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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 11770 Employer's ID Number..... 36-3298008

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... June 13, 1984 Commenced Business..... August 10, 1984

Statutory Home Office 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US 44143-2182
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US..... 44143-2182 440-461-5000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone N

Mail Address P.O. BOX 89490….. CLEVELAND ..... OH ..... US 44101-6490
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US 44143-2182 440-395-4460
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone N

Internet Web Site Address PROGRESSIVE.COM

Statutory Statement Contact MARY BETH ANDREANO 440-395-4460
(Name) (Area Code) (Telephone Number) (Exte
FINANCIAL_REPORTING@PROGRESSIVE.COM 440-603-5500
(E-Mail Address) (Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737

OFFICERS

Name	Title	Name	Title
MICHAEL WILLIAM BISSLER	PRESIDENT	PATRICIA MITCHELL CORWIN	SECRETARY
KEVIN PATRICK MAHER	TREASURER		

OTHER

PATRICIA ONODY BEMER	(VICE PRESIDENT)	WILLIAM RAYMOND KAMPF	(VICE PRESIDENT)
SANDRA LEE RIHVALSKY	(VICE PRESIDENT)	MARGARET ANN ROSE	(ASST. SECRETARY)

DIRECTORS OR TRUSTEES

PATRICIA ONODY BEMER	MICHAEL WILLIAM BISSLER	JEANETTE LOUISE HISEK	WILLIAM RAYMOND KAMPF
KEVIN PATRICK MAHER			

State of..... OHIO
County of..... CUYAHOGA

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting perio stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statemer of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of th enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
MICHAEL WILLIAM BISSLER	MARGARET ANN ROSE	KEVIN PATRICK MAHER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 16TH day of FEBRUARY, 2016

a. Is this an original filing? Yes [X] No [ ]
b. If no 1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	P
1. Bonds:						
1.1 U.S. treasury securities	167,361,225	8.8	167,361,225		167,361,225	
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	
1.22 Issued by U.S. government sponsored agencies		0.0			0	
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	
1.43 Revenue and assessment obligations	143,778,380	7.6	143,778,380		143,778,380	
1.44 Industrial development and similar obligations		0.0			0	
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	
1.513 All other		0.0			0	
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	61,501,050	3.2	61,501,050		61,501,050	
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	
1.523 All other	481,188,982	25.3	481,188,982		481,188,982	
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	706,120,930	37.1	706,120,930		706,120,930	
2.2 Unaffiliated non-U.S. securities (including Canada)	59,876,160	3.1	59,876,160		59,876,160	
2.3 Affiliated securities		0.0			0	
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	
3.22 Unaffiliated	55,399,600	2.9	55,399,600		55,399,600	
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	
3.32 Unaffiliated	221,510,953	11.6	221,510,953		221,510,953	
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	
3.42 Unaffiliated		0.0			0	
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	
3.52 Unaffiliated		0.0			0	
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	
4.2 Agricultural		0.0			0	
4.3 Single family residential properties		0.0			0	
4.4 Multifamily residential properties		0.0			0	
4.5 Commercial loans		0.0			0	
4.6 Mezzanine real estate loans		0.0			0	
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	
6. Contract loans		0.0			0	
7. Derivatives		0.0			0	
8. Receivables for securities		0.0			0	
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	
10. Cash, cash equivalents and short-term investments	6,010,643	0.3	6,010,643		6,010,643	
11. Other invested assets		0.0			0	
12. Total invested assets	1,902,747,923	100.0	1,902,747,923	0	1,902,747,923	

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)			
	2.2 Additional investment made after acquisition (Part 2, Column 9)			
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13			
	3.2 Totals, Part 3, Column 11			
4.	Total gain (loss) on disposals, Part 3, Column 18			
5.	Deduct amounts received on disposals, Part 3, Column 15			
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15			
	6.2 Totals, Part 3, Column 13			
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12			
	7.2 Totals, Part 3, Column 10			
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11			
	8.2 Totals, Part 3, Column 9			
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)			
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)			
	2.2 Additional investment made after acquisition (Part 2, Column 8)			
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12			
	3.2 Totals, Part 3, Column 11			
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9			
	5.2 Totals, Part 3, Column 8			
6.	Total gain (loss) on disposals, Part 3, Column 18			
7.	Deduct amounts received on disposals, Part 3, Column 15			
8.	Deduct amortization of premium and mortgage interest points and commitment fees			
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13			
	9.2 Totals, Part 3, Column 13			
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11			
	10.2 Totals, Part 3, Column 10			
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			
12.	Total valuation allowance			
13.	Subtotal (Line 11 plus Line 12)			
14.	Deduct total nonadmitted amounts			
15.	Statement value at end of current period (Line 13 minus Line 14)			

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,749
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,098
3.	Accrual of discount		3
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(403,848)	
	4.2 Part 2, Section 1, Column 15	(874,300)	
	4.3 Part 2, Section 2, Column 13	3,106,532	
	4.4 Part 4, Column 11	(8,435,467)	(6
5.	Total gain (loss) on disposals, Part 4, Column 19		15
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		944
7.	Deduct amortization of premium		19
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	58,000	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,896
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,896

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Valu of Bond
BONDS	1. United States	167,361,225	167,614,805	167,309,916	168,
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	167,361,225	167,614,805	167,309,916	168,
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	205,279,430	210,457,944	237,725,500	146,
Industrial and Miscellaneous and Hybrid	8. United States	1,187,309,912	1,185,037,540	1,189,701,525	1,191,
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	59,876,160	59,554,556	60,188,673	59,
	11. Totals	1,247,186,072	1,244,592,096	1,249,890,198	1,251,
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,619,826,727	1,622,664,845	1,654,925,614	1,566,
PREFERRED STOCKS	14. United States	55,399,600	55,399,600	27,943,100	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	55,399,600	55,399,600	27,943,100	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	55,399,600	55,399,600	27,943,100	
COMMON STOCKS	20. United States	208,420,415	208,420,415	113,302,937	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	349,635	349,635	278,505	
	22. Other Countries	12,740,903	12,740,903	8,886,344	
	23. Totals	221,510,953	221,510,953	122,467,786	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	221,510,953	221,510,953	122,467,786	
	26. Total Stocks	276,910,553	276,910,553	150,410,886	
	27. Total Bonds and Stocks	1,896,737,280	1,899,575,398	1,805,336,500	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Privately
1. **U.S. Governments**											
1.1 NAIC 1	93,240,463		74,120,762			167,361,225	10.3	166,415,820	11.3	167,361,225	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	93,240,463	0	74,120,762	0	0	167,361,225	10.3	166,415,820	11.3	167,361,225	
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1						0	0.0	65,335,000	4.4		
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	65,335,000	4.4	0	
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1						0	0.0		0.0		
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	8,805,170	82,998,603	102,358,120	55,814	18,976	194,236,683	11.9	174,244,410	11.8	194,236,683	
5.2 NAIC 2		7,853,944	3,188,803			11,042,747	0.7		0.0	11,042,747	
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	8,805,170	90,852,547	105,546,923	55,814	18,976	205,279,430	12.6	174,244,410	11.8	205,279,430	

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	7 Privately
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	293,360,912	335,350,870	227,711,585	11,436,039	191,669	868,051,075	53.4	791,375,481	53.6	272,845,475	5
6.2 NAIC 2	37,863,823	229,738,199	67,251,052			334,853,074	20.6	211,612,535	14.3	190,229,131	1
6.3 NAIC 3		6,345,593	25,634,232			31,979,825	2.0	62,201,266	4.2	20,000,000	
6.4 NAIC 4						0	0.0	5,250,000	0.4		
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6	89,697	861,673	13,126,424	4,234,947		18,312,741	1.1		0.0		
6.7 Totals	331,314,432	572,296,335	333,723,293	15,670,986	191,669	1,253,196,715	77.1	1,070,439,282	72.5	483,074,606	7
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2						0	0.0		0.0		
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	7 Privately
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 395,406,545	418,349,473	404,190,467	11,491,853	210,645	1,229,648,983	75.6	XXX	XXX	634,443,383	5
9.2 NAIC 2	(d) 37,863,823	237,592,143	70,439,855	0	0	345,895,821	21.3	XXX	XXX	201,271,878	1
9.3 NAIC 3	(d) 0	6,345,593	25,634,232	0	0	31,979,825	2.0	XXX	XXX	20,000,000	
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	
9.6 NAIC 6	(d) 89,697	861,673	13,126,424	4,234,947	0	(c) 18,312,741	1.1	XXX	XXX	0	
9.7 Totals	433,360,065	663,148,882	513,390,978	15,726,800	210,645	(b) 1,625,837,370	100.0	XXX	XXX	855,715,261	7
9.8 Line 9.7 as a % of Col. 6	26.7	40.8	31.6	1.0	0.0	100.0	XXX	XXX	XXX	52.6	
10. **Total Bonds Prior Year**											
10.1 NAIC 1	334,189,180	500,193,890	305,445,602	48,279,228	9,262,811	XXX	XXX	1,197,370,711	81.1	695,495,710	5
10.2 NAIC 2	70,568,622	119,720,104	21,323,809			XXX	XXX	211,612,535	14.3	139,623,995	
10.3 NAIC 3			62,201,266			XXX	XXX	62,201,266	4.2	31,105,159	
10.4 NAIC 4		5,250,000				XXX	XXX	5,250,000	0.4	5,250,000	
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	404,757,802	625,163,994	388,970,677	48,279,228	9,262,811	XXX	XXX	(b) 1,476,434,512	100.0	871,474,864	6
10.8 Line 10.7 as a % of Col. 8	27.4	42.3	26.3	3.3	0.6	XXX	XXX	100.0	XXX	59.0	
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	216,992,625	225,696,327	180,051,933	11,491,853	210,645	634,443,383	39.0	695,495,710	47.1	634,443,383	
11.2 NAIC 2	28,305,161	121,262,933	51,703,784			201,271,878	12.4	139,623,995	9.5	201,271,878	
11.3 NAIC 3			20,000,000			20,000,000	1.2	31,105,159	2.1	20,000,000	
11.4 NAIC 4						0	0.0	5,250,000	0.4	0	
11.5 NAIC 5						0	0.0	0	0.0	0	
11.6 NAIC 6						0	0.0	0	0.0	0	
11.7 Totals	245,297,786	346,959,260	251,755,717	11,491,853	210,645	855,715,261	52.6	871,474,864	59.0	855,715,261	
11.8 Line 11.7 as a % of Col. 6	28.7	40.5	29.4	1.3	0.0	100.0	XXX	XXX	XXX	100.0	
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.1	21.3	15.5	0.7	0.0	52.6	XXX	XXX	XXX	52.6	
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	178,413,920	192,653,146	224,138,534			595,205,600	36.6	501,875,001	34.0	XXX	5
12.2 NAIC 2	9,558,662	116,329,210	18,736,071			144,623,943	8.9	71,988,540	4.9	XXX	1
12.3 NAIC 3		6,345,593	5,634,232			11,979,825	0.7	31,096,107	2.1	XXX	
12.4 NAIC 4						0	0.0	0	0.0	XXX	
12.5 NAIC 5						0	0.0	0	0.0	XXX	
12.6 NAIC 6	89,697	861,673	13,126,424	4,234,947		18,312,741	1.1	0	0.0	XXX	
12.7 Totals	188,062,279	316,189,622	261,635,261	4,234,947	0	770,122,109	47.4	604,959,648	41.0	XXX	7
12.8 Line 12.7 as a % of Col. 6	24.4	41.1	34.0	0.5	0.0	100.0	XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	11.6	19.4	16.1	0.3	0.0	47.4	XXX	XXX	XXX	XXX	

