include one additional year of projected mortality improvements.</p> <p>The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2014 to September 2015.</p> <p>The assumed plan-related expenses added to the target normal cost were increased from \$2,125,000 for 2015 to \$2,600,000 for 2016.</p>
Change in methods since prior valuation	<p>None</p>

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHLAGE LOCK COMPANY LLC PENSION PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

EIN 54-2139412 / PN 001

Year Ended December 31, 2016

EIN: 54-2139412 PLAN NUMBER: 001

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
Category (iii) - Series of transactions in excess of 5% of Plan assets								
State Street Global Advisors	SHORT TERM INVESTMENT FUND							
	325 Purchases	\$ 65,695,321	\$ -	\$ -	\$ -	\$ 65,695,321	\$ 65,695,321	\$ -
	271 Sales	-	62,839,988	-	-	62,839,988	62,839,988	-
State Street Global Advisors	SHORT TERM INVESTMENT FUND 25 BPS							
	4 Purchases	\$ 5,648,112	\$ -	\$ -	\$ -	\$ 5,648,112	\$ 5,648,112	\$ -
	6 Sales	-	5,648,112	-	-	5,648,112	5,648,112	-
NISA	US TREASURY N/B 02/36 4.50							
	52 Purchases	\$ 24,730,603	\$ -	\$ -	\$ -	\$ 24,730,603	\$ 24,730,603	\$ -
	59 Sales	-	24,748,763	-	-	24,878,318	24,748,763	(129,555)
NISA	US TREASURY N/B 11/43 3.75							
	20 Purchases	\$ 6,766,801	\$ -	\$ -	\$ -	\$ 6,766,801	\$ 6,766,801	\$ -
	17 Sales	-	5,950,093	-	-	6,200,576	5,950,093	(250,483)
NISA	US TREASURY N/B 05/44 3.375							
	14 Purchases	\$ 6,331,624	\$ -	\$ -	\$ -	\$ 6,331,624	\$ 6,331,624	\$ -
	20 Sales	-	7,474,121	-	-	7,191,880	7,474,121	282,241
NISA	US TREASURY N/B 08/44 3.125							
	16 Purchases	\$ 6,133,134	\$ -	\$ -	\$ -	\$ 6,133,134	\$ 6,133,134	\$ -
	18 Sales	-	6,833,691	-	-	6,738,496	6,833,691	95,195
NISA	US TREASURY N/B 11/44 3.00							
	17 Purchases	\$ 6,921,396	\$ -	\$ -	\$ -	\$ 6,921,396	\$ 6,921,396	\$ -
	13 Sales	-	4,894,328	-	-	4,926,047	4,894,328	(31,719)
NISA	US TREASURY N/B 02/45 2.50							
	19 Purchases	\$ 7,744,687	\$ -	\$ -	\$ -	\$ 7,744,687	\$ 7,744,687	\$ -
	16 Sales	-	6,376,609	-	-	6,306,658	6,376,609	69,950
NISA	US TREASURY N/B 05/45 3.00							
	13 Purchases	\$ 4,032,757	\$ -	\$ -	\$ -	\$ 4,032,757	\$ 4,032,757	\$ -
	13 Sales	-	6,148,682	-	-	6,128,353	6,148,682	20,329
NISA	US TREASURY N/B 08/45 2.875							
	156 Purchases	\$ 10,575,819	\$ -	\$ -	\$ -	\$ 10,575,819	\$ 10,575,819	\$ -
	82 Sales	-	19,779,298	-	-	18,757,595	19,779,298	1,021,703
NISA	US TREASURY N/B 11/45 3.00							
	249 Purchases	\$ 27,445,104	\$ -	\$ -	\$ -	\$ 27,445,104	\$ 27,445,104	\$ -
	178 Sales	-	28,490,436	-	-	28,246,244	28,490,436	244,192
NISA	US TREASURY N/B 02/46 2.50							
	258 Purchases	\$ 36,217,304	\$ -	\$ -	\$ -	\$ 36,217,304	\$ 36,217,304	\$ -
	191 Sales	-	37,235,267	-	-	36,217,304	37,235,267	1,017,963
Logan Circle	US TREASURY N/B 05/46 2.50							
	261 Purchases	\$ 31,463,953	\$ -	\$ -	\$ -	\$ 31,463,953	\$ 31,463,953	\$ -
	186 Sales	-	21,773,085	-	-	21,830,825	21,773,085	(57,740)
Logan Circle	US TREASURY N/B 08/46 2.25							
	153 Purchases	\$ 20,666,557	\$ -	\$ -	\$ -	\$ 20,666,557	\$ 20,666,557	\$ -

(a) Identity of party involved	(b) Description of asset	(c) Purchase price	(d) Selling price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
Logan Circle	86 Sales	-	6,355,227	-	-	6,817,683	6,355,227	(462,456)
	US TREASURY N/B 02/26 1.625							
	110 Purchases	\$ 9,898,264	\$ -	\$ -	\$ -	\$ 9,898,264	\$ 9,898,264	\$ -
Logan Circle	66 Sales	-	9,917,945	-	-	9,898,264	9,917,945	19,681
	US TREASURY N/B 05/26 1.625							
	94 Purchases	\$ 12,426,703	\$ -	\$ -	\$ -	\$ 12,426,703	\$ 12,426,703	\$ -
Logan Circle	58 Sales	-	12,465,067	-	-	12,426,703	12,465,067	38,364
	US TREASURY N/B 08/26 1.5							
	92 Purchases	\$ 10,494,503	\$ -	\$ -	\$ -	\$ 10,494,503	\$ 10,494,503	\$ -
	58 Sales	-	7,854,711	-	-	7,955,141	7,854,711	(100,431)

There were no category (i), (ii) or (iv) reportable transactions for the year ended December 31, 2016.

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.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

► **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 SCHLAGE LOCK COMPANY LLC PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF SCHLAGE LOCK COMPANY LLC	D Employer Identification Number (EIN) 54-2139412	
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>2016</u>			
2 Assets:			
a Market value	2a	198,696,176	
b Actuarial value	2b	203,424,792	
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	1,828	78,573,783	78,573,783
b For terminated vested participants	1,702	37,363,261	37,363,261
c For active participants	2,085	71,735,547	72,242,189
d Total	5,615	187,672,591	188,179,233
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	6.12%	
6 Target normal cost	6	7,420,671	

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	 Signature of actuary	<u>10/3/2017</u> Date
Michael J Gagliardi Type or print name of actuary Towers Watson Delaware Inc. Firm name 800 Boylston Street Boston MA 02199-8103 Address of the firm		1706815 Most recent enrollment number 617-638-3700 Telephone number (including area code)

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).....	31,329,279	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year).....	5,983,376	0
9 Amount remaining (line 7 minus line 8).....	25,345,903	0
10 Interest on line 9 using prior year's actual return of <u>-3.08%</u>	-780,654	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		4,687,566
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>6.31%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		-144,377
c Total available at beginning of current plan year to add to prefunding balance.....		4,543,189
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	7,700,000	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	16,865,249	0

Part III Funding Percentages

14 Funding target attainment percentage.....	14	99.13%
15 Adjusted funding target attainment percentage.....	15	108.10%
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	108.24%
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
12/28/2016	1,670,000	0			
01/04/2017	50,000,000	0			
04/14/2017	1,856,000	0			
07/25/2017	1,856,000	0			
Totals ▶	18(b)	55,382,000	18(c)		0

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

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	52,078,188

20 Quarterly contributions and liquidity shortfalls:

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 63
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	7,420,671	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	7,420,671	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	4,851,511	0	4,851,511
36 Additional cash requirement (line 34 minus line 35).....	36	2,569,160	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	52,078,188	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	49,509,028	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	4,851,511	
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	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Schlage Lock Company LLC
EIN/PN	54-2139412/001
Plan Name	Schlage Lock Company LLC Pension Plan
Valuation Date	January 1, 2016
Enrolled Actuary	Michael J. Gagliardi
Enrollment Number	17-06815

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2016

Employees are assumed to retire in accordance with the following probabilities:

(a) Salaried employees:

Age	Probability
55 – 59	2%
60 – 61	0%
62	40%
63 – 64	5%
65	40%

(b) Bargaining employees:

Age	Probability
55 – 59	3%
60 – 61	5%
62	20%
63 – 64	5%
65	45%

The average expected retirement age for active participants, to the nearest integer, is age 63. This average age was determined by summing the following product for assumed retirement ages 55 through 65: (i) the number of expected employees at the applicable age times (ii) the assumed rate of retirements at the applicable age times (iii) the applicable age, where the employee is assumed to exist at age 55 and are then assumed to retire in accordance with the probabilities shown above. This results is then weighted by the relative number of employees in each group.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2016

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		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	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		4		1		0		0		0		0		0		0		0	
25 - 29	0		23	69,181	29	63,221	0		0		0		0		0		0		0	
30 - 34	0		16		59	72,310	28	76,982	3		0		0		0		0		0	
35 - 39	0		20	104,285	56	85,789	53	89,080	49	74,134	0		0		0		0		0	
40 - 44	0		28	98,105	50	99,989	45	101,396	77	75,601	25	92,716	2		0		0		0	
45 - 49	0		20	132,028	62	94,027	61	113,592	90	95,790	37	93,857	40	65,698	3		0		0	
50 - 54	0		32	99,919	61	95,514	75	112,588	97	84,307	29	58,896	78	67,783	30	79,681	2		0	
55 - 59	0		18		47	81,460	84	82,939	113	78,285	32	90,221	96	62,907	24	71,588	25	74,341	0	
60 - 64	0		9		28	81,388	62	86,512	63	64,767	13		76	57,783	10		19		2	
65 - 69	0		1		7		19		16		4		16		2		4		3	
70 & Over	0		0		0		2		2		1		0		1		0		1	

Plan Name: Schlage Lock Company LLC Pension Plan
 EIN / PN: 54-2139412 / 001
 Plan Sponsor: Schlage Lock Company LLC
 Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

Applicable month	September
Interest rate basis	3-Segment Rates

Interest Rates

	Reflecting Corridors	Not Reflecting Corridors
First segment rate	4.43%	1.34%
Second segment rate	5.91%	4.03%
Third segment rate	6.65%	5.06%
Effective interest rate	6.12%	4.42%

Annual rates of increase

Compensation	3.50%
Future Social Security wage bases	3.50%
Statutory limits on compensation	N/A

Assumed Cost of Living Adjustments

0.00%

Administrative "and investment" expenses

\$2,600,000 of administrative expenses are assumed to be paid out of the trust in 2016 and are added to the target normal cost. The amount is based on the noninvestment-related expenses that were paid out of the plan in the prior fiscal year and expected change in expenses from the prior year to the current year.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date	The valuation date coincident with or next following the date on which the employee becomes a participant.
New or rehired employees	It was assumed there will be no new or rehired employees.
Mortality	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.
Termination	The rates of withdrawal used for the first three years of service are 30%, 25% and 20%, respectively. Thereafter, the rates vary by age as shown below for the following illustrative ages.

