

FILED
01-16-2018
CIRCUIT COURT
DANE COUNTY, WI
2010CV001576

EXHIBIT A

ANNUAL STATEMENT
OF THE
Ambac Assurance Corporation
Of
Madison
in the state of WI

to the Insurance Department
of the state of

For the Year Ended
December 31, 2015

2015

PROPERTY AND CASUALTY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
745190 ZJ 0	PUERTO RICO COMWLTH HWY & TRAN MUNI BND REV.....		12/04/2015.....	TELKOM SOUTH AFRICA LTD.....		1,449,125.....	2,120,000.....	522.....
745190 ZK 7	PUERTO RICO COMWLTH HWY & TRAN MUNI BND REV.....		12/04/2015.....	TELKOM SOUTH AFRICA LTD.....		3,984,800.....	5,860,000.....	1,412.....
74529J AP 0	PUERTO RICO SALES TAX FING COR MUNI BND REV.....		10/20/2015.....	TELKOM SOUTH AFRICA LTD.....		4,998,000.....	78,400,000.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					10,431,925.....	86,380,000.....	1,934.....
Bonds - Industrial and Miscellaneous								
002824 AY 6	ABBOTT LABORATORIES CORP BND.....		07/08/2015.....	MERRILL LYNCH & CO.....		1,142,460.....	1,000,000.....	6,772.....
002824 AZ 3	ABBOTT LABORATORIES SENIOR CORP BND.....		03/27/2015.....	J.P. MORGAN SECURITIES INC.....		7,715,447.....	7,675,000.....	8,954.....
00440E AU 1	ACE INA HOLDINGS INC SENIOR CORP BND.....		10/27/2015.....	MORGAN STANLEY CAPITAL SERVICES LLC.....		4,694,078.....	4,700,000.....	
02005A DE 5	ALLY MASTER OWNER TRUST AMOT_1 ABS_13-1 A1.....		08/21/2015.....	TELKOM SOUTH AFRICA LTD.....		10,004,297.....	10,000,000.....	1,619.....
02209S AT 0	ALTRIA GROUP INC SENIOR CORP BND.....		02/27/2015.....	US BANCORP.....		2,032,080.....	2,000,000.....	16,042.....
025816 BD 0	AMERICAN EXPRESS COMPANY SENIOR CORP BND.....		01/13/2015.....	CITIGROUP GLOBAL MKT INC.....		9,249,168.....	9,250,000.....	29,960.....
0258M0 DP 1	AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND MTN.....		01/16/2015.....	MORGAN STANLEY CAPITAL SERVICES LLC.....		3,638,880.....	3,600,000.....	35,325.....
0258M0 DT 3	AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND MTN.....		05/20/2015.....	DEUTSCHE BANK AG.....		4,795,296.....	4,800,000.....	
03209S AE 1	AMPHENOL CORPORATION SENIOR CORP BND.....		02/27/2015.....	J.P. MORGAN SECURITIES INC.....		1,020,950.....	1,000,000.....	14,931.....
037833 AR 1	APPLE INC SENIOR CORP BND.....		04/23/2015.....	Various.....		14,848,530.....	14,250,000.....	179,075.....
037833 BG 4	APPLE INC SENIOR CORP BND.....		10/01/2015.....	MORGAN STANLEY CAPITAL SERVICES LLC.....		10,091,400.....	10,000,000.....	127,111.....
04055S CR 3	ARIZONA PUBLIC SERVICE CO SENIOR CORP BND.....		01/07/2015.....	WELLS FARGO SECURITIES.....		2,974,584.....	2,975,000.....	
05253J AK 7	AUSTRALIA & NEW ZEALAND BANKIN SENIOR COPR BND.....		11/09/2015.....	DEUTSCHE BANK AG.....		9,682,443.....	9,700,000.....	
05301S AE 3	AUTOMATIC DATA PROCESSING, INC SENIOR CORP BND.....		10/30/2015.....	Various.....		5,637,523.....	5,550,000.....	14,126.....
05377R AL 8	AVIS BUDGET RENTAL CAR FUNDING SENIOR ABS 10-5A 144A.....		08/18/2015.....	TELKOM SOUTH AFRICA LTD.....		5,038,867.....	5,000,000.....	438.....
05531F AS 2	BB&T CORP SENIOR CORP BND MTN.....		03/27/2015.....	MERRILL LYNCH & CO.....		5,078,600.....	5,000,000.....	38,451.....