(a) Includes $.....770,122,109 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	Privat
1. **U.S. Governments**											
1.1 Issuer Obligations	93,240,463		74,120,762			167,361,225	10.3	166,415,820	11.3	167,361,225	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	93,240,463	0	74,120,762	0	0	167,361,225	10.3	166,415,820	11.3	167,361,225	
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations						0	0.0	65,335,000	4.4		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	65,335,000	4.4	0	
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	7,693,928	52,517,726	83,500,310	47,440	18,976	143,778,380	8.8	112,230,180	7.6	143,778,380	
5.2 Residential Mortgage-Backed Securities	8,087	7,877,992	3,206,637	8,374		11,101,090	0.7	67,895	0.0	11,101,090	
5.3 Commercial Mortgage-Backed Securities	1,103,155	30,456,829	18,839,976			50,399,960	3.1	61,946,335	4.2	50,399,960	
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	8,805,170	90,852,547	105,546,923	55,814	18,976	205,279,430	12.6	174,244,410	11.8	205,279,430	
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	43,874,466	290,421,428	92,885,284	9,992,058		437,173,236	26.9	325,221,875	22.0	251,717,806	1
6.2 Residential Mortgage-Backed Securities	38,175,098	76,307,514	19,193,952	5,678,928	191,669	139,547,161	8.6	158,189,711	10.7	73,099,991	
6.3 Commercial Mortgage-Backed Securities	103,549,896	99,102,929	211,315,499			413,968,324	25.5	343,763,382	23.3	12,533,650	4
6.4 Other Loan-Backed and Structured Securities	145,714,972	106,464,464	10,328,558			262,507,994	16.1	243,264,314	16.5	145,723,159	1
6.5 Totals	331,314,432	572,296,335	333,723,293	15,670,986	191,669	1,253,196,715	77.1	1,070,439,282	72.5	483,074,606	7
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	Privat
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	144,808,857	342,939,154	250,506,356	10,039,498	18,976	748,312,841	46.0	XXX	XXX	562,857,411	1
9.2 Residential Mortgage-Backed Securities	38,183,185	84,185,506	22,400,589	5,687,302	191,669	150,648,251	9.3	XXX	XXX	84,201,081	
9.3 Commercial Mortgage-Backed Securities	104,653,051	129,559,758	230,155,475	0	0	464,368,284	28.6	XXX	XXX	62,933,610	4
9.4 Other Loan-Backed and Structured Securities	145,714,972	106,464,464	10,328,558	0	0	262,507,994	16.1	XXX	XXX	145,723,159	1
9.5 Totals	433,360,065	663,148,882	513,390,978	15,726,800	210,645	1,625,837,370	100.0	XXX	XXX	855,715,261	7
9.6 Line 9.5 as a % of Col. 6	26.7	40.8	31.6	1.0	0.0	100.0	XXX	XXX	XXX	52.6	
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	140,624,531	336,070,466	158,817,276	24,672,311	9,018,291	XXX	XXX	669,202,875	45.3	531,200,676	1
10.2 Residential Mortgage-Backed Securities	33,026,546	109,347,668	13,918,662	1,720,210	244,520	XXX	XXX	158,257,606	10.7	91,943,676	
10.3 Commercial Mortgage-Backed Securities	80,327,322	108,077,365	195,418,323	21,886,707		XXX	XXX	405,709,717	27.5	92,066,296	3
10.4 Other Loan-Backed and Structured Securities	150,779,403	71,668,495	20,816,416			XXX	XXX	243,264,314	16.5	156,264,216	
10.5 Totals	404,757,802	625,163,994	388,970,677	48,279,228	9,262,811	XXX	XXX	1,476,434,512	100.0	871,474,864	6
10.6 Line 10.5 as a % of Col. 8	27.4	42.3	26.3	3.3	0.6	XXX	XXX	100.0	XXX	59.0	
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	133,250,409	193,412,474	226,136,054	10,039,498	18,976	562,857,411	34.6	531,200,676	36.0	562,857,411	
11.2 Residential Mortgage-Backed Securities	16,101,470	59,675,900	6,779,687	1,452,355	191,669	84,201,081	5.2	91,943,676	6.2	84,201,081	
11.3 Commercial Mortgage-Backed Securities	1,103,153	42,990,481	18,839,976			62,933,610	3.9	92,066,296	6.2	62,933,610	
11.4 Other Loan-Backed and Structured Securities	94,842,754	50,880,405				145,723,159	9.0	156,264,216	10.6	145,723,159	
11.5 Totals	245,297,786	346,959,260	251,755,717	11,491,853	210,645	855,715,261	52.6	871,474,864	59.0	855,715,261	
11.6 Line 11.5 as a % of Col. 6	28.7	40.5	29.4	1.3	0.0	100.0	XXX	XXX	XXX	100.0	
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.1	21.3	15.5	0.7	0.0	52.6	XXX	XXX	XXX	52.6	
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	11,558,448	149,526,680	24,370,302			185,455,430	11.4	138,002,199	9.3	XXX	1
12.2 Residential Mortgage-Backed Securities	22,081,715	24,509,606	15,620,902	4,234,947		66,447,170	4.1	66,313,930	4.5	XXX	
12.3 Commercial Mortgage-Backed Securities	103,549,898	86,569,277	211,315,499			401,434,674	24.7	313,643,421	21.2	XXX	4
12.4 Other Loan-Backed and Structured Securities	50,872,218	55,584,059	10,328,558			116,784,835	7.2	87,000,098	5.9	XXX	1
12.5 Totals	188,062,279	316,189,622	261,635,261	4,234,947	0	770,122,109	47.4	604,959,648	41.0	XXX	7
12.6 Line 12.5 as a % of Col. 6	24.4	41.1	34.0	0.5	0.0	100.0	XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	11.6	19.4	16.1	0.3	0.0	47.4	XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiar and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	157,428	157,428			
2. Cost of short-term investments acquired	8,673,953	8,673,953			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	8,719,657	8,719,657			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	111,724	111,724	0	0	
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	111,724	111,724	0	0	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a
1. Book/adjusted carrying value, December 31 of prior year	3,099,884	3,099,884	
2. Cost of cash equivalents acquired	94,492,873	94,492,873	
3. Accrual of discount	6,162	6,162	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	91,700,000	91,700,000	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,898,919	5,898,919	
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	5,898,919	5,898,919	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					21
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquir
U.S. Government - Issuer Obligations																				
912828 B4 1	US TREASURY NOTE				1	58,005,773	100.006	58,003,480	58,000,000	58,000,209		(2,905)			0.375	0.370	JJ	91,019	217,500	01/24/2
912828 C4 0	US TREASURY NOTE				1	24,962,891	100.004	25,001,000	25,000,000	24,995,365		18,635			0.375	0.450	MS	23,822	93,750	04/03/2
912828 M4 9	US TREASURY NOTE				1	39,429,688	98.736	39,494,400	40,000,000	39,439,829		10,141			1.875	2.096	AO	127,747		11/06/2
912828 M5 6	US TREASURY NOTE				1	29,813,564	99.776	29,932,800	30,000,000	29,815,300		1,737			2.250	2.320	MN	87,157		11/06/2
912828 QA 1	US TREASURY NOTE				1	2,244,375	100.466	2,260,485	2,250,000	2,249,634		1,134			2.250	2.303	MS	12,864	50,625	04/01/2
912828 VR 8	US TREASURY NOTE				1	7,977,500	99.976	7,998,080	8,000,000	7,995,255		7,567			0.625	0.721	FA	18,886	50,000	08/21/2
912828 VS 6	US TREASURY NOTE	SD			1	4,876,125	102.595	4,924,560	4,800,000	4,865,633		(7,799)			2.500	2.303	FA	45,326	120,000	08/26/2
0199999. U.S. Government - Issuer Obligations						167,309,916	XXX	167,614,805	168,050,000	167,361,225	0	28,510	0	0	XXX	XXX	XXX	406,821	531,875	XXX
0599999. Total - U.S. Government						167,309,916	XXX	167,614,805	168,050,000	167,361,225	0	28,510	0	0	XXX	XXX	XXX	406,821	531,875	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																				
01030R GB 2	ALABAMA HSG FIN SF			1	1FE	159,573	100.214	150,321	150,000	150,000		(1,134)			5.500	4.031	AO		8,250	10/23/2
130536 QR 9	CALIFORNIA ST POLL CONTROL FIN				1FE	1,995,000	105.280	2,105,600	2,000,000	1,995,216		216			3.375	3.405	JJ	33,750		07/10/2
130536 QW 8	CALIFORNIA ST POLL CONTROL FIN			2	1FE	1,500,000	102.170	1,532,550	1,500,000	1,500,000					3.125	3.125	MN	6,641		10/30/2
20775B N8 5	CONN ST HSG FIN AUTH HSG MTG			1	1FE	11,927,610	105.876	11,863,406	11,205,000	11,700,784		(84,957)			4.000	2.582	MN	57,270	448,200	10/11/2
20775F CG 0	CONNECTICUT ST HSG FIN AUTH SF			1	1FE	3,070,311	105.758	3,082,846	2,915,000	2,999,425		(11,332)			4.500	3.125	JD	10,931	131,175	10/19/2
235036 N3 0	DALLAS-FORT WORTH TX				1FE	13,999,570	118.681	15,428,530	13,000,000	13,776,741		(97,169)			5.000	3.991	MN	108,333	650,000	08/15/2
452227 FK 2	ILLINOIS ST SALES TAX REVENUE				1FE	4,220,000	99.587	4,202,571	4,220,000	4,220,000					2.681	2.681	JD	5,028	113,138	05/10/2
452227 GV 7	ILLINOIS ST SALES TAX REVENUE				1FE	7,079,760	116.537	6,992,220	6,000,000	6,760,416		(128,559)			5.000	2.500	JD	13,333	300,000	06/12/2
454906 AC 2	INDIANA ST DEV FIN AUTH			1	1FE	1,800,000	100.428	1,807,704	1,800,000	1,799,983		(17)			1.750	1.750	AO	7,875		09/30/2
45506A EK 3	INDIANA ST HSG & CMNTY DEV			1	1FE	4,307,578	105.796	4,237,130	4,005,000	4,179,473		(22,525)			4.500	2.840	JD	15,019	180,225	11/16/2
47770V AR 1	JOBSOHIO BEVERAGE SYS STWD LIQ				1FE	10,000,000	100.466	10,046,600	10,000,000	10,000,000					1.570	1.570	JJ	78,500	157,000	01/29/2
47770V AV 2	JOBSOHIO BEVERAGE SYS STWD LIQ				1FE	18,260,000	103.467	18,893,074	18,260,000	18,260,000					2.885	2.885	JJ	263,401	526,801	01/29/2
544435 3X 6	LOS ANGELES CA DEPT OF ARPTS				1FE	910,958	120.227	901,703	750,000	895,507		(15,450)			5.000	2.141	MN	4,792	27,188	02/06/2
544435 3Y 4	LOS ANGELES CA DEPT OF ARPTS				1FE	913,245	121.776	913,320	750,000	899,547		(13,698)			5.000	2.361	MN	4,792	27,188	02/06/2
544435 3Z 1	LOS ANGELES CA DEPT OF ARPTS				1FE	3,055,700	122.734	3,068,350	2,500,000	3,014,435		(41,265)			5.000	2.521	MN	15,972	90,625	02/06/2
544435 4A 5	LOS ANGELES CA DEPT OF ARPTS			1	1FE	1,209,230	121.767	1,217,670	1,000,000	1,193,783		(15,447)			5.000	2.651	MN	6,389	36,250	02/06/2
544435 4B 3	LOS ANGELES CA DEPT OF ARPTS			1	1FE	599,165	120.751	603,755	500,000	591,880		(7,285)			5.000	2.761	MN	3,194	18,125	02/06/2
57587A HY 7	MASSACHUSETTS ST HSG			1	1FE	6,355,774	106.660	6,324,938	5,930,000	6,304,026		(51,748)			4.000	2.376	JD	19,767	161,428	03/12/2
592646 5C 3	MET WASHINGTON DC ARPTS AUTH A			1	1FE	3,282,360	118.750	3,562,500	3,000,000	3,233,257		(25,424)			5.000	3.830	AO	37,500	150,000	01/08/2
59334D HY 3	MIAMI-DADE CNTY FL W & S				1FE	17,719,800	123.828	18,574,200	15,000,000	17,587,121		(132,679)			5.000	2.951	AO	187,500	245,833	05/20/2
60416Q FS 8	MINNESOTA ST HSG FIN AGY			1	1FE	1,713,931	104.399	1,675,604	1,605,000	1,658,506		(8,346)			4.250	2.753	JJ	34,106	68,091	11/22/2
60637B DV 9	MISSOURI ST HSG DEV COMMN			1	1FE	5,081,353	106.677	4,928,477	4,620,000	4,972,861		(60,915)			4.000	1.866	MN	30,800	184,800	05/30/2
61212R A6 3	MONTANA ST BRD HSG			1	1FE	31,900	100.270	30,081	30,000	30,175		(122)			5.500	4.059	JD	138	1,650	04/26/2
61212R ZE 9	MONTANA ST BRD HSG			1	1FE	243,991	100.272	230,626	230,000	231,292		(1,297)			5.500	4.110	JD	1,054	12,650	01/18/2
64469D JD 4	NEW HAMPSHIRE ST HSG			1	1FE	299,247	104.884	298,919	285,000	300,057		178			6.750	5.597	JJ	9,619	19,238	08/01/2
647200 PY 4	NEW MEXICO MTG FIN AGY			1	1FE	1,341,488	102.669	1,278,229	1,245,000	1,265,689		(3,344)			5.750	4.158	JJ	35,794	71,588	01/26/2
649883 H6 5	NEW YORK ST MTGE AGY HOMEOWNER			1	1FE	10,569,700	104.902	10,490,200	10,000,000	10,513,008		(56,692)			3.500	2.150	AO	87,500	72,917	07/09/2
658909 BF 2	NORTH DAKOTA ST HSG FIN AGY			1	1FE	1,518,890	105.083	1,507,941	1,435,000	1,472,540		(6,793)			4.500	3.199	JJ	32,288	64,575	11/10/2
771902 GA 5	ROCHESTER MN HLTH CARE FACS RE			2	1FE	1,226,925	115.555	1,213,328	1,050,000	1,207,917		(19,008)			4.500	1.790	MN	6,038	47,250	03/27/2
83755G 3G 0	SOUTH DAKOTA HSG			1	1FE	15,907	100.000	15,000	15,000	15,069		(46)			5.500	4.071	MN	138	825	04/19/2
83756C AM 7	SOUTH DAKOTA HSG DEV AUTH			2	1FE	3,011,853	105.774	2,977,538	2,815,000	2,951,567		(16,852)			4.500	2.919	MN	21,113	126,675	05/23/2
882756 2H 1	TEXAS ST PUB FIN AUTH REV			1	1FE	8,139,150	103.409	7,755,675	7,500,000	7,744,685		(242,933)			4.000	0.720	JJ	150,000	338,333	04/25/2