Percentage leaving during the year	
Age	Unisex Rate of Withdrawal
25	9.9%
30	6.9%
35	4.9%
40	2.8%
45	1.7%
50	0.4%
55	0.0%

Disability	The 1985 Wyatt Pension Disability Study Unisex Class Three rates of disablement are used for bargaining employees. The 1985 Wyatt Pension Disability Study Unisex Class One rates of disablement are used for non-bargaining employees.
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Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Retirement

Employees are assumed to retire in accordance with the following probabilities:

Salaried employees:

Percentage retiring during the year	
Age	Probability
55-59	2%
60-61	0%
62	40%
63-64	5%
65	40%

Bargaining employees:

Percentage retiring during the year	
Age	Probability
55-59	3%
60-61	5%
62	20%
63-64	5%
65	45%

Terminated Vested participants:

Assumed to retire at age 65 (age 62 for former Trane Merged Hourly participants).

Benefit

commencement date:

Preretirement death benefit	The later of the death of the active participant or the date the participant would have attained age 55
Deferred vested benefit	The later of age 55 or termination of employment
Disability benefit	Upon disablement
Retirement benefit	Upon termination of employment

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Form of payment	<p>a) <u>All Salaried and Non-Bargaining Hourly Employees</u></p> <p>33% of all participants who retire directly from active service after age 55 are assumed to elect the single life annuity or, if married, the actuarial equivalent 50% joint and survivor annuity. The single life annuity includes a ten year guarantee; the joint and survivor annuity is assumed to be equivalent to this form of payment.</p> <p>67% of all participants who retire directly from active service after age 55 and 100% of vested employees who terminate employment prior to age 55 are assumed to elect the lump sum payment option. The lump sum payable is assumed to be the greater of:</p> <ul style="list-style-type: none">i. the immediate life annuity multiplied by 10; andii. the actuarially equivalent lump sum of the deferred life annuity, determined using the interest rates based on the yield curve used for the determination of the Funding Target and the applicable mortality under Revenue Ruling 2007-67. <p>b) <u>Former Employees with Deferred Vested Benefits</u></p> <p>All participants are assumed to elect a single life annuity, with 120 payments guaranteed for participants who terminated on or after January 1, 2003.</p>
Actuarial equivalence	For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).
Percent married	Actual data is used for retired participants. For all other former participants, 85% of males and 55% of females are assumed to be married. For all other former Trane Merged Hourly participants, 80% of males and females are assumed to be married.
Spouse age	Females are assumed to be 3 years younger than their husbands.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
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.
Actuarial value of assets for determining minimum required contributions	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, 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 prior plan year).</p> <p>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.</p>
Benefits not valued	None

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

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.
Lump sum conversion rate	Lump sums calculated under IRC Section 417(e) are calculated using an interest rate which is the same as the discount rate since both are derived from current yields on long-term corporate bonds. The mortality rates used to value future lump sums are based on the plan sponsor's best estimate of the rates that will be prescribed by the IRS for future lump sum calculations under Section 417(e).
Rates of increase in compensation	Assumed compensation increases are based on plan sponsor expectations for future experience.
Administrative expenses	Administrative expenses are estimated by determining the expected actual expenses for the coming year, reflecting items like expected PBGC premiums and actual expenses paid from the trust the preceding year.

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 plan experience prior to the effective date of this plan. Termination rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by retirement patterns different than assumed.
Disability	Disability rates were based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Retirement	<p>Retirement rates were based on plan experience prior to the effective date of this plan.</p> <p>Retirement rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by retirement patterns different than assumed.</p>
Form of payment	<p>The assumed form and timing of payments were selected based on recent experience and best estimate of future behavior.</p>
Percent married	<p>The assumed percentage married considered the marital status of recent retirees and of the current active population.</p>
Spouse age	<p>The assumed age difference for spouses considered the age difference of recent retirees and of the current active population.</p>

Source of Prescribed Methods

Funding methods	<p>The methods used for funding purposes, 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.</p>
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Changes in Assumptions and Methods

Change in assumptions since prior valuation	<p>The required mortality table used to calculate the funding targets and target normal cost was updated to include one additional year of projected mortality improvements.</p> <p>The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2014 to September 2015.</p> <p>The assumed plan-related expenses added to the target normal cost were increased from \$2,125,000 for 2015 to \$2,600,000 for 2016.</p>
Change in methods since prior valuation	<p>None</p>

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24

Change in Actuarial Assumptions

The assumed plan-related expenses added to the target normal cost were increased from \$2,125,000 for 2015 to \$2,600,000 for 2016.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Summary of plan provisions applicable for all non-bargained hourly and salaried employees who terminate on or after January 1, 2003

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

Any participant that was transferred to this plan as of the spin off on December 1, 2013 is included in the plan.

Definitions

Vesting service and vesting

One month of service is credited for eligibility purposes for each month where the employee works as a participant of the plan or prior plan for at least one day of the month, subject to any exclusions in the plan. Additional vesting service may be credited for participation with a previous employer within the control group.

A participant is vested after completing five years of vesting service.

Credited service

One month of service is credited for benefit purposes for each month where the employee works as a participant of the plan or prior plan for at least one day of the month, subject to any exclusions in the plan.

Final Average Compensation/Salary

The highest average of a participant's annual compensation for a 5 consecutive calendar year period during the last 10 calendar years preceding the date of termination of employment.

Normal retirement date (NRD)

An employee is eligible for a normal retirement benefit on the last day of the calendar month following the month in which he reaches age 65.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Accrued benefit

The monthly benefit payable as a single life annuity at Normal Retirement Date is equal to the greater of [(i) + (ii) + (iii)] and (iv) below:

(i) monthly accrued benefit at December 31, 2002 under the plan provisions in effect on December 31, 2002

(ii) 0.5% of Final Average Pay times years of credited service earned after December 31, 2002

(iii) Transition Benefit: 0.5% of Final Average Pay in excess of \$30,000 times years of credited service earned after December 31, 2002. This transition benefit applies only to employees who were participants in this plan on December 31, 2002, are at least age 50 and whose age plus service exceeds 60 on January 1, 2003

(iv) 0.5% of Final Average Pay times all years of credited service

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

Every employee eligible for a vested benefit is entitled to commence benefits as of the first day of the calendar month following his separation from service or on the first day of any calendar month thereafter.

Postponed retirement

Retirement after NRD

Vested termination

Termination for reasons other than death or retirement after completing five years of vesting service

Disability

Pre-2004:

Employees who are totally and permanently disabled prior to January 1, 2004 and receiving benefits under the Schlage Lock Company LLC Long Term Disability Plan are eligible provided they have 15 years of Vesting Service and are not receiving a benefit under the plan.

Waiting Period: Following cessation of LTD benefit payments at normal or late retirement date

Post-2004:

Any vested participant who becomes disabled after December 31, 2003 is entitled to a normal or early retirement benefit.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Preretirement death benefit	The surviving spouse of a vested employee who is married on his date of death or the designated beneficiary of a vested employee who is not married on his date of death is eligible for a pre-retirement death benefit. Non-spouse beneficiaries are permitted under these provisions, subject to IRS consent rules.
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Benefits Paid Upon the Following Events

Normal retirement	The monthly pension benefit determined as of NRD
Early retirement	The early retirement benefit is equal to the accrued benefit reduced by 0.3% for each whole calendar month that the benefit commencement date precedes the normal retirement date, provided that the reduction not exceed 85%.
Postponed retirement	Effective January 1, 1989, employees may work past the age of 65 and continue to earn credited service. The benefit formula and forms are the same as with a normal retirement and commence on the last day of the month succeeding the participant's late retirement.
Vested termination	The accrued benefit determined as of the termination date.
Disablement	<p><u>Pre-2004:</u></p> <p>The accrued benefit based on service while receiving LTD benefits and compensation in last full year prior to disability.</p> <p><u>Post-2004:</u></p> <p>The accrued benefit determined as of early retirement date or NRD.</p>
Preretirement death	<p>The pre-retirement death benefit payable to the designated beneficiary of an employee who is not married on his date of death is equal to one half of the benefit which would be payable to the participant had the participant separated from service on the date of death and elected to commence a single life annuity, payable as a lump sum.</p> <p>The pre-retirement death benefit payable to the surviving spouse of a participant who is married on his date of death is equal to one half the benefit that would be payable to the participant had the participant separated from service on the date of death, survived to the benefit commencement date elected by the spouse and elected to commence a single life annuity.</p>

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	For an unmarried participant the normal form of payment is a monthly pension for the life of the employee. This single life annuity for an unmarried participant includes a ten year payment guarantee. For a married participant the normal form of payment is a reduced monthly pension which provides for a continuation of payments equal to one-half of the reduced pension to the surviving spouse after the employee's death. Any employee may elect, by written application, to receive the normal benefit or other optional forms of benefit payment. Optional forms of payment include a lump sum payment, a contingent annuity and a life with term certain annuity.
Actuarial equivalence	For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).
Pension Increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Summary of plan provisions applicable to Trane Merged Hourly Participants

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

Any participant that was transferred to this plan as of the spin off on December 1, 2013 is included in the plan. All plan provision for these transferred participants has not changed from the original plan.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Summary of plan provisions applicable to Bargained Steelcraft Employees

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

All hourly employees of Steelcraft Manufacturing Company who transferred to this plan as of the spin off on December 1, 2013 is included in the plan.

Definitions

Vesting service and vesting

One month of service is credited for eligibility purposes for each month where the employee works as a participant of the plan or prior plan for at least 15 days of the month, subject to any exclusions in the plan. Additional vesting service may be credited for participation with a previous employer within the control group.

A participant is vested after completing five years of vesting service.

Credited service

One month of service is credited for benefit purposes for each month where the employee works as a participant of the plan or prior plan for at least 15 days of the month, subject to any exclusions in the plan.

Final Average Compensation/Salary

Not applicable

Normal retirement date (NRD)

An employee who reaches his normal retirement date shall be eligible for a normal retirement benefit. An employee's normal retirement date shall be the first day of the month following his 65th birthday.

Accrued benefit

The normal retirement benefit is a accrued benefit as follows:

Credited Service Earned	Monthly Benefit Per Year of Credited Service
Prior to 1/1/1996	\$13.00
After 1/1/1996	\$24.00

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Employees with 5 or more years of service and who have attained age 55 may retire and are eligible for an early retirement benefit.
Postponed retirement	Retirement after NRD
Vested termination	An Employee whose employment is terminated before death or retirement and who have 5 or more years of service are eligible for a vested deferred retirement benefit.
Disability	Employees with 10 or more years of vesting service who become totally and permanently disabled are eligible for a disability benefit.
Preretirement death benefit	Employees with 10 or more years of vesting service who become totally and permanently disabled are eligible for a disability benefit.

Benefits Paid Upon the Following Events

Normal retirement	The monthly pension benefit determined as of NRD
Early retirement	The accrued benefit but reduced by 1/2 of 1% for each month under age 65.
Postponed retirement	The accrued benefit determined as of the termination date.
Vested termination	The accrued benefit determined as of the termination date.
Disablement	The accrued payable is equal to the monthly pension benefit at time of Disability Retirement.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Preretirement death

A 50% survivor annuity will be paid to the participant's spouse. Benefits to the spouse are payable on the first day of the month following the participant's death, or if later, the first day of the month following the participant's 55th birthday. Benefit payable is the accrued benefit at date of death reduced for early commencement, if applicable, by the formula described above.

Other Plan Provisions

Forms of payment

The normal form of payment is the 50% joint & survivor annuity for married employees and a single life annuity for unmarried employees. Any employee may elect, by written application, to receive the normal benefit or other optional forms of benefit payment.

Actuarial equivalence

For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).