057224 AZ 0	BAKER HUGHES INC CORP BND.....		07/08/2015.....	KEY BANK.....		1,086,530.....	1,000,000.....	16,799.....
06051G EH 8	BANK OF AMERICA CORP CORP BND MTN.....		01/09/2015.....	MERRILL LYNCH & CO.....		10,727,875.....	9,500,000.....	80,486.....
075887 BJ 7	BECTON DICKINSON AND COMPANY SENIOR CORP.....		04/24/2015.....	Taxable Exchange.....		3,505,218.....	3,000,000.....	44,094.....
12593N AA 5	CNH_15-C ABS 15-C A1.....		08/13/2015.....	TELKOM SOUTH AFRICA LTD.....		18,312,432.....	18,312,432.....	
12618S AC 1	CNH_13-D ABS 13-D A3.....		08/27/2015.....	TELKOM SOUTH AFRICA LTD.....		13,051,171.....	13,066,483.....	3,633.....
14912L 6J 5	CATERPILLAR INC CORP BND MTN.....		02/26/2015.....	BARCLAYS CAPITAL.....		8,880,598.....	8,900,000.....	
17121F AA 2	CCART_15-BA ABS_15-BA A1 144A.....		11/12/2015.....	TELKOM SOUTH AFRICA LTD.....		11,562,863.....	11,562,863.....	
17275R AN 2	CISCO SYSTEMS INC SENIOR CORP BND.....		01/22/2015.....	J.P. MORGAN SECURITIES INC.....		4,496,976.....	4,175,000.....	60,117.....
17305E FC 4	CCCIT ABS 13-A3 A3.....		12/09/2015.....	TELKOM SOUTH AFRICA LTD.....		25,595,011.....	25,557,075.....	111,897.....
17305E FJ 9	CCCIT ABS 13-A11 A11.....		08/26/2015.....	TELKOM SOUTH AFRICA LTD.....		7,000,273.....	7,000,000.....	2,023.....
20030N BG 5	COMCAST CORPORATION SENIOR CORP BND.....		04/09/2015.....	J.P. MORGAN SECURITIES INC.....		9,111,053.....	8,250,000.....	91,781.....
20826F AD 8	CONOCOPHILLIPS CO SENIOR CORP BND.....		01/13/2015.....	CREDIT SUISSE FIRST BOSTON COR.....		10,654,800.....	10,400,000.....	61,938.....
20826F AJ 5	CONOCOPHILLIPS CO SENIOR CORP BND.....		05/13/2015.....	J.P. MORGAN SECURITIES INC.....		4,995,300.....	5,000,000.....	
235851 AQ 5	DANAHER CORPORATION SENIOR CORP BND.....		09/10/2015.....	CITIGROUP GLOBAL MKT INC.....		773,892.....	775,000.....	
24422E ST 7	JOHN DEERE CAPITAL CORP SENIOR CORP BND.....		01/16/2015.....	Mitsubishi Securities USA.....		5,022,800.....	5,000,000.....	1,125.....
254683 BC 8	DISCOVER CARD MASTER TRUST DCE ABS_13-A3 A3.....		12/09/2015.....	TELKOM SOUTH AFRICA LTD.....		8,743,975.....	8,745,000.....	2,564.....
25468P DF 0	WALT DISNEY COMPANY (THE) CORP BND.....		10/01/2015.....	Various.....		9,682,413.....	9,650,000.....	4,988.....
268648 AQ 5	EMC CORP/ MASSACHUSETTS SENIOR CORP BND.....		04/23/2015.....	BARCLAYS CAPITAL.....		5,159,500.....	5,000,000.....	54,104.....
29273R BD 0	ENERGY TRANSFER PARTNERS LP SENIOR CORP.....		03/05/2015.....	UBS WARBURG LLC.....		1,398,852.....	1,400,000.....	
313747 AT 4	FEDERAL REALTY INVESTMENT TRUS SENIOR CORP BND.....		01/13/2015.....	WELLS FARGO SECURITIES.....		8,992,496.....	9,109,000.....	31,312.....
31680G AA 4	FITAT_13-A ABS_15-1 A1.....		10/28/2015.....	TELKOM SOUTH AFRICA LTD.....		10,949,280.....	10,949,280.....	
34530G AD 4	FORDO_13-D ABS 13-D A3.....		11/04/2015.....	TELKOM SOUTH AFRICA LTD.....		7,177,540.....	7,184,275.....	3,209.....
34530P AC 6	FORDO_14-C SENIOR ABS 14-C.....		08/04/2015.....	TELKOM SOUTH AFRICA LTD.....		13,206,839.....	13,205,291.....	4,923.....
35563C AZ 1	FMMHR_15-R1 RMBS_15-R1 D3 144A.....		09/30/2015.....	TELKOM SOUTH AFRICA LTD.....		73,122,303.....	121,198,178.....	528,999.....

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