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					21
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Acquir
93978T LQ 0	WASHINGTON ST HSG			1	1FE	360,850	103.013	360,546	350,000	353,420		(793)			4.400	3.699	JD	1,283	15,400	10/09/2
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						145,920,819	XXX	148,271,152	135,665,000	143,778,380	0	(1,065,436)	0	0	XXX	XXX	XXX	1,289,858	4,295,418	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																				
31392C MS 0	FNW 2002-W1 2A			2	1FE	60,272	115.056	65,985	57,351	58,343		74			6.335	5.607	MON	303	3,687	03/07/2
3137G0 ET 2	STACR 2015-DNA1 M2			2	2FE	11,000,000	98.631	10,849,410	11,000,000	11,042,747		42,747			2.272	3.174	MON	4,859	152,448	04/22/2
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,060,272	XXX	10,915,395	11,057,351	11,101,090	0	42,821	0	0	XXX	XXX	XXX	5,162	156,135	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																				
3137AA 4X 8	FHMS 2011-K013 X1 IO			2,4	1FE	13,088,252	2.413	7,216,204		6,872,771		(1,402,896)			0.774	5.173	MON	192,933	2,144,566	01/02/2
3137AD TK 3	FHMS 2011-K014 X1 IO			2,4	1FE	16,363,969	5.383	10,373,372		10,131,977		(1,624,657)			1.391	4.082	MON	223,384	2,522,235	08/14/2
3137AK KD 2	FHMS 2012-K705 X1 IO			2,4	1FE	12,068,826	4.004	5,177,212		4,990,450		(1,922,769)			1.875	5.307	MON	202,047	2,325,931	01/24/2
3137AL 6W 4	FHMS 2012-K706 X1 IO			2,4	1FE	4,947,916	3.737	2,155,525		2,150,790		(835,654)			1.706	2.554	MON	82,006	940,507	05/23/2
3137B1 BT 8	FHMS 2013-K026 X1 IO			2,4	1FE	9,231,109	5.657	7,394,037		7,360,900		(1,070,857)			1.164	3.594	MON	126,763	1,433,224	04/01/2
3137B6 ZN 4	FHMS 2014-K714 X1 IO			2,4	1FE	12,227,869	2.870	8,557,278		8,510,897		(1,968,210)			0.867	3.091	MON	215,431	2,378,045	02/12/2
3137B7 N2 1	FHMS 2014-K036 X1 IO			2,4	1FE	12,816,468	4.887	10,397,769		10,382,175		(1,318,441)			0.935	3.824	MON	165,856	1,821,773	02/10/2
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						80,744,409	XXX	51,271,397	0	50,399,960	0	(10,143,484)	0	0	XXX	XXX	XXX	1,208,420	13,566,281	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						237,725,500	XXX	210,457,944	146,722,351	205,279,430	0	(11,166,099)	0	0	XXX	XXX	XXX	2,503,440	18,017,834	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
025816 AX 7	AMERICAN EXPRESS CO				1FE	4,987,100	107.060	5,353,000	5,000,000	4,996,775		1,511			6.150	6.185	FA	105,063	307,500	08/22/2
035287 AE 1	ANIXTER INC				3FE	20,115,000	100.000	20,000,000	20,000,000	20,000,000	14,092	(14,092)			5.125	5.027	AO	256,250	1,047,778	09/19/2
037389 AW 3	AON CORP				2FE	11,448,000	109.321	10,932,100	10,000,000	10,933,491		(181,076)			5.000	2.881	MS	126,389	500,000	01/25/2
037389 AY 9	AON CORP				2FE	18,868,168	100.776	18,324,100	18,183,000	18,259,829		(187,957)			3.125	2.068	MN	53,665	568,219	03/04/2
05367A AG 8	AVIATION CAPITAL GROUP			1	2FE	4,977,650	99.426	4,971,300	5,000,000	4,979,584		1,934			2.875	3.032	MS	41,528		09/14/2
07177M AC 7	BAXALTA INC			1	2FE	1,992,620	98.800	1,976,000	2,000,000	1,993,325		705			2.875	2.955	JD	1,278	28,750	06/23/2
12189L AF 8	BURLINGTN NORTH SANTA FE			1	2FE	12,058,774	102.264	11,637,643	11,380,000	11,966,233		(92,540)			3.450	2.436	MS	115,602	392,610	01/21/2
151020 AR 5	CELGENE CORP				2FE	9,972,900	100.977	10,097,700	10,000,000	9,973,943		1,043			3.550	3.594	FA	137,069		08/03/2
161175 AK 0	CCO SAFARI II LLC			1	2FE	10,000,000	99.427	9,942,700	10,000,000	10,000,000					3.579	3.579	JJ	157,078		07/09/2
161175 AL 8	CCO SAFARI II LLC			1	2FE	10,000,000	99.652	9,965,200	10,000,000	10,000,000					4.464	4.464	JJ	195,920		07/09/2
22822R AX 8	CCI				1FE	5,995,812	102.248	5,828,136	5,700,000	5,903,906		(91,906)			4.174	1.940	MON	10,574	178,439	04/07/2
233851 BA 1	DAIMLER FINANCE NA LLC				1FE	20,974,856	100.152	20,806,578	20,775,000	20,947,970		(26,886)			2.375	2.042	FA	205,586		07/29/2
26867L AE 0	EMD FINANCE LLC			1	2FE	9,999,500	97.358	9,735,800	10,000,000	9,999,399		(101)			2.400	2.401	MS	68,000	120,000	03/16/2
26882P AX 0	ERAC USA FINANCE COMPANY				2FE	10,542,468	103.664	9,719,537	9,376,000	9,558,662		(212,476)			6.200	3.795	MN	96,885	581,312	01/04/2
26884T AM 4	ERAC USA FINANCE COMPANY				2FE	15,039,050	98.593	14,788,950	15,000,000	15,032,586		(6,464)			2.350	2.289	AO	74,417	352,500	03/23/2
31428X AV 8	FEDEX CORPORATION				2FE	2,227,113	97.103	2,187,731	2,253,000	2,229,239		2,126			2.700	2.861	AO	12,842	60,831	03/30/2
345397 WT 6	FORD MOTOR CREDIT CO				2FE	25,000,000	98.794	24,698,500	25,000,000	25,000,000					1.684	1.684	MS	132,147	421,000	09/03/2
413875 AP 0	HARRIS CORP				2FE	10,050,900	98.888	9,888,800	10,000,000	10,039,538		(11,362)			1.999	1.824	AO	35,538	99,950	04/22/2
539830 BF 5	LOCKHEED MARTIN CORPORATION			1	2FE	14,946,150	99.648	14,947,200	15,000,000	14,947,017		867			2.500	2.577	MN	39,583		11/16/2
56585A AK 8	MARATHON PETROLEUM CORP				2FE	9,992,000	98.897	9,889,700	10,000,000	9,992,043		43			2.700	2.728	JD	12,750		12/07/2
571748 AT 9	MARSH & MCLENNAN COS INC			1	1FE	9,505,115	100.975	9,592,625	9,500,000	9,502,715		(1,039)			2.550	2.538	AO	51,142	242,250	09/25/2
571748 AZ 5	MARSH & MCLENNAN COS INC			1	1FE	9,992,300	100.006	10,000,600	10,000,000	9,992,058		(242)			3.750	3.759	MS	111,458		09/09/2
573284 AN 6	MARTIN MARIETTA MATERIALS				2FE	3,476,536	98.193	3,407,297	3,470,000	3,476,326		(210)			4.250	4.224	JJ	73,328		07/16/2
582839 AJ 5	MEAD JOHNSON NUTRITION CO			1	2FE	9,990,200	100.015	10,001,500	10,000,000	9,990,243		43			3.000	3.021	MN	48,333		10/29/2
60856B AA 2	MOLEX ELECTRONICS TECH			1	2FE	12,538,550	97.434	12,179,250	12,500,000	12,533,035		(5,515)			2.878	2.811	AO	75,947	187,869	04/02/2
655844 BG 2	NORFOLK SOUTHERN CORP			1	2FE	20,097,800	99.764	19,952,800	20,000,000	20,095,930		(1,870)			3.250	3.157	JD	54,167	325,000	11/18/2