Pension Increases

None

Plan participants' contributions

None

Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Schlage Lock Company LLC
EIN/PN	54-2139412/001
Plan Name	Schlage Lock Company LLC Pension Plan
Valuation Date	January 1, 2016
Enrolled Actuary	Michael J. Gagliardi
Enrollment Number	17-06815

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2016

Employees are assumed to retire in accordance with the following probabilities:

(a) Salaried employees:

Age	Probability
55 – 59	2%
60 – 61	0%
62	40%
63 – 64	5%
65	40%

(b) Bargaining employees:

Age	Probability
55 – 59	3%
60 – 61	5%
62	20%
63 – 64	5%
65	45%

The average expected retirement age for active participants, to the nearest integer, is age 63. This average age was determined by summing the following product for assumed retirement ages 55 through 65: (i) the number of expected employees at the applicable age times (ii) the assumed rate of retirements at the applicable age times (iii) the applicable age, where the employee is assumed to exist at age 55 and are then assumed to retire in accordance with the probabilities shown above. This results is then weighted by the relative number of employees in each group.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Summary of plan provisions applicable for all non-bargained hourly and salaried employees who terminate on or after January 1, 2003

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

Any participant that was transferred to this plan as of the spin off on December 1, 2013 is included in the plan.

Definitions

Vesting service and vesting

One month of service is credited for eligibility purposes for each month where the employee works as a participant of the plan or prior plan for at least one day of the month, subject to any exclusions in the plan. Additional vesting service may be credited for participation with a previous employer within the control group.

A participant is vested after completing five years of vesting service.

Credited service

One month of service is credited for benefit purposes for each month where the employee works as a participant of the plan or prior plan for at least one day of the month, subject to any exclusions in the plan.

Final Average Compensation/Salary

The highest average of a participant's annual compensation for a 5 consecutive calendar year period during the last 10 calendar years preceding the date of termination of employment.

Normal retirement date (NRD)

An employee is eligible for a normal retirement benefit on the last day of the calendar month following the month in which he reaches age 65.

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Accrued benefit

The monthly benefit payable as a single life annuity at Normal Retirement Date is equal to the greater of [(i) + (ii) + (iii)] and (iv) below:

(i) monthly accrued benefit at December 31, 2002 under the plan provisions in effect on December 31, 2002

(ii) 0.5% of Final Average Pay times years of credited service earned after December 31, 2002

(iii) Transition Benefit: 0.5% of Final Average Pay in excess of \$30,000 times years of credited service earned after December 31, 2002. This transition benefit applies only to employees who were participants in this plan on December 31, 2002, are at least age 50 and whose age plus service exceeds 60 on January 1, 2003

(iv) 0.5% of Final Average Pay times all years of credited service

Eligibility for Benefits

Normal retirement

Retirement on NRD

Early retirement

Every employee eligible for a vested benefit is entitled to commence benefits as of the first day of the calendar month following his separation from service or on the first day of any calendar month thereafter.

Postponed retirement

Retirement after NRD

Vested termination

Termination for reasons other than death or retirement after completing five years of vesting service

Disability

Pre-2004:

Employees who are totally and permanently disabled prior to January 1, 2004 and receiving benefits under the Schlage Lock Company LLC Long Term Disability Plan are eligible provided they have 15 years of Vesting Service and are not receiving a benefit under the plan.

Waiting Period: Following cessation of LTD benefit payments at normal or late retirement date

Post-2004:

Any vested participant who becomes disabled after December 31, 2003 is entitled to a normal or early retirement benefit.

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

Schlage Lock Company LLC Pension Plan
54-2139412 / 001
Schlage Lock Company LLC
January 1, 2016

SCHEDULE SB ATTACHMENTS

Preretirement death benefit	The surviving spouse of a vested employee who is married on his date of death or the designated beneficiary of a vested employee who is not married on his date of death is eligible for a pre-retirement death benefit. Non-spouse beneficiaries are permitted under these provisions, subject to IRS consent rules.
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Benefits Paid Upon the Following Events

Normal retirement	The monthly pension benefit determined as of NRD
Early retirement	The early retirement benefit is equal to the accrued benefit reduced by 0.3% for each whole calendar month that the benefit commencement date precedes the normal retirement date, provided that the reduction not exceed 85%.
Postponed retirement	Effective January 1, 1989, employees may work past the age of 65 and continue to earn credited service. The benefit formula and forms are the same as with a normal retirement and commence on the last day of the month succeeding the participant's late retirement.
Vested termination	The accrued benefit determined as of the termination date.
Disablement	<p><u>Pre-2004:</u></p> <p>The accrued benefit based on service while receiving LTD benefits and compensation in last full year prior to disability.</p> <p><u>Post-2004:</u></p> <p>The accrued benefit determined as of early retirement date or NRD.</p>
Preretirement death	<p>The pre-retirement death benefit payable to the designated beneficiary of an employee who is not married on his date of death is equal to one half of the benefit which would be payable to the participant had the participant separated from service on the date of death and elected to commence a single life annuity, payable as a lump sum.</p> <p>The pre-retirement death benefit payable to the surviving spouse of a participant who is married on his date of death is equal to one half the benefit that would be payable to the participant had the participant separated from service on the date of death, survived to the benefit commencement date elected by the spouse and elected to commence a single life annuity.</p>

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	For an unmarried participant the normal form of payment is a monthly pension for the life of the employee. This single life annuity for an unmarried participant includes a ten year payment guarantee. For a married participant the normal form of payment is a reduced monthly pension which provides for a continuation of payments equal to one-half of the reduced pension to the surviving spouse after the employee's death. Any employee may elect, by written application, to receive the normal benefit or other optional forms of benefit payment. Optional forms of payment include a lump sum payment, a contingent annuity and a life with term certain annuity.
Actuarial equivalence	For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).
Pension Increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Summary of plan provisions applicable to Trane Merged Hourly Participants

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

Any participant that was transferred to this plan as of the spin off on December 1, 2013 is included in the plan. All plan provision for these transferred participants has not changed from the original plan.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Summary of plan provisions applicable to Bargained Steelcraft Employees

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted on December 31, 2013.

Coverage and participation

All hourly employees of Steelcraft Manufacturing Company who transferred to this plan as of the spin off on December 1, 2013 is included in the plan.

Definitions

Vesting service and vesting

One month of service is credited for eligibility purposes for each month where the employee works as a participant of the plan or prior plan for at least 15 days of the month, subject to any exclusions in the plan. Additional vesting service may be credited for participation with a previous employer within the control group.

A participant is vested after completing five years of vesting service.

Credited service

One month of service is credited for benefit purposes for each month where the employee works as a participant of the plan or prior plan for at least 15 days of the month, subject to any exclusions in the plan.

Final Average Compensation/Salary

Not applicable

Normal retirement date (NRD)

An employee who reaches his normal retirement date shall be eligible for a normal retirement benefit. An employee's normal retirement date shall be the first day of the month following his 65th birthday.

Accrued benefit

The normal retirement benefit is a accrued benefit as follows:

Credited Service Earned	Monthly Benefit Per Year of Credited Service
Prior to 1/1/1996	\$13.00
After 1/1/1996	\$24.00

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Employees with 5 or more years of service and who have attained age 55 may retire and are eligible for an early retirement benefit.
Postponed retirement	Retirement after NRD
Vested termination	An Employee whose employment is terminated before death or retirement and who have 5 or more years of service are eligible for a vested deferred retirement benefit.
Disability	Employees with 10 or more years of vesting service who become totally and permanently disabled are eligible for a disability benefit.
Preretirement death benefit	Employees with 10 or more years of vesting service who become totally and permanently disabled are eligible for a disability benefit.

Benefits Paid Upon the Following Events

Normal retirement	The monthly pension benefit determined as of NRD
Early retirement	The accrued benefit but reduced by 1/2 of 1% for each month under age 65.
Postponed retirement	The accrued benefit determined as of the termination date.
Vested termination	The accrued benefit determined as of the termination date.
Disablement	The accrued payable is equal to the monthly pension benefit at time of Disability Retirement.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016

SCHEDULE SB ATTACHMENTS

Preretirement death

A 50% survivor annuity will be paid to the participant's spouse. Benefits to the spouse are payable on the first day of the month following the participant's death, or if later, the first day of the month following the participant's 55th birthday. Benefit payable is the accrued benefit at date of death reduced for early commencement, if applicable, by the formula described above.

Other Plan Provisions

Forms of payment

The normal form of payment is the 50% joint & survivor annuity for married employees and a single life annuity for unmarried employees. Any employee may elect, by written application, to receive the normal benefit or other optional forms of benefit payment.

Actuarial equivalence

For purposes of paying any optional form of payment listed above, the factors can be located in the latest plan document in Attachment V (which contain factor tables by location).

Pension Increases

None

Plan participants' contributions

None

Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None

Substantive Commitment

None

Plan Name: Schlage Lock Company LLC Pension Plan
EIN / PN: 54-2139412 / 001
Plan Sponsor: Schlage Lock Company LLC
Valuation Date: January 1, 2016

**SCHLAGE LOCK COMPANY LLC PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)**

EIN: 54-2139412 PLAN NUMBER: 001

December 31, 2016

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		<u>Cash and Cash Equivalents and Short Term Investments</u>		
*	SSGA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	\$ 3,800,823	\$ 3,800,823
*	SSGA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	60	60
	LOGAN CIRCLE	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	1,346,587	1,346,587
	NISA	STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	447,699	447,699
		Total Cash and Cash Equivalents	<u>\$ 5,595,169</u>	<u>\$ 5,595,169</u>
		<u>Common Collective Trusts:</u>		
*	SSGA	DAILY MSCI EMG MKTS INDX ZV86 MUTUAL FUND	\$ 4,702,101	\$ 4,339,422
*	SSGA	DAILY MSCI WORLD INDX NL CMMB MUTUAL FUND	32,238,008	37,012,828
*	SSGA	U.S. HIGH YIELD BOND INDX CM3Y	3,900,000	4,336,182
*	SSGA	GLOBAL REAL ESTATE NL CTF ZVTB	3,000,000	3,032,336
		Total Common Collective Trusts	<u>\$ 43,840,109</u>	<u>\$ 48,720,768</u>
		<u>Limited Partnership Investments:</u>		
	SANKATY	SANKATY SENIOR LOAN FUND, L.P LIMITED PARTNERSHIP	\$ 5,900,000	\$ 6,225,072
		Total Limited Partnership Investments	<u>\$ 5,900,000</u>	<u>\$ 6,225,072</u>
		<u>Real Estate Investment Trusts</u>		
	MORGAN STANLEY	MORGAN STAN PRIME PROP FD LLC REIT	\$ 7,346,531	\$ 7,904,020
		Total Real Estate Investment Trusts	<u>\$ 7,346,531</u>	<u>\$ 7,904,020</u>
		<u>U.S. Government and Agency Obligations</u>		
	LOGAN CIRCLE	STATE OF QATAR SR UNSECURED 144A 06/46 4.625	\$ 276,534	\$ 279,647
	LOGAN CIRCLE	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875	158,500	161,100
	LOGAN CIRCLE	STRIP PRINC 08/40 0.00000	511,260	722,550
	LOGAN CIRCLE	STRIP PRINC 05/43 0.00000	218,274	262,164
	LOGAN CIRCLE	US TREASURY N/B 05/46 2.5	9,633,128	8,291,291
	LOGAN CIRCLE	US TREASURY N/B 08/46 2.25	13,210,237	12,149,849
	LOGAN CIRCLE	US TREASURY N/B 08/26 1.5	2,539,361	2,524,659
	LOGAN CIRCLE	US TREASURY N/B 08/25 2	152,450	154,987
	LOGAN CIRCLE	US TREASURY N/B 11/25 2.25	48,797	49,360
	LOGAN CIRCLE	US TREASURY N/B 11/26 2	910,863	909,232
	LOGAN CIRCLE	US TREASURY N/B 11/21 1.75	113,226	114,142
	NISA	FEDERAL HOME LOAN BANK BONDS 07/36 5.5	87,976	98,380
	NISA	FREDDIE MAC NOTES 03/31 6.75	127,228	133,892
	NISA	FANNIE MAE NOTES 11/30 6.625	627,432	660,768
	NISA	FANNIE MAE UNSECURED 09/26 1.875	129,177	119,435
	NISA	AID ISRAEL US GOVT GUAR 09/33 5.5	170,449	187,746
	NISA	RFCSP STRIP PRINCIPAL BONDS 04/30 0.00000	93,863	90,667
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 04/36 5.88	105,412	118,726
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	195,639	192,313
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25	48,394	56,520
	NISA	TENN VALLEY AUTHORITY SR UNSECURED 09/65 4.25	48,657	51,471
	NISA	WI TREASURY SEC 01/17 0.00000	634,462	634,830
	NISA	US TREASURY N/B 08/28 5.5	114,745	110,049
	NISA	US TREASURY N/B 02/36 4.5	447,480	430,205
	NISA	US TREASURY N/B 02/37 4.75	191,738	182,213
	NISA	US TREASURY N/B 05/37 5	248,570	241,686
	NISA	US TREASURY N/B 05/39 4.25	583,411	522,063
	NISA	US TREASURY N/B 08/39 4.5	838,904	809,978
	NISA	US TREASURY N/B 11/39 4.375	1,349,901	1,240,622
	NISA	US TREASURY N/B 02/40 4.625	416,077	377,001
	NISA	US TREASURY N/B 05/40 4.375	896,845	803,082
	NISA	US TREASURY N/B 08/40 3.875	325,763	310,003

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	US TREASURY N/B 11/40 4.25	934,439	831,631
	NISA	US TREASURY N/B 05/41 4.375	318,337	290,768
	NISA	US TREASURY N/B 08/41 3.75	830,179	799,666
	NISA	US TREASURY N/B 11/41 3.125	551,144	502,366
	NISA	US TREASURY N/B 02/43 3.125	829,495	805,526
	NISA	US TREASURY N/B 05/43 2.875	2,295,214	1,999,413
	NISA	US TREASURY N/B 08/43 3.625	2,579,245	2,273,348
	NISA	US TREASURY N/B 11/43 3.75	1,534,358	1,366,217
	NISA	US TREASURY N/B 02/44 3.625	1,110,984	1,097,316
	NISA	US TREASURY N/B 05/44 3.375	2,489,007	2,391,270
	NISA	US TREASURY N/B 08/44 3.125	293,455	293,512
	NISA	US TREASURY N/B 11/44 3	1,995,349	2,020,153
	NISA	US TREASURY N/B 02/45 2.5	1,438,028	1,300,480
	NISA	US TREASURY N/B 05/45 3	709,128	626,415
	NISA	US TREASURY N/B 08/45 2.875	1,785,747	1,703,289
	NISA	US TREASURY N/B 11/45 3	1,419,943	1,306,887
	NISA	US TREASURY N/B 08/46 2.25	638,637	630,614
	NISA	US TREASURY N/B 11/46 2.875	1,053,321	1,057,189
	NISA	US TREASURY FRN 10/18 VAR	335,032	335,029
	NISA	US TREASURY N/B 11/26 2	563,644	567,668
	Total U.S. Government and Agency Obligations		\$ 59,159,439	\$ 55,189,388
	Corporate and Non-U.S. bonds			
	LOGAN CIRCLE	AT+T INC SR UNSECURED 03/40 6.35	\$ 298,369	\$ 307,627
	LOGAN CIRCLE	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	208,364	215,531
	LOGAN CIRCLE	ABBVIE INC SR UNSECURED 05/35 4.5	349,239	343,886
	LOGAN CIRCLE	AERCAP GLOBAL AVIATION T COMPANY GUAR 144A 06/45 VAR	168,300	166,444
	LOGAN CIRCLE	AETNA INC SR UNSECURED 03/44 4.75	113,986	110,459
	LOGAN CIRCLE	AETNA INC SR UNSECURED 06/36 4.25	142,825	140,371
	LOGAN CIRCLE	ALBEMARLE CORP SR UNSECURED 12/44 5.45	376,007	375,949
	LOGAN CIRCLE	RIO TINTO ALCAN INC SR UNSECURED 03/31 7.25	72,080	65,511
	LOGAN CIRCLE	ALLTEL CORP SR UNSECURED 07/32 7.875	193,318	196,797
	LOGAN CIRCLE	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2	585,943	588,826
	LOGAN CIRCLE	AMERICAN INTL GROUP SR UNSECURED 07/35 4.7	139,156	145,099
	LOGAN CIRCLE	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45	632,045	678,397
	LOGAN CIRCLE	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7	767,317	804,681
	LOGAN CIRCLE	APPLE INC SR UNSECURED 02/45 3.45	88,367	88,265
	LOGAN CIRCLE	APPLE INC SR UNSECURED 02/46 4.65	171,806	167,377
	LOGAN CIRCLE	ARCELORMITTAL SR UNSECURED 03/41 VAR	120,738	133,125
	LOGAN CIRCLE	BANK OF AMERICA NA SUBORDINATED 10/36 6	518,671	536,879
	LOGAN CIRCLE	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5	190,298	187,467
	LOGAN CIRCLE	BARRICK GOLD CORP SR UNSECURED 04/42 5.25	102,852	141,230
	LOGAN CIRCLE	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	22,860	30,618
	LOGAN CIRCLE	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	624,571	656,963
	LOGAN CIRCLE	BELLSOUTH LLC SR UNSECURED 11/34 6	538,179	513,879
	LOGAN CIRCLE	BRASKEM FINANCE LTD COMPANY GUAR 144A 05/22 5.375	89,250	103,300
	LOGAN CIRCLE	BRASKEM FINANCE LTD COMPANY GUAR 02/24 6.45	90,625	105,250
	LOGAN CIRCLE	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125	140,950	137,311
	LOGAN CIRCLE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	203,224	212,650
	LOGAN CIRCLE	CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	328,219	321,871
	LOGAN CIRCLE	CANADIAN OIL SANDS LTD COMPANY GUAR 144A 04/42 6	257,236	268,660
	LOGAN CIRCLE	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5	190,869	184,685
	LOGAN CIRCLE	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	416,873	468,928
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 08/36 6.125	37,294	35,971
	LOGAN CIRCLE	CITIGROUP INC SR UNSECURED 07/45 4.65	76,895	81,162
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 09/27 4.45	193,968	193,012
	LOGAN CIRCLE	CITIGROUP INC SUBORDINATED 05/46 4.75	64,163	65,075
	LOGAN CIRCLE	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625	299,519	286,038
	LOGAN CIRCLE	COMCAST CORP COMPANY GUAR 03/33 7.05	424,183	469,872
	LOGAN CIRCLE	COMCAST CORP COMPANY GUAR 08/37 6.95	125,738	122,752
	LOGAN CIRCLE	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/43 4.6	226,913	204,619
	LOGAN CIRCLE	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/44 4.7	219,828	209,291
	LOGAN CIRCLE	CONSOLIDATED EDISON CO O SR UNSECURED 06/46 3.85	74,894	71,560
	LOGAN CIRCLE	CROWN CASTLE TOWERS LLC SR SECURED 144A 05/45 3.663	185,149	185,501
	LOGAN CIRCLE	DARDEN RESTAURANTS INC SR UNSECURED 10/37 VAR	477,183	465,458
	LOGAN CIRCLE	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95	259,112	253,244
	LOGAN CIRCLE	DEVON FINANCING CORP LLC COMPANY GUAR 09/31 7.875	159,571	171,293

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	LOGAN CIRCLE	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/36 8.1	455,245	457,988
	LOGAN CIRCLE	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35	191,254	215,476
	LOGAN CIRCLE	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/40 6.35	263,336	265,475
	LOGAN CIRCLE	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375	216,778	207,246
	LOGAN CIRCLE	ECOPETROL SA SR UNSECURED 05/45 5.875	117,334	125,280
	LOGAN CIRCLE	EMERA INC SUBORDINATED 06/76 VAR	199,875	214,000
	LOGAN CIRCLE	EMERA US FINANCE LP COMPANY GUAR 144A 06/46 4.75	323,632	327,746
	LOGAN CIRCLE	ENERGY TRANSFER PARTNERS SR UNSECURED 06/41 6.05	305,665	287,493
	LOGAN CIRCLE	ENLINK MIDSTREAM PARTNER SR UNSECURED 04/45 5.05	176,684	181,310
	LOGAN CIRCLE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95	380,941	440,271
	LOGAN CIRCLE	FARMERS EXCHANGE CAP II SUBORDINATED 144A 11/53 VAR	365,326	338,699
	LOGAN CIRCLE	FORD MOTOR COMPANY SR UNSECURED 12/46 5.291	150,000	151,949
	LOGAN CIRCLE	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45	236,725	235,843
	LOGAN CIRCLE	FRONTIER COMMUNICATIONS SR UNSECURED 09/25 11	175,200	180,688
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5	31,688	32,204
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	330,496	337,286
	LOGAN CIRCLE	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	103,597	105,746
	LOGAN CIRCLE	GENERAL MOTORS CO SR UNSECURED 04/45 5.2	544,281	549,429
	LOGAN CIRCLE	GEORGIA PACIFIC LLC SR UNSECURED 05/31 8.875	326,850	311,149
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	272,153	263,841
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 09/35 4.6	159,784	165,950
	LOGAN CIRCLE	GILEAD SCIENCES INC SR UNSECURED 09/36 4	159,464	153,419
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	504,598	537,160
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	180,816	190,015
	LOGAN CIRCLE	GOLDMAN SACHS CAPITAL I LIMITD GUARA 02/34 6.345	572,561	570,696
	LOGAN CIRCLE	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	129,663	127,009
	LOGAN CIRCLE	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/44 4.875	269,174	270,396
	LOGAN CIRCLE	HSBC HOLDINGS PLC SUBORDINATED 11/26 4.375	185,215	186,373
	LOGAN CIRCLE	HSBC BANK USA SUBORDINATED 11/34 5.875	548,605	523,904
	LOGAN CIRCLE	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75	268,917	260,561
	LOGAN CIRCLE	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125	112,485	101,918
	LOGAN CIRCLE	HESS CORP SR UNSECURED 04/47 5.8	172,751	186,808
	LOGAN CIRCLE	HP ENTERPRISE CO SR UNSECURED 10/35 6.2	683,655	702,627
	LOGAN CIRCLE	HUMANA INC SR UNSECURED 06/38 8.15	247,510	231,028
	LOGAN CIRCLE	INTERNATIONAL PAPER CO SR UNSECURED 06/38 8.7	183,473	173,538
	LOGAN CIRCLE	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4	239,355	259,156
	LOGAN CIRCLE	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	117,226	118,122
	LOGAN CIRCLE	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95	153,958	165,278
	LOGAN CIRCLE	JOHNSON CONTROLS INTL PL SR UNSECURED 09/45 5.125	227,718	228,747
	LOGAN CIRCLE	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125	518,933	481,522
	LOGAN CIRCLE	KINDER MORGAN ENER PART COMPANY GUAR 02/37 6.5	872,616	876,672
	LOGAN CIRCLE	KOHL S CORPORATION SR UNSECURED 07/45 5.55	371,562	358,121
	LOGAN CIRCLE	L BRANDS INC COMPANY GUAR 11/35 6.875	141,934	142,800
	LOGAN CIRCLE	LAND O LAKES INC SR UNSECURED 144A 11/22 6	222,744	228,900
	LOGAN CIRCLE	LLOYDS BANKING GROUP PLC SUBORDINATED 12/45 5.3	174,875	180,719
	LOGAN CIRCLE	LOWE S COMPANIES INC SR UNSECURED 09/37 6.65	225,165	225,150
	LOGAN CIRCLE	LYONDELLBASELL IND NV SR UNSECURED 02/55 4.625	172,384	162,617
	LOGAN CIRCLE	MPLX LP SR UNSECURED 06/25 4.875	226,846	226,193
	LOGAN CIRCLE	METLIFE INC SR UNSECURED 06/35 5.7	294,581	282,394
	LOGAN CIRCLE	METLIFE INC JR SUBORDINA 08/69 10.75	277,648	260,950
	LOGAN CIRCLE	METLIFE INC SR UNSECURED 03/45 4.05	196,477	191,790
	LOGAN CIRCLE	MICROSOFT CORP SR UNSECURED 08/46 3.7	114,923	108,269
	LOGAN CIRCLE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/43 4.8	41,276	38,716
	LOGAN CIRCLE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/46 4.25	100,027	102,993
	LOGAN CIRCLE	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5	384,975	429,554
	LOGAN CIRCLE	HSBC BANK PLC SUBORDINATED 05/25 7.65	207,850	201,473
	LOGAN CIRCLE	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	285,226	280,517
	LOGAN CIRCLE	MONSANTO CO SR UNSECURED 07/64 4.7	105,394	103,581
	LOGAN CIRCLE	MORGAN STANLEY SR UNSECURED 01/26 3.875	151,225	146,466
	LOGAN CIRCLE	MORGAN STANLEY SR UNSECURED 10/23 VAR	230,000	232,555
	LOGAN CIRCLE	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	349,263	322,455
	LOGAN CIRCLE	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 7.055	188,832	170,499
	LOGAN CIRCLE	MUTUAL OF OMAHA INS CO SUBORDINATED 144A 07/54 VAR	95,000	92,506
	LOGAN CIRCLE	MYLAN INC COMPANY GUAR 11/43 5.4	221,075	215,384
	LOGAN CIRCLE	MYLAN NV COMPANY GUAR 144A 06/46 5.25	150,804	133,732
	LOGAN CIRCLE	NATIONWIDE BLDG SOCIETY SUBORDINATED 144A 09/26 4	303,790	290,592
	LOGAN CIRCLE	NEWELL BRANDS INC SR UNSECURED 04/36 5.375	207,788	219,785
	LOGAN CIRCLE	NOKIA OYJ SR UNSECURED 05/39 6.625	283,225	269,025
	LOGAN CIRCLE	OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	151,416	136,960
	LOGAN CIRCLE	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25	164,686	149,556