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					21
CUSIP Identification			Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Acquir
655844	BJ	6	NORFOLK SOUTHERN CORP			1	2FE	773,272	98.853	766,111	775,000	773,309		38			3.000	3.038	AO	5,813		09/30/2
666807	BF	8	NORTHROP GRUMMAN CORP				2FE	7,236,299	99.211	7,356,496	7,415,000	7,319,253		38,075			1.750	2.302	JD	10,814	129,763	10/10/2
756109	AM	6	REALTY INCOME CORP			1	2FE	5,028,100	100.056	5,002,800	5,000,000	5,022,238		(5,862)			2.000	1.770	JJ	41,944	50,000	06/16/2
790849	AM	5	ST JUDE MEDICAL INC			1	1FE	9,995,400	100.038	10,003,800	10,000,000	9,995,396		(4)			2.800	2.810	MS	76,222		09/14/2
832696	AH	1	JM SMUCKER CO				2FE	6,968,990	99.500	6,965,000	7,000,000	6,971,923		2,933			3.000	3.071	MS	61,833	102,083	03/12/2
883556	BA	9	THERMO FISHER SCIENTIFIC INC				2FE	10,237,500	100.549	10,054,900	10,000,000	10,045,332		(72,094)			2.250	1.514	FA	85,000	225,000	04/16/2
92343V	BQ	6	VERIZON COMMUNICATIONS INC				2FE	10,250,800	107.456	10,745,600	10,000,000	10,175,880		(33,362)			4.500	4.084	MS	132,500	450,000	09/11/2
928668	AL	6	VOLKSWAGEN GROUP AMERICA				2FE	4,838,900	94.885	5,028,905	5,300,000	4,880,246		41,346			0.848	4.280	FMAN	4,742	10,706	09/29/2
982526	AQ	8	WRIGLEY WM. JR CO			1	2FE	14,352,517	101.989	14,011,249	13,738,000	14,290,338		(62,179)			3.375	2.467	AO	90,156	168,750	12/08/2
982526	AV	7	WRIGLEY WM. JR CO			1	2FE	9,471,556	100.961	9,539,805	9,449,000	9,468,671		(5,107)			2.900	2.839	AO	53,282	274,021	12/05/2
111013	AM	0	BRITISH SKY BROADCASTING		F		2FE	28,199,383	99.576	27,851,407	27,970,000	28,148,600		(44,288)			2.625	2.443	MS	214,145	734,213	02/11/2
45763P	AE	6	INMARSAT FINANCE PLC		F	1	3FE	12,245,686	97.500	11,979,825	12,287,000	11,979,825	(204,025)	1,739			4.875	4.908	MN	76,538	598,991	03/27/2
62854A	AA	2	MYLAN NV		F		2FE	5,003,550	99.792	4,989,600	5,000,000	5,003,428		(122)			3.000	2.975	JD	9,167		12/07/2
709629	AN	9	PENTAIR FINANCE SA		F	1	2FE	9,989,100	99.912	9,991,200	10,000,000	9,989,286		186			3.625	3.649	MS	105,729		09/09/2
714264	AH	1	PERNOD-RICARD SA		F		2FE	1,766,164	102.722	1,746,274	1,700,000	1,764,147		(2,017)			4.250	3.597	JJ	33,315		09/30/2
902133	AN	7	TYCO ELECTRONICS GROUP S		F	1	1FE	2,984,790	99.875	2,996,250	3,000,000	2,990,874		2,929			2.375	2.482	JD	2,771	71,250	11/20/2
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								434,130,569	XXX	429,853,969	428,771,000	431,162,593	(189,933)	(963,253)	0	0	XXX	XXX	XXX	3,296,510	8,228,785	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
05533D	FT	8	BCAP 2010-RR7 14A1			2	1FM	2,816,504	100.400	2,817,206	2,805,982	2,805,452		(7,477)			2.684	2.664	MON	6,275	73,742	10/20/2
05542G	AL	2	BCAP 2013-RR2 3A1			2	1FM	1,272,206	100.021	1,244,473	1,244,211	1,248,055		(11,379)			3.000	0.049	MON	3,111	37,326	02/22/2
05542X	AJ	0	BCAP LLC TRUST 2013-RR11 3A1			2	1FM	6,606,132	100.584	6,524,418	6,486,536	6,579,417		(9,245)			4.000	2.659	MON	21,622	259,461	11/18/2
05542X	AS	0	BCAP LLC TRUST 2013-RR11 5A1			2	1FM	5,364,417	98.721	5,596,624	5,669,133	5,556,603		71,185			0.371	2.553	MON	409	19,460	11/18/2
05543A	AA	8	BCAP 2014-RR1 1A1			2	1FM	11,987,077	100.737	11,709,500	11,623,832	12,212,630		113,838			2.658	2.034	MON	25,747	304,786	03/21/2
07387A	GH	2	BSARM 2005-12 25A1			2	1FM	1,082,529	61.971	1,079,321	1,741,655	1,094,474		74,778			1.786	8.770	MON	2,592	30,821	08/23/2
12643P	AJ	1	CSMC 2010-6R 2A3			2	1FM	10,659,765	103.293	10,159,899	9,836,000	10,191,329		(254,354)			6.250	3.375	MON	51,229	614,750	03/18/2
126673	2M	3	CWL 2005-7 MV6			2	1FM	206,322	38.230	3,556,224	9,302,182	310,244		103,922			1.222	63.890	MON	2,210	93,571	08/09/2
144531	EW	6	CARR 2006-NC1 A3			2	1FM	19,801,428	96.482	20,331,427	21,072,767	20,540,943		329,452			0.632	2.695	MON	2,588	85,225	01/10/2
17307G	JM	1	CMLTI 2004-OPT1 M5			2	1FM	942,846	63.876	841,193	1,316,916						1.997	0.000	MON	511	23,651	08/14/2
35729P	JE	1	FHLT 2005-1 M4			2	1FM	3,612,500	96.590	4,829,500	5,000,000	4,926,797		93,372			1.442	2.746	MON	1,402	61,509	04/28/2
362631	AB	9	GSR 2006-OA1 2A1			2	1FM	4,482,432	97.409	4,566,057	4,687,510	4,637,383		52,909			0.612	2.052	MON	557	16,684	08/15/2
576433	UF	1	MARM 2004-13 3A1			2	1FM	1,648,205	102.164	1,729,612	1,692,976	1,841,209		22,456			2.772	1.639	MON	3,911	45,884	08/20/2
57643L	GJ	9	MABS 2005-NC1 M4			2	1FM	675,370	82.562	956,973	1,159,096						1.562	0.000	MON	352	15,677	08/13/2
61762L	BH	5	MSRR 2013-R6 5B1			2	6*	18,027,578	85.170	18,312,741	21,501,398	18,312,741	(213,915)	499,077			0.501	4.241	MON	2,095	77,527	04/21/2
65535V	BZ	0	NAA 2003-A3 A1			2	1FM	71,650	104.022	74,344	71,469	72,172		(397)			5.500	4.927	MON	328	3,996	09/15/2
68389F	KP	8	OOMLT 2006-1 2A3			2	1FM	1,986,573	97.099	2,284,150	2,352,393	2,214,450		56,317			0.612	5.099	MON	280	9,034	04/21/2
73316P	FT	2	POPLR 2005-C M1			2	1FM	3,528,424	98.570	3,606,448	3,658,768	3,626,949		40,114			0.366	2.194	MON	260	23,749	08/13/2
83611M	KE	7	SVHE 2005-4 M1B			2	1FM	4,253,125	93.588	4,679,400	5,000,000	5,083,086		40,779			0.892	0.938	MON	867	33,474	02/19/2
85172H	AA	3	SLFMT 2013-3A A			2	1FM	9,548,510	99.703	9,521,411	9,549,773	9,540,944		(3,317)			1.870	1.827	MON	14,882	178,581	10/04/2
855541	AB	4	STARM 2007-S1 2A1			2	1FM	1,484,121	99.132	1,675,194	1,689,862	1,437,548		35,917			2.879	7.230	MON	4,054	46,143	09/13/2
863576	DG	6	SASC 2005-WF4 M2			2	1FM	8,509,375	97.058	9,705,800	10,000,000	9,466,097		308,502			0.852	3.852	MON	1,656	62,742	02/26/2
86358E	UV	6	SAIL 2005-HE1 M1			2	1FM	5,746,252	98.007	6,188,713	6,314,563	6,163,200		96,529			1.127	2.948	MON	1,383	57,403	11/20/2
86358E	WC	6	SAIL 2005-7 M1			2	1FM	4,768,750	96.283	4,814,150	5,000,000	4,897,190		100,530			1.157	2.698	MON	1,124	43,953	10/10/2