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	LOGAN CIRCLE	ORACLE CORP SR UNSECURED 07/39 6.125	114,569	113,255
	LOGAN CIRCLE	ORACLE CORP SR UNSECURED 07/46 4	177,466	167,388
	LOGAN CIRCLE	PACIFIC LIFE INSURANCE C SUBORDINATED 144A 06/39 9.25	274,559	258,496
	LOGAN CIRCLE	PERRIGO CO PLC SR UNSECURED 11/43 5.3	303,865	294,999
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625	191,986	162,680
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875	144,949	152,975
	LOGAN CIRCLE	PETROLEOS MEXICANOS COMPANY GUAR 144A 03/27 6.5	248,997	257,875
	LOGAN CIRCLE	PHARMACIA LLC COMPANY GUAR 12/28 6.6	231,030	223,237
	LOGAN CIRCLE	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75	383,433	412,791
	LOGAN CIRCLE	QVC INC SR SECURED 03/43 5.95	68,044	67,491
	LOGAN CIRCLE	QVC INC SR SECURED 08/34 5.45	102,961	95,578
	LOGAN CIRCLE	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25	154,959	157,226
	LOGAN CIRCLE	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125	414,656	433,956
	LOGAN CIRCLE	SEAGATE HDD CAYMAN COMPANY GUAR 06/23 4.75	287,288	337,025
	LOGAN CIRCLE	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4	284,430	277,315
	LOGAN CIRCLE	SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	256,087	242,928
	LOGAN CIRCLE	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/65 5.1	153,749	169,947
	LOGAN CIRCLE	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	259,353	253,621
	LOGAN CIRCLE	SOUTHERN COPPER CORP SR UNSECURED 04/45 5.875	203,516	225,798
	LOGAN CIRCLE	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/46 3.95	204,637	189,691
	LOGAN CIRCLE	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	259,440	291,500
	LOGAN CIRCLE	SUNCOR ENERGY INC SR UNSECURED 06/39 6.85	240,428	265,134
	LOGAN CIRCLE	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	174,338	171,705
	LOGAN CIRCLE	TARGET CORP SR UNSECURED 10/37 6.5	160,945	160,356
	LOGAN CIRCLE	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9	130,168	129,811
	LOGAN CIRCLE	TENGIZCHEVROIL FIN CO IN SR SECURED 144A 08/26 4	198,570	187,640
	LOGAN CIRCLE	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	298,312	276,579
	LOGAN CIRCLE	TIME WARNER INC COMPANY GUAR 07/40 6.1	453,229	479,443
	LOGAN CIRCLE	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375	424,511	419,267
	LOGAN CIRCLE	TORONTO DOMINION BANK SUBORDINATED 09/31 VAR	199,930	195,366
	LOGAN CIRCLE	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2	61,935	64,613
	LOGAN CIRCLE	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4	359,794	334,502
	LOGAN CIRCLE	UNITED TECHNOLOGIES CORP SR UNSECURED 05/45 4.15	199,724	201,998
	LOGAN CIRCLE	UNITEDHEALTH GROUP INC SR UNSECURED 11/37 6.625	319,240	327,015
	LOGAN CIRCLE	VALIDUS HOLDINGS LTD SR UNSECURED 01/40 8.875	177,525	170,561
	LOGAN CIRCLE	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55	286,737	268,531
	LOGAN CIRCLE	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672	883,614	853,651
	LOGAN CIRCLE	VIACOM INC SR UNSECURED 02/42 4.5	435,338	406,200
	LOGAN CIRCLE	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	277,501	280,397
	LOGAN CIRCLE	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15	215,730	224,274
	LOGAN CIRCLE	WAL MART STORES INC SR UNSECURED 08/37 6.5	167,310	162,625
	LOGAN CIRCLE	WEATHERFORD BERMUDA COMPANY GUAR 04/42 5.95	398,100	403,925
	LOGAN CIRCLE	ANTHEM INC SR UNSECURED 01/43 4.65	145,469	140,546
	LOGAN CIRCLE	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	160,702	164,291
	LOGAN CIRCLE	WELLS FARGO + COMPANY SR UNSECURED 10/26 3	94,870	90,478
	LOGAN CIRCLE	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 08/46 5	204,679	207,428
	LOGAN CIRCLE	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 05/23 4.875	265,200	264,563
	LOGAN CIRCLE	WILLIAMS PARTNERS LP SR UNSECURED 11/43 5.8	444,830	429,563
	NISA	SOUTHERN CO GAS CAPITAL COMPANY GUAR 06/43 4.4	36,131	39,553
	NISA	AON PLC COMPANY GUAR 05/43 4.45	48,716	53,030
	NISA	AON PLC COMPANY GUAR 06/44 4.6	73,771	74,095
	NISA	AT+T CORP COMPANY GUAR 11/31 8.25	18,650	19,462
	NISA	AT+T INC SR UNSECURED 06/44 4.8	23,335	23,623
	NISA	AT+T INC SR UNSECURED 03/48 4.5	290,222	260,585
	NISA	AT+T INC SR UNSECURED 03/49 4.55	274,461	252,012
	NISA	NEW CINGULAR WIRELESS SV SR UNSECURED 03/31 8.75	260,125	264,600
	NISA	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75	158,976	162,659
	NISA	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	354,212	364,351
	NISA	ABBVIE INC SR UNSECURED 11/42 4.4	28,745	28,223
	NISA	ABBVIE INC SR UNSECURED 05/35 4.5	279,935	275,108
	NISA	ABBVIE INC SR UNSECURED 05/45 4.7	37,189	34,340
	NISA	ABBVIE INC SR UNSECURED 05/36 4.3	59,723	57,175
	NISA	ABBVIE INC SR UNSECURED 05/46 4.45	77,057	76,602
	NISA	CHUBB INA HOLDINGS INC COMPANY GUAR 03/43 4.15	41,506	45,430
	NISA	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35	207,863	211,260
	NISA	ACTAVIS FUNDING SCS COMPANY GUAR 06/44 4.85	121,285	118,980
	NISA	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55	34,230	34,643
	NISA	AETNA INC SR UNSECURED 06/46 4.375	25,321	25,104
	NISA	AETNA INC SR UNSECURED 06/36 4.25	104,564	105,278
	NISA	AGRIUM INC SR UNSECURED 01/45 5.25	29,847	31,241