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					21
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Acquir
94980Q AA 7	WFMBS 2004-W A1			2	1FM	3,293,242	100.032	3,374,051	3,372,972	3,385,693		36,079			2.754	4.140	MON	7,740	89,448	02/07/2
94983C AD 9	WFMBS 2005-AR10 2A1			2	1FM	3,234,958	100.625	3,317,377	3,296,772	3,402,555		46,581			2.738	3.223	MON	7,521	87,754	01/24/2
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						135,610,291	XXX	143,496,206	155,446,766	139,547,161	(213,915)	1,836,168	0	0	XXX	XXX	XXX	164,706	2,396,351	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																				
00183H AJ 0	AOA 2015-1177 D			2	1FM	13,897,227	95.400	13,806,288	14,472,000	13,926,764		29,537			3.110	3.769	MON	37,509	146,667	10/19/2
05357H AG 5	AVMT 2013-AVM B			2	1FM	6,556,388	103.179	6,314,555	6,120,000	6,506,543		(49,844)			3.867	2.439	MON	19,724	153,337	09/22/2
05604F AN 5	BWAY 2013-1515 D			2	1FM	14,317,850	94.307	14,146,050	15,000,000	14,382,861		52,769			3.633	4.197	MON	45,415	544,980	11/24/2
05955R AA 2	BALL 2009-FDG A			2	1FM	21,873,231	102.186	20,040,040	19,611,336	19,916,206		(552,365)			5.204	2.242	MON	85,048	1,020,574	05/01/2
096821 AG 8	BHP 2013-BOCA B			2	1FM	2,850,445	99.761	2,843,189	2,850,000	2,851,255		810			2.081	2.023	MON	2,800	23,582	07/14/2
096821 AJ 2	BHP 2013-BOCA C			2	1FM	2,269,313	99.762	2,269,586	2,275,000	2,273,977		4,665			2.481	2.571	MON	2,665	49,324	01/15/2
096821 AL 7	BHP 2013-BOCA D			2	1FM	100,031	99.550	99,550	100,000	100,065		34			3.381	3.305	MON	160	2,477	03/20/2
125354 AJ 9	CGRBS 2013-VN05 D			2	1FM	3,836,593	97.058	3,770,703	3,885,000	3,838,300		1,707			3.703	3.836	MON	11,990	35,041	10/15/2
12626A AA 4	COMM 2013-THL A1			2	1FM	1,150,561	99.541	1,145,818	1,151,101	1,151,112		551			1.276	1.296	MON	979	8,146	05/29/2
12632N AE 0	COMM 2014-KYO C			2	1FM	12,491,600	99.095	12,386,875	12,500,000	12,503,970		11,942			1.951	1.935	MON	14,226	227,696	02/03/2
17320Q AL 3	CGCMT 2013-375P D			2	1FM	8,709,007	95.010	8,522,397	8,970,000	8,721,316		12,309			3.635	4.022	MON	27,170	132,737	10/13/2
17322F AC 5	CGCMT 2014-388G B			2	1FM	10,032,031	98.960	9,896,000	10,000,000	10,047,576		15,307			1.381	1.341	MON	6,521	125,155	09/05/2
17776T AJ 1	JPMCC 2011-CCHP C			2	1FM	10,288,264	100.125	10,301,124	10,288,264	10,288,900		(67)			4.250	4.286	MON	20,648	443,324	08/18/2
17776T AL 6	JPMCC 2011-CCHP D			2	1FM	5,900,313	100.125	5,907,375	5,900,000	5,900,428		(85)			4.650	4.692	MON	12,955	278,160	09/12/2
21870L AL 0	CORE 2015-CALW D			2	1FM	32,044,862	98.238	30,650,256	31,200,000	31,957,949		(86,913)			3.979	3.474	MON	103,447	814,228	03/31/2
245069 AN 9	DEL 2013-HDC C			2	1FM	10,003,906	99.855	9,985,500	10,000,000	10,003,110		(796)			1.931	1.798	MON	9,119	106,627	05/27/2
36190S AG 7	GPPT 2014-GPP B			2	1FM	15,200,000	99.441	15,115,032	15,200,000	15,203,070		2,279			1.631	1.490	MON	11,707	228,756	03/04/2
36192H AA 2	GSMS 2012-ALOH A			2	1FM	16,525,981	102.845	16,255,681	15,806,000	16,495,669		(30,312)			3.551	2.793	MON	46,773	161,002	11/27/2
36192L AJ 4	GSMS 2012-SHOP C			2	1FM	7,343,556	101.596	7,121,880	7,010,000	7,267,602		(68,737)			3.633	2.514	MON	21,223	239,536	01/16/2
36192P AF 3	GSMS 2012-GCJ9 A2			2	1FM	12,557,031	99.792	12,474,000	12,500,000	12,533,652		(22,610)			1.762	1.580	MON	18,354	220,250	12/23/2
36193A AN 8	GSMS 2013-KING E			2	1FM	2,880,938	94.995	2,849,850	3,000,000	2,891,788		10,850			3.435	4.501	MON	8,588	43,796	07/10/2
36250W AG 5	GSMS 2015-590M B			2	1FM	10,165,330	100.086	10,008,600	10,000,000	10,162,968		(2,362)			3.932	3.678	MON	32,769	31,712	10/23/2
46634G AE 1	JPMCC 2009-IWST C			2	1FM	19,695,483	117.310	18,839,986	16,060,000	19,055,235		(640,248)			7.693	2.404	MON	102,964	959,556	10/09/2
46637E AN 3	JPMCC 2011-PLSD D			2	1FM	15,857,422	102.135	15,320,250	15,000,000	15,346,701		(510,721)			5.736	1.767	MON	52,577	728,523	02/10/2
46641K AJ 2	JPMCC 2014-FBLU C			2	1FM	8,011,719	99.986	7,998,880	8,000,000	8,011,103		1,195			2.331	2.199	MON	8,806	167,883	02/03/2
50185V AJ 2	LCCM 2014-909 C			2	1FM	8,380,625	101.599	8,127,920	8,000,000	8,340,036		(40,589)			4.028	3.082	MON	26,852	191,863	10/09/2
55660C AL 2	MAD 2013-650M D			2	1FM	25,155,214	101.288	24,694,014	24,380,000	25,063,689		(84,775)			4.169	3.452	MON	84,698	631,617	10/08/2
61763Q AN 1	MSC 2014-CPT E			2	1FM	3,642,125	95.494	3,437,784	3,600,000	3,636,495		(5,630)			3.560	3.293	MON	10,681	92,704	10/27/2
61764B AG 8	MSC 2014-150E AS			2	1FM	11,606,836	103.280	11,360,800	11,000,000	11,580,393		(26,443)			4.012	3.324	MON	36,777	190,570	10/08/2
61764J AF 3	MSC 2014-MP D			2	1FM	23,127,194	101.207	23,277,610	23,000,000	23,104,340		(22,097)			3.816	3.664	MON	73,148	861,256	11/19/2
68275C AC 2	FB 2005-1 A3			2	1FM	4,127,828	113.180	3,961,300	3,500,000	4,087,613		(40,215)			5.278	3.092	MON	11,802	125,353	09/18/2
74932Q AA 8	RBSCF 2013-GSP A			2	1FM	61,524,388	103.900	60,739,940	58,460,000	61,154,174		(295,049)			3.961	3.239	MON	192,986	1,842,602	05/27/2
94988L AG 7	WFCM 2013-120B B			2	1FM	8,045,469	98.518	7,881,440	8,000,000	8,036,939		(8,530)			2.800	2.613	MON	18,666	165,586	03/26/2
94988L AJ 1	WFCM 2013-120B C			2	1FM	7,613,196	97.104	7,501,284	7,725,000	7,626,525		13,329			2.800	3.057	MON	18,024	142,792	05/07/2
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						417,781,957	XXX	409,051,557	404,563,701	413,968,324	0	(2,331,104)	0	0	XXX	XXX	XXX	1,177,771	11,137,412	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
04032Y AB 5	ARIFL 2015-A A2			2	1FE	8,498,955	99.303	8,440,755	8,500,000	8,499,427		472			1.110	1.121	MON	4,193	61,065	04/15/2
05580P AE 1	BMWLT 2015-1 A4			2	1FE	29,497,056	99.649	29,396,455	29,500,000	29,498,211		1,155			1.340	1.348	MON	12,079	368,947	01/07/2
09658U AD 1	BMWOT 2014-A A4			2	1FE	9,998,927	99.809	9,980,900	10,000,000	9,999,319		322			1.500	1.508	MON	2,500	150,000	10/08/2