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	ALABAMA POWER CO SR UNSECURED 12/42 3.85	30,005	33,457
	NISA	ALABAMA POWER CO SR UNSECURED 03/45 3.75	49,653	47,243
	NISA	ALLSTATE CORP SR UNSECURED 12/46 4.2	105,338	107,228
	NISA	ALLSTATE CORP SR UNSECURED 12/26 3.28	74,898	75,249
	NISA	ALLTEL CORP SR UNSECURED 07/32 7.875	100,989	95,225
	NISA	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25	49,920	49,206
	NISA	ALTRIA GROUP INC COMPANY GUAR 05/43 4.5	78,891	76,228
	NISA	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875	148,508	138,434
	NISA	AMAZON.COM INC SR UNSECURED 12/44 4.95	121,253	119,758
	NISA	HESS CORP SR UNSECURED 03/33 7.125	48,074	45,639
	NISA	AMEREN ILLINOIS CO SR SECURED 03/46 4.15	56,514	56,376
	NISA	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125	24,850	22,634
	NISA	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125	62,458	57,063
	NISA	AMERICAN INTL GROUP SR UNSECURED 05/36 6.25	66,680	65,770
	NISA	AMERICAN INTL GROUP JR SUBORDINA 05/68 VAR	79,088	79,695
	NISA	AMERICAN INTL GROUP SR UNSECURED 11/37 6.82	103,104	106,958
	NISA	AMERICAN INTL GROUP SR UNSECURED 01/55 4.375	51,886	50,389
	NISA	AMGEN INC SR UNSECURED 10/41 4.95	41,753	41,504
	NISA	AMGEN INC SR UNSECURED 11/41 5.15	70,917	74,001
	NISA	AMGEN INC SR UNSECURED 05/45 4.4	46,967	47,928
	NISA	AMGEN INC SR UNSECURED 144A 06/51 4.663	42,859	43,250
	NISA	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2	105,805	114,529
	NISA	ANADARKO PETROLEUM CORP SR UNSECURED 10/36 0.00000	173,225	192,047
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 08/32 6.8	43,068	44,777
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/36 5.75	55,632	58,696
	NISA	ANHEUSER BUSCH COS LLC COMPANY GUAR 09/37 6.45	132,127	133,808
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7	167,087	168,299
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9	432,167	432,348
	NISA	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	176,047	167,506
	NISA	AON CORP COMPANY GUAR 01/27 8.205	54,863	57,600
	NISA	APPLE INC SR UNSECURED 05/43 3.85	42,514	43,031
	NISA	APPLE INC SR UNSECURED 05/44 4.45	55,924	51,774
	NISA	APPLE INC SR UNSECURED 02/45 3.45	90,488	88,265
	NISA	APPLE INC SR UNSECURED 02/46 4.65	36,340	37,795
	NISA	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011	20,116	20,288
	NISA	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/46 5.031	75,736	78,629
	NISA	ARIZONA PUBLIC SERVICE SR UNSECURED 09/26 2.55	114,468	108,498
	NISA	ASCENSION HEALTH SR UNSECURED 11/46 3.945	60,000	57,289
	NISA	ASTRAZENECA PLC SR UNSECURED 09/37 6.45	47,013	45,279
	NISA	ASTRAZENECA PLC SR UNSECURED 11/45 4.375	65,976	65,244
	NISA	AVALONBAY COMMUNITIES SR UNSECURED 10/46 3.9	29,879	27,850
	NISA	AXIS SPECIALTY FINAN PLC COMPANY GUAR 04/45 5.15	10,133	9,893
	NISA	BANK OF AMERICA CORP SR UNSECURED 01/44 5	154,572	158,788
	NISA	BANK OF AMERICA CORP SR UNSECURED 10/27 3.248	240,459	229,128
	NISA	BANK OF AMERICA CORP SUBORDINATED 11/27 4.183	155,000	155,099
	NISA	BARCLAYS PLC SR UNSECURED 01/26 4.375	20,200	20,256
	NISA	BARCLAYS PLC SUBORDINATED 05/26 5.2	30,553	30,497
	NISA	BARRICK GOLD CORP SR UNSECURED 04/42 5.25	24,430	24,350
	NISA	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95	87,704	105,763
	NISA	BAXALTA INC COMPANY GUAR 06/45 5.25	145,890	133,428
	NISA	BAYLOR SCOTT + WHITE HOL UNSECURED 11/45 4.185	65,000	63,419
	NISA	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165	35,260	36,403
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/45 4.5	64,442	67,432
	NISA	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/42 4.4	22,867	26,319
	NISA	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/43 4.3	19,226	20,663
	NISA	BERKSHIRE HATHAWAY INC SR UNSECURED 02/43 4.5	20,227	21,266
	NISA	BORGWARNER INC SR UNSECURED 03/45 4.375	137,193	139,371
	NISA	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/97 6.875	40,848	41,349
	NISA	BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	32,848	30,510
	NISA	BURLINGTN NORTH SANTA FE SR UNSECURED 09/42 4.375	34,444	31,177
	NISA	CSX CORP SR UNSECURED 11/66 4.25	190,596	182,516
	NISA	CVS HEALTH CORP SR UNSECURED 12/43 5.3	107,914	101,978
	NISA	CVS HEALTH CORP SR UNSECURED 07/45 5.125	135,878	122,590
	NISA	CAMPBELL SOUP CO SR UNSECURED 08/42 3.8	89,592	85,625
	NISA	CANADIAN NATL RESOURCES SR UNSECURED 02/35 5.85	26,364	26,608
	NISA	CANADIAN PACIFIC RR CO SR UNSECURED 09/15 6.125	183,008	215,512
	NISA	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/42 4.1	139,129	144,174
	NISA	CELGENE CORP SR UNSECURED 10/40 5.7	105,277	100,117
	NISA	CELGENE CORP SR UNSECURED 08/43 5.25	16,382	15,823
	NISA	CELGENE CORP SR UNSECURED 05/44 4.625	111,506	107,703

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
NISA		CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	114,086	115,608
NISA		CHUBB CORP COMPANY GUAR 05/38 6.5	19,940	20,105
NISA		CINCINNATI FINL CORP SR UNSECURED 11/34 6.125	21,173	23,221
NISA		AT+T MOBILITY LLC SR UNSECURED 12/31 7.125	169,191	175,190
NISA		CITIGROUP INC SUBORDINATED 06/32 6.625	51,439	54,589
NISA		CITIGROUP INC SR UNSECURED 07/39 8.125	108,715	111,445
NISA		CITIGROUP INC SR UNSECURED 07/45 4.65	23,070	22,135
NISA		CITIGROUP INC SR UNSECURED 05/26 3.4	67,957	68,016
NISA		CITIGROUP INC SUBORDINATED 05/46 4.75	69,576	70,081
NISA		CITIGROUP INC SR UNSECURED 10/26 3.2	326,787	320,334
NISA		CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858	40,000	37,943
NISA		COBB MARIETTA COLISEUM EXHIB COBFAC 01/47 FIXED 4.5	65,000	66,862
NISA		COCA COLA FEMSA SAB CV COMPANY GUAR 11/43 5.25	43,568	43,110
NISA		COMCAST CORP COMPANY GUAR 03/37 6.45	320,451	348,611
NISA		COMCAST CORP COMPANY GUAR 07/39 6.55	172,283	176,117
NISA		COMCAST CORP COMPANY GUAR 07/42 4.65	50,099	46,850
NISA		COMCAST CORP COMPANY GUAR 08/45 4.6	115,292	115,310
NISA		COMMONWEALTH EDISON CO 1ST MORTGAGE 10/42 3.8	51,834	57,564
NISA		COMMONWEALTH EDISON CO 1ST MORTGAGE 06/46 3.65	66,557	61,084
NISA		CONOCO FUNDING CO COMPANY GUAR 10/31 7.25	52,159	51,354
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 03/42 4.2	152,872	155,415
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 03/44 4.45	74,137	72,877
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 06/46 3.85	52,649	47,707
NISA		CONSOLIDATED EDISON CO O SR UNSECURED 12/56 4.3	34,695	34,952
NISA		CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7	89,561	87,934
NISA		CONSTELLATION ENERGY GRP COMPANY GUAR 04/32 7.6	88,100	98,408
NISA		COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75	65,174	63,716
NISA		COOPERATIEVE RABOBANK UA COMPANY GUAR 05/41 5.25	67,279	64,013
NISA		CORNING INC SR UNSECURED 08/36 7.25	104,689	106,261
NISA		CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55	30,250	31,157
NISA		DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 7.017	36,204	39,402
NISA		DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 4.242	18,175	20,293
NISA		DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/32 9.25	81,916	84,840
NISA		DOMINION GAS HLDGS LLC SR UNSECURED 11/43 4.8	27,998	25,905
NISA		DOMINION RESOURCES INC SR UNSECURED 08/41 4.9	45,345	41,992
NISA		DOMINION RESOURCES INC SR UNSECURED 09/42 4.05	27,400	27,838
NISA		DOMINION RESOURCES INC SR UNSECURED 12/44 4.7	59,779	61,683
NISA		DOMTAR CORP COMPANY GUAR 09/42 6.25	43,184	43,478
NISA		DOMTAR CORP COMPANY GUAR 02/44 6.75	50,436	50,789
NISA		DOW CHEMICAL CO/THE SR UNSECURED 11/42 4.375	58,279	63,097
NISA		DR PEPPER SNAPPLE GROUP COMPANY GUAR 05/38 7.45	160,566	167,030
NISA		DR PEPPER SNAPPLE GROUP COMPANY GUAR 12/46 4.42	44,807	45,855
NISA		DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/41 4.25	32,699	35,805
NISA		DUKE ENERGY FL PROJ FIN SR SECURED 03/35 2.858	39,998	36,729
NISA		DUKE ENERGY FL PROJ FIN SR SECURED 09/36 3.112	49,997	45,749
NISA		ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/14 6	43,629	43,659
NISA		EOG RESOURCES INC SR UNSECURED 04/35 3.9	115,044	108,908
NISA		ERP OPERATING LP SR UNSECURED 07/44 4.5	74,565	76,213
NISA		ERAC USA FINANCE LLC COMPANY GUAR 144A 11/46 4.2	128,995	118,797
NISA		EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	148,927	142,614
NISA		KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	69,905	88,511
NISA		ENBRIDGE ENERGY PARTNERS SR UNSECURED 10/45 7.375	64,132	80,623
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 07/38 7.5	71,646	75,366
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 06/41 6.05	35,287	35,937
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 02/42 6.5	48,506	48,617
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 02/43 5.15	40,878	41,934
NISA		ENERGY TRANSFER PARTNERS SR UNSECURED 03/35 4.9	29,664	28,036
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/35 5.75	36,611	38,227
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125	109,397	113,672
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/42 4.85	89,661	84,985
NISA		ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	26,104	28,435
NISA		EXELON GENERATION CO LLC SR UNSECURED 10/41 5.75	50,976	51,621
NISA		EXELON CORP SR UNSECURED 06/45 5.1	64,782	69,095
NISA		EXPRESS SCRIPTS HOLDING COMPANY GUAR 07/46 4.8	35,652	33,510
NISA		EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114	149,976	143,398
NISA		FEDERAL REALTY INVESTMEN SR UNSECURED 08/46 3.625	19,551	17,553
NISA		MACYS RETAIL HLDGS INC COMPANY GUAR 03/37 6.375	64,155	63,392
NISA		FEDEX CORP COMPANY GUAR 08/42 3.875	40,090	41,071
NISA		FEDEX CORP COMPANY GUAR 04/43 4.1	113,743	116,741
NISA		FEDEX CORP COMPANY GUAR 01/44 5.1	53,006	48,827

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NISA		FEDEX CORP COMPANY GUAR 02/65 4.5	115,259	110,870
NISA		DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/42 3.85	112,744	124,660
NISA		FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	348,260	322,799
NISA		FORD MOTOR COMPANY SR UNSECURED 12/46 5.291	65,000	65,844
NISA		ORANGE SA SR UNSECURED 03/31 9	65,037	67,658
NISA		GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	571,946	567,967
NISA		GTE CORP COMPANY GUAR 04/28 6.94	102,739	112,206
NISA		GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125	14,853	15,133
NISA		GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	52,518	50,341
NISA		GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	35,935	35,249
NISA		GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	204,479	211,650
NISA		GENERAL MOTORS CO SR UNSECURED 10/43 6.25	157,942	160,295
NISA		GENERAL MOTORS CO SR UNSECURED 04/35 5	36,605	39,005
NISA		GENERAL MOTORS CO SR UNSECURED 04/36 6.6	130,021	142,876
NISA		GEORGE WASHINGTON UNIVER UNSECURED 09/45 4.868	20,346	21,626
NISA		GEORGE WASHINGTON UNIVER UNSECURED 09/46 3.545	50,000	42,686
NISA		GEORGIA POWER COMPANY SR UNSECURED 06/40 5.4	72,715	74,279
NISA		GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	174,914	176,523
NISA		GILEAD SCIENCES INC SR UNSECURED 02/45 4.5	45,992	44,962
NISA		GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	102,889	104,478
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 6.125	160,694	169,208
NISA		GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	43,110	43,220
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	32,893	30,989
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	25,933	26,391
NISA		GOLDMAN SACHS CAPITAL I LIMITD GUARA 02/34 6.345	123,179	130,785
NISA		GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45	24,521	23,835
NISA		GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	84,780	83,044
NISA		WW GRAINGER INC SR UNSECURED 06/45 4.6	35,728	32,119
NISA		WW GRAINGER INC SR UNSECURED 05/46 3.75	20,839	18,731
NISA		GRUPO TELEVISA SAB SR UNSECURED 01/40 6.625	48,607	41,915
NISA		GRUPO TELEVISA SAB SR UNSECURED 05/45 5	25,588	25,458
NISA		HSBC HOLDINGS PLC SUBORDINATED 11/26 4.375	60,562	60,445
NISA		HSBC BANK USA SUBORDINATED 11/34 5.875	22,024	23,285
NISA		HSBC BANK USA NA SUBORDINATED 08/35 5.625	107,744	113,693
NISA		HALLIBURTON CO SR UNSECURED 144A 08/96 7.6	110,549	99,711
NISA		HALLIBURTON CO SR UNSECURED 11/35 4.85	54,986	58,005
NISA		HALLIBURTON CO SR UNSECURED 11/45 5	21,912	21,569
NISA		HARLEY DAVIDSON INC SR UNSECURED 07/45 4.625	44,955	44,451
NISA		HARTFORD FINL SVCS GRP SR UNSECURED 03/40 6.625	103,333	98,725
NISA		KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125	289,321	293,015
NISA		HESS CORP SR UNSECURED 01/40 6	33,777	36,106
NISA		HP ENTERPRISE CO SR UNSECURED 10/45 6.35	50,783	55,556
NISA		HOME DEPOT INC SR UNSECURED 04/43 4.2	27,125	30,911
NISA		HOME DEPOT INC SR UNSECURED 02/44 4.875	138,250	123,594
NISA		HUMANA INC SR UNSECURED 12/42 4.625	24,656	23,985
NISA		HUMANA INC SR UNSECURED 10/44 4.95	125,679	131,384
NISA		INTER AMERICAN DEVEL BK SR UNSECURED 01/44 4.375	24,761	28,789
NISA		INTERNATIONAL PAPER CO SR UNSECURED 11/39 7.3	51,972	50,969
NISA		INTERNATIONAL PAPER CO SR UNSECURED 11/41 6	41,935	39,305
NISA		INTERNATIONAL PAPER CO SR UNSECURED 06/44 4.8	26,439	24,831
NISA		INTERNATIONAL PAPER CO SR UNSECURED 08/47 4.4	29,564	28,350
NISA		INVESCO FINANCE PLC COMPANY GUAR 11/43 5.375	30,685	32,842
NISA		JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	64,748	64,967
NISA		JPMORGAN CHASE + CO SR UNSECURED 07/41 5.6	51,653	53,811
NISA		JPMORGAN CHASE + CO SR UNSECURED 04/26 3.3	85,217	83,517
NISA		JPMORGAN CHASE + CO SR UNSECURED 06/26 3.2	467,579	455,119
NISA		JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95	134,442	133,629
NISA		JOHN SEVIER COMB CYCLE SECURED 01/42 4.626	129,574	138,031
NISA		JOHNS HOPKINS HEALTH SYS UNSECURED 05/46 3.837	30,000	28,448
NISA		JOHNSON CONTROLS INTL PL SR UNSECURED 09/45 5.125	26,479	26,599
NISA		JUNIPER NETWORKS INC SR UNSECURED 03/41 5.95	82,595	81,829
NISA		KEYSPAN GAS EAST CORP SR UNSECURED 144A 04/41 5.819	58,282	59,618
NISA		KIMCO REALTY CORP SR UNSECURED 12/46 4.125	74,468	70,018
NISA		KINDER MORGAN ENER PART COMPANY GUAR 03/35 5.8	37,141	37,003
NISA		KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	173,332	159,967
NISA		KROGER CO SR UNSECURED 10/46 3.875	127,490	118,348
NISA		LEGG MASON INC SR UNSECURED 01/44 5.625	71,579	68,166
NISA		LEGG MASON INC SR UNSECURED 03/26 4.75	14,993	15,526
NISA		LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/42 6.5	40,497	41,497
NISA		LITTON INDUSTRIES INC COMPANY GUAR 03/26 7.75	63,289	65,728

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	LLOYDS BANKING GROUP PLC SUBORDINATED 12/45 5.3	15,244	15,490
	NISA	LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	188,463	179,934
	NISA	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7	37,513	38,071
	NISA	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8	64,730	61,291
	NISA	MACYS RETAIL HLDGS INC COMPANY GUAR 01/42 5.125	51,332	50,817
	NISA	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15	35,768	36,377
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 03/41 6.5	85,319	85,568
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 09/54 5	118,996	105,841
	NISA	MARATHON PETROLEUM CORP SR UNSECURED 12/45 5.85	49,874	49,700
	NISA	MARSH + MCLENNAN COS INC SR UNSECURED 08/33 5.875	26,699	29,634
	NISA	MASSACHUSETTS ELECTRIC SR UNSECURED 144A 11/39 5.9	90,380	96,584
	NISA	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678	45,000	45,299
	NISA	MASS INSTITUTE OF TECH UNSECURED 07/16 3.885	20,000	17,111
	NISA	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 12/41 5.375	46,546	49,623
	NISA	MASTERCARD INC SR UNSECURED 11/26 2.95	69,873	69,217
	NISA	MASTERCARD INC SR UNSECURED 11/46 3.8	78,662	78,416
	NISA	MAYO CLINIC UNSECURED 11/52 4.128	35,000	34,412
	NISA	MCDONALD S CORP SR UNSECURED 07/40 4.875	50,377	52,836
	NISA	MCDONALD S CORP SR UNSECURED 02/42 3.7	63,522	66,831
	NISA	MCDONALD S CORP SR UNSECURED 05/43 3.625	37,354	39,578
	NISA	MEDTRONIC INC COMPANY GUAR 03/42 4.5	57,875	62,606
	NISA	MEDTRONIC INC COMPANY GUAR 03/44 4.625	40,245	37,596
	NISA	MEDTRONIC INC COMPANY GUAR 03/35 4.375	26,455	27,506
	NISA	MEDTRONIC INC COMPANY GUAR 03/45 4.625	63,677	64,885
	NISA	MEMORIAL SLOAN KETTERING SR UNSECURED 07/52 4.125	62,030	72,422
	NISA	METHANEX CORP SR UNSECURED 12/44 5.65	59,612	52,637
	NISA	METLIFE INC JR SUBORDINA 12/66 6.4	62,095	64,800
	NISA	METLIFE INC JR SUBORDINA 08/69 10.75	101,313	99,775
	NISA	METLIFE INC SR UNSECURED 08/42 4.125	46,906	49,209
	NISA	METLIFE INC SR UNSECURED 11/43 4.875	84,837	92,026
	NISA	METLIFE INC SR UNSECURED 12/44 4.721	109,194	111,735
	NISA	MICROSOFT CORP SR UNSECURED 02/55 4	255,716	250,632
	NISA	MICROSOFT CORP SR UNSECURED 08/46 3.7	275,193	258,904
	NISA	MICROSOFT CORP SR UNSECURED 08/56 3.95	43,826	42,502
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125	52,004	56,200
	NISA	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/37 5.95	190,326	208,253
	NISA	MISSOURI ST HLTH EDUCATNL FAC MOSMED 01/46 FIXED 3.651	55,000	54,110
	NISA	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	79,587	87,662
	NISA	MONSANTO CO SR UNSECURED 07/44 4.4	40,055	38,660
	NISA	MONSANTO CO SR UNSECURED 07/64 4.7	147,731	139,609
	NISA	MORGAN STANLEY SR UNSECURED 07/42 6.375	154,479	147,795
	NISA	MOTIVA ENTERPRISES LLC SR UNSECURED 144A 01/40 6.85	141,689	132,983
	NISA	NYU HOSPITALS CENTER SECURED 07/42 4.428	23,961	23,897
	NISA	NYU HOSPITALS CENTER SR SECURED 07/43 5.75	36,391	40,752
	NISA	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	27,963	30,208
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/40 6.4	34,382	32,328
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95	58,335	55,444
	NISA	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45	25,259	25,547
	NISA	NEVADA POWER CO GENL REF MOR 07/37 6.75	111,908	118,245
	NISA	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102	26,883	27,983
	NISA	NY + PRESBYTERIAN HOSPIT UNSECURED 08/16 4.763	101,247	94,547
	NISA	NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.427	43,682	48,070
	NISA	NEWELL BRANDS INC SR UNSECURED 04/36 5.375	190,697	197,243
	NISA	NEWELL BRANDS INC SR UNSECURED 04/46 5.5	91,982	91,842
	NISA	NEWMONT MINING CORP COMPANY GUAR 10/39 6.25	14,133	16,502
	NISA	NIKE INC SR UNSECURED 05/43 3.625	40,245	37,666
	NISA	NIKE INC SR UNSECURED 11/45 3.875	44,865	44,355
	NISA	NIKE INC SR UNSECURED 11/46 3.375	127,651	117,393
	NISA	NORDSTROM INC SR UNSECURED 01/44 5	119,739	113,318
	NISA	NORFOLK SOUTHERN CORP SR UNSECURED 05/37 7.05	54,377	54,212
	NISA	NORTHWELL HEALTHCARE INC SECURED 11/43 6.15	70,143	80,714
	NISA	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/42 3.4	19,598	18,351
	NISA	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/44 4.125	84,753	86,422
	NISA	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643	65,495	73,659
	NISA	NOVANT HEALTH INC UNSECURED 11/43 4.371	33,857	39,406
	NISA	NOVARTIS CAPITAL CORP COMPANY GUAR 11/45 4	120,678	111,011
	NISA	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4	29,749	30,529
	NISA	OCHSNER CLINIC FOUNDATIO SECURED 05/45 5.897	70,000	80,947
	NISA	OGLETHORPE POWER CORP 1ST MORTGAGE 12/42 4.2	42,802	47,554
	NISA	OKLAHOMA G+E CO SR UNSECURED 05/43 3.9	34,738	38,436