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					21
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Acquir
13056L AB 5	CRART 2014-3 A2			2	1FE	1,368,300	99.956	1,367,790	1,368,392	1,368,387		58			0.630	0.638	MON	383	8,621	09/04/2
17305E FE 0	CCCIT 2013-A6 A6			2	1FE	9,042,539	100.192	9,017,280	9,000,000	9,023,776		(18,763)			1.320	0.931	MS	37,620	59,400	06/11/2
28108P AA 4	ESLFT 2012-A AP			2	1FE	19,306,517	102.125	19,374,002	18,970,871	19,255,948		8,611			3.450	2.592	JAJO	167,260	531,470	05/05/2
34530T AB 0	FORDL 2015-A A2A			2	1FE	26,474,023	99.812	26,424,461	26,474,232	26,474,138		115			0.790	0.792	MON	9,295	131,878	04/21/2
41284C AB 0	HDMOT 2015-2 A2A			2	1FE	13,701,293	99.675	13,656,864	13,701,393	13,701,338		44			0.800	0.802	MON	4,872	60,286	05/20/2
43814K AB 7	HAROT 2015-1 A2			2	1FE	10,571,145	99.902	10,561,337	10,571,697	10,571,529		383			0.700	0.706	MON	3,289	65,163	01/21/2
44890W AB 6	HART 2015-A A2			2	1FE	5,865,027	99.941	5,861,687	5,865,147	5,865,111		84			0.680	0.683	MON	1,773	35,895	01/14/2
44890X AE 8	HALST 2015-A B			2	1FE	8,248,461	100.055	8,254,538	8,250,000	8,248,851		391			2.070	2.085	MON	7,590	129,979	03/04/2
47787U AB 9	JDOT 2015-A A2A			2	1FE	9,263,474	99.867	9,251,750	9,264,071	9,263,836		362			0.870	0.877	MON	3,582	61,344	03/03/2
493268 AP 1	KSLT 1999-A A2			2	1FE	776,540	99.266	816,468	822,506	814,393		9,112			0.656	2.628	MJSD	75	5,098	03/08/2
65490B AD 7	NALT 2014-B A3			2	1FE	14,999,550	99.737	14,960,550	15,000,000	14,999,788		198			1.120	1.124	MON	7,467	168,000	10/08/2
73329B AC 0	PILOT 2015-1 A2			2	1FE	7,771,847	99.770	7,754,660	7,772,537	7,772,036		189			0.790	0.804	MON	1,706	36,330	05/13/2
78444V AB 7	SLCLT 2010-B A2			2	1FE	2,681,503	102.378	2,587,969	2,527,856	2,619,277		(12,547)			3.831	1.354	MON	4,573	94,425	02/20/2
78446V AA 7	SLMA 2012-A A1			2	1FE	1,676,166	100.232	1,680,054	1,676,166	1,677,830		2,117			1.731	1.613	MON	1,370	26,929	02/02/2
78447R AA 5	SLMA 2013-A A1			2	1FE	5,284,365	99.713	5,276,293	5,291,479	5,289,248		5,023			0.931	1.014	MON	2,325	24,556	11/12/2
78447V AD 0	SLMA 2013-B B			2	1FE	14,103,472	96.815	14,038,175	14,500,000	14,246,475		52,090			3.000	3.466	MON	19,333	435,000	05/02/2
78447X AD 6	SLMA 2013-C B			2	1FE	5,598,553	98.422	5,905,320	6,000,000	5,722,511		52,375			3.500	4.726	MON	9,333	210,000	09/18/2
78470N AA 4	SOFI 2015-D A1			2	1FE	20,000,000	100.023	20,004,600	20,000,000	19,953,388		(46,612)			1.739	1.859	MON	42,509		11/13/2
86803V AB 5	STAT 2015-1A A2			2	1FE	2,499,947	99.941	2,498,525	2,500,000	2,499,972		25			0.990	0.994	MON	1,100	11,688	06/18/2
92867M AC 4	VALET 2013-1 A3			2	1FE	5,194,012	99.854	5,191,093	5,198,683	5,197,378		2,156			0.560	0.655	MON	890	29,113	09/19/2
92887D AD 8	VFET 2013-1A A4			2	1FE	20,999,315	99.782	20,954,220	21,000,000	20,999,872		200			0.970	0.973	MON	9,053	203,700	03/20/2
98161J AB 3	WOART 2015-A A2A			2	1FE	8,946,394	99.860	8,934,618	8,947,144	8,945,955		(439)			0.790	0.822	MON	3,141	55,172	02/25/2
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						262,367,381	XXX	262,190,364	262,702,174	262,507,994	0	57,121	0	0	XXX	XXX	XXX	357,311	2,964,059	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,249,890,198	XXX	1,244,592,096	1,251,483,641	1,247,186,072	(403,848)	(1,401,068)	0	0	XXX	XXX	XXX	4,996,298	24,726,607	XXX
Totals																				
7799999. Total - Issuer Obligations						747,361,304	XXX	745,739,926	732,486,000	742,302,198	(189,933)	(2,000,179)	0	0	XXX	XXX	XXX	4,993,189	13,056,078	XXX
7899999. Total - Residential Mortgage-Backed Securities						146,670,563	XXX	154,411,601	166,504,117	150,648,251	(213,915)	1,878,989	0	0	XXX	XXX	XXX	169,868	2,552,486	XXX
7999999. Total - Commercial Mortgage-Backed Securities						498,526,366	XXX	460,322,954	404,563,701	464,368,284	0	(12,474,588)	0	0	XXX	XXX	XXX	2,386,191	24,703,693	XXX
8099999. Total - Other Loan-Backed and Structured Securities						262,367,381	XXX	262,190,364	262,702,174	262,507,994	0	57,121	0	0	XXX	XXX	XXX	357,311	2,964,059	XXX
8399999. Grand Total - Bonds						1,654,925,614	XXX	1,622,664,845	1,566,255,992	1,619,826,727	(403,848)	(12,538,657)	0	0	XXX	XXX	XXX	7,906,559	43,276,316	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20
		3	4					9	10		12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																			
46625H HA 1	JP MORGAN CHASE & CO			8,000,000.000	1.00		8,144,000	1.018	8,144,000	9,240,000	107,089	632,000		(466,400)			(466,400)		P2VF
69350J AA 7	PNC PREFERRED FUNDING			10,000,000.000	1.00		8,900,000	0.890	8,900,000	3,103,100	10,209	196,042		(500,000)			(500,000)		P2VF
86800X AA 6	SUNTRUST PREFERRED CAPITAL			12,000,000.000	1.00	0.250	9,255,600	0.771	9,255,600	3,000,000	22,667	486,667		(44,400)			(44,400)		P3VF
92978A AA 0	WACHOVIA CAPITAL			30,000,000.000	1.00		29,100,000	0.970	29,100,000	12,600,000	78,905	1,694,132		136,500			136,500		P2VF
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							55,399,600	XXX	55,399,600	27,943,100	218,870	3,008,841	0	(874,300)	0	0	(874,300)	0	XXX
8999999. Total - Preferred Stocks							55,399,600	XXX	55,399,600	27,943,100	218,870	3,008,841	0	(874,300)	0	0	(874,300)	0	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17
		3	4			7	8		10	11	12	13	14	15	16	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																
00101J 10 6	ADT CORP			9,500.000	313,310	32.980	313,310	287,119		7,980		(30,875)		(30,875)		L
00206R 10 2	AT&T INC			77,193.000	2,656,211	34.410	2,656,211	1,237,475		36,281		1,418,736		1,418,736		L
00287Y 10 9	ABBVIE INC			30,401.000	1,800,955	59.240	1,800,955	852,666		61,410		(188,486)		(188,486)		L
009158 10 6	AIR PRODUCTS & CHEMICALS INC			7,900.000	1,027,869	130.110	1,027,869	540,318	6,399	25,280		(111,548)		(111,548)		L
013817 10 1	ALCOA INC			32,800.000	323,736	9.870	323,736	305,689				18,047		18,047		L
015351 10 9	ALEXION PHARMACEUTICALS INC			18,000.000	3,433,500	190.750	3,433,500	853,534				102,960		102,960		L
023135 10 6	AMAZON.COM INC			11,200.000	7,569,968	675.890	7,569,968	1,935,772				4,094,048		4,094,048		L
02376R 10 2	AMERICAN AIRLINES GROUP INC			2,800.000	118,580	42.350	118,580	124,724		1,120		(31,584)		(31,584)		L
02503Y 10 3	AMERICAN CAPITAL LTD			48,500.000	668,815	13.790	668,815	333,743				(39,770)		(39,770)		L
025816 10 9	AMERICAN EXPRESS CO			1,700.000	118,235	69.550	118,235	73,491		1,870		(39,933)		(39,933)		L
028591 10 5	AMERICAN NATIONAL INSURANCE			800.000	81,816	102.270	81,816	68,577		2,512		(9,592)		(9,592)		L
036752 10 3	ANTHEM INC			13,800.000	1,924,272	139.440	1,924,272	848,735		34,500		190,026		190,026		L
038336 10 3	APTARGROUP INC			13,400.000	973,510	72.650	973,510	468,171		15,276		77,854		77,854		L
045487 10 5	ASSOCIATED BANC-CORP			74,000.000	1,387,500	18.750	1,387,500	798,378		30,340		8,880		8,880		L
053484 10 1	AVALONBAY COMMUNITIES INC			5,700.000	1,049,541	184.130	1,049,541	426,774	7,125	27,987		118,218		118,218		L
060505 10 4	BANK OF AMERICA CORP			106,400.000	1,790,712	16.830	1,790,712	996,096		21,280		(112,784)		(112,784)		L
064058 10 0	THE BANK OF NEW YORK MELLON			75,719.000	3,121,137	41.220	3,121,137	1,474,766		51,489		49,217		49,217		L
075896 10 0	BED BATH & BEYOND INC			8,100.000	390,825	48.250	390,825	253,698				(226,152)		(226,152)		L
084670 70 2	BERKSHIRE HATHAWAY INC			40,600.000	5,360,824	132.040	5,360,824	3,344,662				(735,266)		(735,266)		L
09238E 10 4	BLACKHAWK NETWORK HD			16.000	707	44.210	707	388				104		104		L
105368 20 3	BRANDYWINE REALTY TRUST			57,500.000	785,450	13.660	785,450	626,911		34,500		(133,400)		(133,400)		L
110122 10 8	BRISTOL-MYERS SQUIBB CO			44,400.000	3,054,276	68.790	3,054,276	1,055,712	16,872	65,712		433,344		433,344		L
112463 10 4	BROOKDALE SENIOR LIVING INC			33,000.000	609,180	18.460	609,180	506,867				(600,930)		(600,930)		L
115637 20 9	BROWN FORMAN CORP CLASS B			31,500.000	3,127,320	99.280	3,127,320	1,395,940		40,478		360,360		360,360		L
12504L 10 9	CBRE GROUP INC			30,800.000	1,065,064	34.580	1,065,064	121,672				10,164		10,164		L
126408 10 3	CSX CORPORATION			51,900.000	1,346,805	25.950	1,346,805	655,843		36,330		(533,532)		(533,532)		L
151020 10 4	CELGENE CORP			9,600.000	1,149,696	119.760	1,149,696	255,477				75,840		75,840		L
156782 10 4	CERNER CORP			54,800.000	3,297,316	60.170	3,297,316	1,388,664				(246,052)		(246,052)		L
169656 10 5	CHIPOTLE MEXICAN GRILL INC			2,200.000	1,055,670	479.850	1,055,670	563,162				(450,252)		(450,252)		L
172967 42 4	CITIGROUP INC			17,000.000	879,750	51.750	879,750	854,556		2,720		(40,120)		(40,120)		L
189054 10 9	CLOROX COMPANY			10,800.000	1,369,764	126.830	1,369,764	651,110		32,616		244,296		244,296		L
189754 10 4	COACH INC			15,200.000	497,496	32.730	497,496	894,283		20,520		(73,416)		(73,416)		L
200340 10 7	COMERICA INC			14,200.000	593,986	41.830	593,986	260,002	2,982	11,644		(71,142)		(71,142)		L
203668 10 8	COMMUNITY HEALTH SYSTEMS INC			2,415.000	64,070	26.530	64,070	96,841				(66,147)		(66,147)		L
203668 11 6	COMMUNITY HEALTH SYSTEMS INC			34,800.000	313	0.009	313					(557)		(557)		L
20825C 10 4	CONOCOPHILLIPS			53,000.000	2,474,570	46.690	2,474,570	2,261,646		155,820		(1,185,610)		(1,185,610)		L
209115 10 4	CONSOLIDATED EDISON INC			18,700.000	1,201,849	64.270	1,201,849	801,441		48,620		(32,538)		(32,538)		L
21036P 10 8	CONSTELLATION BRANDS INC			100.000	14,244	142.440	14,244	1,268		93		4,427		4,427		L
22160N 10 9	COSTAR GROUP INC			7,000.000	1,446,830	206.690	1,446,830	1,307,131				161,420		161,420		L
23331A 10 9	DR HORTON INC			63,500.000	2,033,905	32.030	2,033,905	1,850,581		5,080		183,325		183,325		L
244199 10 5	DEERE & CO			36,000.000	2,745,720	76.270	2,745,720	1,591,499	21,600	86,400		(439,200)		(439,200)		L
254687 10 6	DISNEY WALT CO			24,000.000	2,521,920	105.080	2,521,920	994,176	17,040	43,440		261,360		261,360		L
25470F 10 4	DISCOVERY COMMUNICATIONS INC			5,500.000	146,740	26.680	146,740	111,718				(42,735)		(42,735)		L

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17
		3	4			7	8		10	11	12	13	14	15	16	
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)
25470F 30 2	DISCOVERY COMMUNICATIONS C			5,500.000	138,710	25.220	138,710	106,976				(46,750)		(46,750)		L
256746 10 8	DOLLAR TREE INC			3,055.000	235,907	77.220	235,907	244,644				(8,737)		(8,737)		L
263534 10 9	DU PONT E.I. DE NEMOURS & CO			28,800.000	1,918,080	66.600	1,918,080	891,259		49,536		(104,835)		(104,835)		L
26483E 10 0	DUN & BRADSTREET CORP			4,700.000	488,471	103.930	488,471	365,988		8,695		(80,041)		(80,041)		L
26875P 10 1	EOG RESOURCES INC			24,600.000	1,741,434	70.790	1,741,434	789,783		16,482		(523,488)		(523,488)		L
30040W 10 8	EVERSOURCE ENERGY			44,500.000	2,272,615	51.070	2,272,615	1,503,539		74,315		(109,025)		(109,025)		L
30303M 10 2	FACEBOOK INC A			11,200.000	1,172,192	104.660	1,172,192	1,156,710				15,482		15,482		L
311900 10 4	FASTENAL CO			11,200.000	457,184	40.820	457,184	195,590		12,544		(75,488)		(75,488)		L
31620R 30 3	FIDELITY NATIONAL TITLE			38.000	1,317	34.670	1,317	585		30		8		8		L
31620R 40 2	FIDELITY NATIONAL TITLE			12.000	135	11.230	135	79				11		11		L
339041 10 5	FLEETCOR TECHNOLOGIES INC			700.000	100,051	142.930	100,051	103,091				(3,040)		(3,040)		L
345550 10 7	FOREST CITY ENTERPRISES-CL A			56,300.000	1,234,659	21.930	1,234,659	659,949				35,469		35,469		L
354613 10 1	FRANKLIN RESOURCES INC			12,000.000	441,840	36.820	441,840	386,188	2,160	13,200		(222,600)		(222,600)		L
369604 10 3	GENERAL ELECTRIC CO			143,024.000	4,455,198	31.150	4,455,198	2,740,449	32,896	131,582		840,981		840,981		L
375558 10 3	GILEAD SCIENCES INC			1,500.000	151,785	101.190	151,785	162,169		1,935		10,395		10,395		L
382550 10 1	GOODYEAR TIRE & RUBBER CO			22,600.000	738,342	32.670	738,342	335,576		5,650		92,660		92,660		L
406216 10 1	HALLIBURTON CO			31,900.000	1,085,876	34.040	1,085,876	1,398,767		22,968		(168,751)		(168,751)		L
413875 10 5	HARRIS CORP			912.000	79,253	86.900	79,253	99,324		912		(20,071)		(20,071)		L
416515 10 4	HARTFORD FINANCIAL SVCS GRP			22,100.000	960,466	43.460	960,466	508,377	4,641	16,575		39,117		39,117		L
438516 10 6	HONEYWELL INTERNATIONAL INC			28,500.000	2,951,745	103.570	2,951,745	1,152,825		61,204		104,025		104,025		L
448579 10 2	HYATT HOTELS CORP - CL A			1,300.000	61,126	47.020	61,126	49,937				(17,147)		(17,147)		L
45337C 10 2	INCYTE GENOMICS INC			14,900.000	1,615,905	108.450	1,615,905	729,415				526,566		526,566		L
459200 10 1	INTL BUSINESS MACHINES CORP			60,300.000	8,298,486	137.620	8,298,486	8,316,927		301,500		(1,376,046)		(1,376,046)		L
460146 10 3	INTERNATIONAL PAPER CO			19,700.000	742,690	37.700	742,690	431,422		32,308		(312,836)		(312,836)		L
460690 10 0	INTERPUBLIC GROUP COS INC			38,400.000	893,952	23.280	893,952	310,145		18,432		96,384		96,384		L
46609J 10 6	J ALEXANDER'S HOLDINGS			2.000	22	10.920	22	13				9		9		L
46625H 10 0	JP MORGAN CHASE & CO			185,400.000	12,241,962	66.030	12,241,962	8,026,424		311,472		639,630		639,630		L
478160 10 4	JOHNSON & JOHNSON			31,450.000	3,230,544	102.720	3,230,544	1,833,381		92,778		(58,183)		(58,183)		L
49446R 10 9	KIMCO REALTY CORP			21,200.000	560,952	26.460	560,952	273,783	5,406	20,352		27,984		27,984		L
501044 10 1	KROGER CO			49,800.000	2,083,134	41.830	2,083,134	526,349		19,671		484,305		484,305		L
53578A 10 8	LINKEDIN CORP - A			3,400.000	765,272	225.080	765,272	717,835				47,437		47,437		L
548661 10 7	LOWE'S COMPANIES			43,648.000	3,318,994	76.040	3,318,994	941,182		44,521		316,012		316,012		L
55261F 10 4	M&T BANK CORPORATION			9,773.000	1,184,292	121.180	1,184,292	707,724		13,718		170,004		170,004		L
552953 10 1	MGM RESORTS INTERNATIONAL			49,300.000	1,120,096	22.720	1,120,096	463,474				66,062		66,062		L
574599 10 6	MASCO CORP			16,200.000	458,460	28.300	458,460	175,412		5,913		99,557		99,557		L
594918 10 4	MICROSOFT CORP			138,300.000	7,672,884	55.480	7,672,884	3,616,584		178,407		1,248,849		1,248,849		L
608190 10 4	MOHAWK INDUSTRIES INC			8,600.000	1,628,754	189.390	1,628,754	950,027				292,658		292,658		L
61166W 10 1	MONSANTO CO			12,600.000	1,241,352	98.520	1,241,352	830,827		25,326		(263,970)		(263,970)		L
620076 30 7	MOTOROLA SOLUTIONS INC			20,900.000	1,430,605	68.450	1,430,605	842,759	8,569	28,424		28,633		28,633		L
626717 10 2	MURPHY OIL CORP			9,000.000	202,050	22.450	202,050	388,042		12,600		(252,630)		(252,630)		L
626755 10 2	MURPHY USA INC			2,250.000	136,665	60.740	136,665	61,608				(18,270)		(18,270)		L
655664 10 0	NORDSTROM INC			16,800.000	836,808	49.810	836,808	716,841		106,344		(496,944)		(496,944)		L
67011P 10 0	NOW INC/DE			7,455.000	117,938	15.820	117,938	41,705				(73,879)		(73,879)		L