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	NISA	ONCOR ELECTRIC DELIVERY SR SECURED 09/38 7.5	25,489	28,807
	NISA	ONCOR ELECTRIC DELIVERY SR SECURED 09/40 5.25	51,180	52,184
	NISA	ONCOR ELECTRIC DELIVERY SR SECURED 06/42 5.3	61,110	64,511
	NISA	ONCOR ELECTRIC DELIVERY SR SECURED 12/41 4.55	57,809	64,041
	NISA	ORACLE CORP SR UNSECURED 07/40 5.375	179,395	191,748
	NISA	ORACLE CORP SR UNSECURED 05/35 3.9	89,177	93,699
	NISA	ORACLE CORP SR UNSECURED 05/45 4.125	143,789	140,528
	NISA	ORACLE CORP SR UNSECURED 05/55 4.375	56,595	59,677
	NISA	ORACLE CORP SR UNSECURED 07/46 4	186,059	176,953
	NISA	PPL ELECTRIC UTILITIES 1ST MORTGAGE 07/43 4.75	35,316	39,025
	NISA	PPL CAPITAL FUNDING INC COMPANY GUAR 03/44 5	27,014	26,438
	NISA	PPL CAPITAL FUNDING INC COMPANY GUAR 05/26 3.1	131,603	124,368
	NISA	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8	38,245	42,699
	NISA	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4	199,638	204,974
	NISA	PACIFIC GAS + ELECTRIC SR UNSECURED 04/42 4.45	21,738	21,006
	NISA	PACIFIC GAS + ELECTRIC SR UNSECURED 11/43 5.125	51,175	56,985
	NISA	PACIFICORP 1ST MORTGAGE 08/36 6.1	46,746	50,305
	NISA	PEPSICO INC SR UNSECURED 07/45 4.6	46,000	43,594
	NISA	PEPSICO INC SR UNSECURED 10/46 3.45	39,674	36,440
	NISA	PERRIGO CO PLC SR UNSECURED 11/43 5.3	114,954	101,557
	NISA	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/44 4.9	136,164	128,593
	NISA	PETRO CANADA SR UNSECURED 05/38 6.8	78,085	84,290
	NISA	PFIZER INC SR UNSECURED 12/36 4	129,375	133,192
	NISA	PFIZER INC SR UNSECURED 12/46 4.125	69,878	71,208
	NISA	PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375	48,315	45,369
	NISA	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	41,786	46,426
	NISA	PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	120,274	125,800
	NISA	PHILLIPS 66 COMPANY GUAR 11/44 4.875	47,361	47,523
	NISA	PLAINS ALL AMER PIPELINE SR UNSECURED 01/37 6.65	48,530	49,117
	NISA	PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	79,773	81,156
	NISA	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	103,140	106,960
	NISA	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625	36,777	32,165
	NISA	PRES + FELLOWS OF HARVAR UNSECURED 144A 01/39 6.5	57,086	56,780
	NISA	PRES + FELLOWS OF HARVAR SR UNSECURED 10/40 4.875	23,565	23,590
	NISA	PROGRESS ENERGY INC SR UNSECURED 12/39 6	22,535	24,033
	NISA	PROV ST JOSEPH HLTH OBL UNSECURED 10/47 3.744	25,000	23,068
	NISA	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/40 6.625	43,104	44,458
	NISA	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/40 6.2	31,023	30,551
	NISA	PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/38 6.5	68,491	72,620
	NISA	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 11/45 4.15	55,080	51,671
	NISA	PUGET SOUND ENERGY INC SR SECURED 07/40 5.764	34,009	36,741
	NISA	PUGET SOUND ENERGY INC SR SECURED 05/45 4.3	59,730	62,369
	NISA	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 09/10 5.8	33,623	33,932
	NISA	REGIONS FINANCIAL CORP SUBORDINATED 12/37 7.375	26,148	24,563
	NISA	HSBC USA INC SUBORDINATED 07/97 7.2	37,796	40,072
	NISA	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	75,713	72,397
	NISA	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	195,096	189,461
	NISA	RWJ BARNABAS HEALTH SR UNSECURED 07/46 3.949	55,000	50,657
	NISA	TRAVELERS COS INC SR UNSECURED 06/36 6.75	27,069	26,726
	NISA	SAN DIEGO G + E 1ST MORTGAGE 05/40 5.35	76,313	70,977
	NISA	SAN DIEGO G + E 1ST MORTGAGE 08/40 4.5	78,291	80,396
	NISA	SAN DIEGO G + E 1ST MORTGAGE 11/41 3.95	32,329	34,854
	NISA	SHERWIN WILLIAMS CO SR UNSECURED 12/42 4	19,261	18,186
	NISA	SHERWIN WILLIAMS CO SR UNSECURED 08/45 4.55	25,910	24,813
	NISA	SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	204,756	191,540
	NISA	SIMON PROPERTY GROUP LP SR UNSECURED 11/26 3.25	24,934	24,534
	NISA	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/43 4.6	75,423	78,830
	NISA	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/65 5.1	64,475	71,268
	NISA	SOUTH CAROLINA ELEC+GAS 1ST MORTGAGE 06/46 4.1	49,897	49,492
	NISA	SOUTHERN BAPTIST HOSPITA SECURED 07/45 4.857	65,000	70,238
	NISA	SOUTHERN CAL EDISON 1ST REF MORT 01/34 6	110,771	117,471
	NISA	SOUTHERN CAL EDISON 1ST REF MORT 12/41 3.9	111,070	123,438
	NISA	SOUTHERN CAL EDISON 1ST REF MORT 03/43 3.9	115,187	127,847
	NISA	SOUTHERN CO SR UNSECURED 07/36 4.25	29,874	29,834
	NISA	SOUTHERN CO SR UNSECURED 07/46 4.4	119,242	118,694
	NISA	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/46 3.95	19,965	18,506
	NISA	SOUTHERN POWER CO SR UNSECURED 07/43 5.25	69,652	70,468
	NISA	SOUTHWESTERN ELEC POWER SR UNSECURED 04/45 3.9	39,643	37,258
	NISA	STARBUCKS CORP SR UNSECURED 06/45 4.3	47,861	47,256
	NISA	SUNCOR ENERGY INC SR UNSECURED 06/39 6.85	63,440	66,284

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	NISA	SUNOCO LOGISTICS PARTNER COMPANY GUAR 01/43 4.95	16,463	18,300
	NISA	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3	130,923	135,169
	NISA	SYSCO CORPORATION COMPANY GUAR 10/45 4.85	101,314	100,767
	NISA	TARGET CORP SR UNSECURED 04/46 3.625	95,663	88,275
	NISA	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	71,713	77,863
	NISA	TEXAS HEALTH RESOURCES SECURED 11/55 4.33	58,465	59,988
	NISA	TIME WARNER INC COMPANY GUAR 07/40 6.1	129,541	136,984
	NISA	TIME WARNER INC COMPANY GUAR 06/42 4.9	22,059	20,007
	NISA	TIME WARNER CABLE LLC SR SECURED 05/37 6.55	49,844	45,282
	NISA	TIME WARNER CABLE LLC SR SECURED 06/39 6.75	70,605	93,006
	NISA	TIME WARNER CABLE LLC SR SECURED 11/40 5.875	39,749	37,326
	NISA	TIME WARNER CABLE LLC SR SECURED 09/41 5.5	182,734	188,073
	NISA	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85	74,869	94,573
	NISA	TRAVELERS COS INC SR UNSECURED 06/37 6.25	37,682	38,551
	NISA	TRAVELERS COS INC SR UNSECURED 11/40 5.35	25,892	23,559
	NISA	TRAVELERS COS INC SR UNSECURED 05/46 3.75	42,418	42,462
	NISA	TRINITY HEALTH SECURED 12/45 4.125	46,879	43,685
	NISA	TUFTS UNIVERSITY UNSECURED 04/12 5.017	18,208	20,877
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 03/37 6.15	82,557	81,918
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65	81,829	79,986
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 03/39 7.85	62,854	60,450
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 02/41 6.15	144,878	147,846
	NISA	21ST CENTURY FOX AMERICA COMPANY GUAR 12/45 7.75	114,761	104,006
	NISA	UBS GROUP FUNDING COMPANY GUAR 144A 04/26 4.125	59,897	61,363
	NISA	UNION ELECTRIC CO SR SECURED 09/42 3.9	72,384	73,890
	NISA	UNION PACIFIC CORP SR UNSECURED 06/42 4.3	58,136	62,159
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5	95,578	102,814
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95	16,952	18,717
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625	24,997	27,251
	NISA	UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2	69,477	70,805
	NISA	UNIV OF NOTRE DAME UNSECURED 02/45 3.438	24,401	23,883
	NISA	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875	23,956	24,625
	NISA	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875	53,969	53,488
	NISA	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	90,113	92,102
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 02/38 6.4	52,320	48,298
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/38 6.9	42,477	43,352
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/39 7.35	72,076	70,971
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6	231,264	241,202
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75	212,987	202,427
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	130,920	121,316
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012	451,834	452,616
	NISA	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272	47,760	47,857
	NISA	VIACOM INC SR UNSECURED 12/34 4.85	40,392	40,116
	NISA	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875	172,877	175,102
	NISA	VIRGINIA ELEC + POWER CO SR UNSECURED 08/43 4.65	9,915	10,856
	NISA	VISA INC SR UNSECURED 12/35 4.15	64,778	68,054
	NISA	VISA INC SR UNSECURED 12/45 4.3	271,319	263,878
	NISA	VODAFONE GROUP PLC SR UNSECURED 02/43 4.375	125,576	128,295
	NISA	WELLS FARGO BANK NA SUBORDINATED 01/38 6.6	89,344	82,682
	NISA	WACHOVIA CORP SUBORDINATED 08/35 5.5	22,849	22,144
	NISA	WAL MART STORES INC SR UNSECURED 04/40 5.625	124,333	123,704
	NISA	WAL MART STORES INC SR UNSECURED 10/40 5	71,959	80,560
	NISA	WAL MART STORES INC SR UNSECURED 04/41 5.625	54,019	49,743
	NISA	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8	59,981	61,668
	NISA	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	34,912	34,355
	NISA	ACTAVIS INC COMPANY GUAR 10/42 4.625	96,682	96,834
	NISA	ANTHEM INC SR UNSECURED 01/43 4.65	208,271	220,857
	NISA	ANTHEM INC SR UNSECURED 01/44 5.1	42,511	42,621
	NISA	ANTHEM INC SR UNSECURED 08/44 4.65	58,734	55,675
	NISA	WELLS FARGO + COMPANY SR UNSECURED 02/35 5.375	22,784	22,722
	NISA	WELLS FARGO + COMPANY SR UNSECURED 10/26 3	239,884	228,575
	NISA	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	98,516	93,501
	NISA	WELLS FARGO + COMPANY SR UNSECURED 05/45 3.9	108,238	99,593
	NISA	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	201,727	205,423
	NISA	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	59,375	57,422
	NISA	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75	99,906	101,485
	NISA	WELLS FARGO BANK NA SUBORDINATED 08/36 5.95	49,449	47,089
	NISA	WESLEYAN UNIVERSITY UNSECURED 07/16 4.781	39,999	37,946
	NISA	WESTAR ENERGY INC 1ST MORTGAGE 12/45 4.25	74,695	76,667
	NISA	WESTLAKE CHEMICAL CORP COMPANY GUAR 144A 08/46 5	160,818	162,978

(a)	(b) Identity of issue, borrower, lessor or similar party	(c) Description of Investment, including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
	NISA	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	54,567	58,746
	NISA	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	23,308	26,319
	NISA	RICE UNIVERSITY UNSECURED 05/55 3.774	59,999	56,771
	NISA	WILLIAMS PARTNERS LP SR UNSECURED 04/40 6.3	37,687	53,369
	NISA	WILLIAMS PARTNERS LP SR UNSECURED 03/44 5.4	63,513	62,993
	NISA	WYETH LLC COMPANY GUAR 04/37 5.95	125,949	132,136
	NISA	XLIT LTD COMPANY GUAR 03/45 5.5	19,822	18,976
	NISA	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/35 4.25	9,933	9,324
		Total Corporate and Non-U.S. bonds	\$ 77,312,303	\$ 77,597,823
			<u>\$ 185,907,020</u>	<u>\$ 201,232,240</u>

* Indicates Party-in-Interest

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The assumed plan-related expenses added to the target normal cost were increased from \$2,125,000 for 2015 to \$2,600,000 for 2016.

Plan Name:	Schlage Lock Company LLC Pension Plan
EIN / PN:	54-2139412 / 001
Plan Sponsor:	Schlage Lock Company LLC
Valuation Date:	January 1, 2016