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17
		3	4			7	8		10	11	12	13	14	15	16	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)
674599 10 5	OCCIDENTAL PETROLEUM CORP									7,560				0		L
675232 10 2	OCEANEERING INTL INC			8,700.000	326,424	37.520	326,424	345,407		9,396		(185,223)		(185,223)		L
68389X 10 5	ORACLE CORPORATION			33,000.000	1,205,490	36.530	1,205,490	1,014,301		18,810		(278,520)		(278,520)		L
688239 20 1	OSHKOSH TRUCK CORP			13,900.000	542,656	39.040	542,656	105,438		9,730		(133,579)		(133,579)		L
690742 10 1	OWENS CORNING INC			3,200.000	150,496	47.030	150,496	40,896	544	2,144		35,904		35,904		L
693656 10 0	PVH CORP			6,300.000	463,995	73.650	463,995	408,425		945		(343,476)		(343,476)		L
693718 10 8	PACCAR INC			10,200.000	483,480	47.400	483,480	346,445	14,280	19,584		(210,222)		(210,222)		L
717081 10 3	PFIZER INC			39,734.000	1,282,614	32.280	1,282,614	726,735		44,502		44,899		44,899		L
718546 10 4	PHILLIPS 66			26,500.000	2,167,700	81.800	2,167,700	705,147		57,770		267,650		267,650		L
729251 10 8	PLUM CREEK TIMBER CO INC			8,700.000	415,164	47.720	415,164	312,722		15,312		42,891		42,891		L
74144T 10 8	T ROWE PRICE GROUP INC			6,000.000	428,940	71.490	428,940	290,122		24,480		(86,220)		(86,220)		L
741503 40 3	PRICELINE GROUP INC			1,000.000	1,274,950	1,274.950	1,274,950	456,582				134,740		134,740		L
742718 10 9	PROCTER & GAMBLE CO			61,530.000	4,886,097	79.410	4,886,097	3,772,182		159,596		(707,386)		(707,386)		L
754730 10 9	RAYMOND JAMES FINANCIAL INC			100.000	5,797	57.970	5,797	1,721	20	72		68		68		L
759351 60 4	REINSURANCE GROUP OF AMERICA			16,800.000	1,437,240	85.550	1,437,240	1,009,198		23,520		(34,776)		(34,776)		L
790849 10 3	ST JUDE MEDICAL INC			15,900.000	982,143	61.770	982,143	596,794	4,611	18,126		(51,834)		(51,834)		L
816851 10 9	SEMPRA ENERGY			13,800.000	1,297,338	94.010	1,297,338	681,852	9,660	38,088		(239,430)		(239,430)		L
81762P 10 2	SERVICENOW INC			12,800.000	1,107,968	86.560	1,107,968	778,756				239,488		239,488		L
83416T 10 0	SOLARCITY CORP			3,000.000	153,060	51.020	153,060	169,698				(16,638)		(16,638)		L
844741 10 8	SOUTHWEST AIRLINES			40,300.000	1,735,318	43.060	1,735,318	1,387,231	3,023	3,023		348,087		348,087		L
855244 10 9	STARBUCKS CORP			48,800.000	2,929,464	60.030	2,929,464	526,608		33,184		927,444		927,444		L
863667 10 1	STRYKER CORP			14,800.000	1,375,512	92.940	1,375,512	752,673	5,624	20,424		(20,572)		(20,572)		L
867652 40 6	SUNPOWER CORP			29,700.000	891,297	30.010	891,297	161,975				124,146		124,146		L
87165B 10 3	SYNCHRONY FINANCIAL			11,635.000	353,820	30.410	353,820	213,483				140,338		140,338		L
872275 10 2	TCF FINANCIAL CORP			54,500.000	769,540	14.120	769,540	818,331		4,088		(48,791)		(48,791)		L
89055F 10 3	TOPBUILD CORP			1,800.000	55,386	30.770	55,386	24,113				31,273		31,273		L
89417E 10 9	TRAVELERS COMPANIES INC			18,000.000	2,031,480	112.860	2,031,480	898,551		42,840		126,180		126,180		L
90385D 10 7	ULTIMATE SOFTWARE GROUP INC			3,500.000	684,285	195.510	684,285	681,465				2,820		2,820		L
907818 10 8	UNION PACIFIC CORP			23,200.000	1,814,240	78.200	1,814,240	713,044		62,640		(949,576)		(949,576)		L
910047 10 9	UNITED CONTINENTAL HOLDINGS			26,800.000	1,535,640	57.300	1,535,640	593,189				(257,012)		(257,012)		L
91324P 10 2	UNITEDHEALTH GRP INC			31,300.000	3,682,132	117.640	3,682,132	1,321,571		58,688		518,015		518,015		L
92242T 10 1	VECTRUS INC			494.000	10,320	20.890	10,320	7,096				(3,216)		(3,216)		L
92343V 10 4	VERIZON COMMUNICATIONS INC			165,700.000	7,658,654	46.220	7,658,654	5,100,446		367,026		(92,792)		(92,792)		L
923454 10 2	VERITIV CORP			376.000	13,619	36.220	13,619	6,181				(5,884)		(5,884)		L
92532F 10 0	VERTEX PHARMACEUTICALS INC			11,400.000	1,434,462	125.830	1,434,462	518,493				80,142		80,142		L
92553P 20 1	VIACOM INC CLASS B			7,500.000	308,700	41.160	308,700	130,577	3,000	10,950		(255,675)		(255,675)		L
92826C 83 9	VISA INC-CLASS A SHARES			220,000.000	17,061,000	77.550	17,061,000	3,967,639		110,000		2,640,000		2,640,000		L
931142 10 3	WAL-MART STORES INC			60,700.000	3,720,910	61.300	3,720,910	3,206,962	29,743	118,365		(1,492,006)		(1,492,006)		L
931427 10 8	WALGREENS BOOTS ALLIANCE			40,500.000	3,448,778	85.155	3,448,778	1,502,821		56,498		368,753		368,753		L
95040Q 10 4	WELLTOWER INC			11,800.000	802,754	68.030	802,754	609,279		38,940		(90,152)		(90,152)		L
96145D 10 5	WESTROCK CO			2,600.000	118,612	45.620	118,612	83,524		3,617		(39,936)		(39,936)		L
963320 10 6	WHIRLPOOL CORP			1,300.000	190,931	146.870	190,931	101,396		4,485		(60,931)		(60,931)		L
983134 10 7	WYNN RESORTS LTD			10,000.000	691,900	69.190	691,900	649,800				42,100		42,100		L
98419M 10 0	XYLEM INC			8,900.000	324,850	36.500	324,850	251,910		5,012		(13,973)		(13,973)		L

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17
		3	4			7	8		10	11	12	13	14	15	16	
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)
98954M 10 1	ZILLOW GROUP INC A		..	2,200.000	57,288	26.040	57,288	69,533				(12,245)		(12,245)		L
98978V 10 3	ZOETIS INC		..	956.000	45,812	47.920	45,812	17,665		317		4,675		4,675		L
063671 10 1	BANK OF MONTREAL		A.	6,197.000	349,635	56.420	349,635	278,505		15,567		(88,679)		(88,679)		L
001103 12 6	MYLAN LABORATORIES		F.	24,200.000	1,308,494	54.070	1,308,494	283,825				(55,660)		(55,660)		L
00B56G VS 1	ALKERMES PLC		F.	11,800.000	936,684	79.380	936,684	778,544				158,140		158,140		L
00B8W6 76 3	LIBERTY GLOBAL PLC A		F.	9,000.000	381,240	42.360	381,240	104,926				(45,719)		(45,719)		L
00B8W6 7B 2	LIBERTY GLOBAL PLC C		F.	9,000.000	366,930	40.770	366,930	99,084				(38,126)		(38,126)		L
00BLS0 9M 5	PENTAIR PLC		F.	4,558.000	225,758	49.530	225,758	169,326		5,834		(76,985)		(76,985)		L
00BQRQ XQ 2	TYCO INTERNATIONAL PLC		F.	19,000.000	605,910	31.890	605,910	440,928		15,086		(227,430)		(227,430)		L
00BTC0 M7 3	LIBERTY LILAC GROUP A		F.	450.000	18,617	41.370	18,617	6,116				12,501		12,501		L
00BTC0 MD 0	LIBERTY LILAC GROUP C		F.	450.000	19,350	43.000	19,350	7,273				12,077		12,077		L
00BY9D 54 4	ALLERGAN PLC		F.	4,684.000	1,463,750	312.500	1,463,750	426,121				258,042		258,042		L
806857 10 8	SCHLUMBERGER LTD		F.	66,000.000	4,603,500	69.750	4,603,500	4,709,649	33,000	125,400		(1,033,560)		(1,033,560)		L
999900 62 4	AVAGO TECHNOLOGIES LTD		F.	12,300.000	1,785,345	145.150	1,785,345	1,520,029		5,412		265,316		265,316		L
G0450A 10 5	ARCH CAPITAL GROUP LTD		F.	14,700.000	1,025,325	69.750	1,025,325	340,523				156,555		156,555		L
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					221,510,953	XXX	221,510,953	122,467,786	229,195	4,085,723	0	3,106,532	0	3,106,532	0	XXX
9799999. Total - Common Stock					221,510,953	XXX	221,510,953	122,467,786	229,195	4,085,723	0	3,106,532	0	3,106,532	0	XXX
9899999. Total Common and Preferred Stock					276,910,553	XXX	276,910,553	150,410,886	448,065	7,094,564	0	2,232,232	0	2,232,232	0	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest
Bonds - U.S. Government								
912828 M4 9	US TREASURY NOTE 1.875% 10/31/22		11/06/2015	CSFBdirect		39,429,688	40,000,000	
912828 M5 6	US TREASURY NOTE 2.250% 11/15/25		11/06/2015	Goldman Sachs		29,813,564	30,000,000	
0599999.	Total - Bonds - U.S. Government					69,243,252	70,000,000	
Bonds - U.S. Special Revenue and Special Assessment								
130536 QR 9	CALIFORNIA ST POLL CONTROL FIN 3.375% 07/01/25		07/10/2015	Bank of America Corp		1,995,000	2,000,000	
130536 QW 8	CALIFORNIA ST POLL CONTROL FIN 3.125% 11/01/40		10/30/2015	Bank of America Corp		1,500,000	1,500,000	
3137G0 ET 2	STACR 2015-DNA1 M2 2.272% 10/25/27		04/22/2015	CSFBdirect		11,000,000	11,000,000	
454906 AC 2	INDIANA ST DEV FIN AUTH 1.750% 10/01/31		09/30/2015	Bank of America Corp		1,800,000	1,800,000	
544435 3X 6	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/23		02/06/2015	Morgan Stanley		910,958	750,000	
544435 3Y 4	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/24		02/06/2015	Morgan Stanley		913,245	750,000	
544435 3Z 1	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/25		02/06/2015	Morgan Stanley		3,055,700	2,500,000	
544435 4A 5	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/26		02/06/2015	Morgan Stanley		1,209,230	1,000,000	
544435 4B 3	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/27		02/06/2015	Morgan Stanley		599,165	500,000	
57587A HY 7	MASSACHUSETTS ST HSG 4.000% 06/01/39		03/12/2015	Royal Bank of Canada		6,355,774	5,930,000	
59334D HY 3	MIAMI-DADE CNTY FL W & S 5.000% 10/01/25		05/20/2015	Jefferies & Co		17,719,800	15,000,000	
649883 H6 5	NEW YORK ST MTGE AGY HOMEOWNER 3.500% 10/01/35		07/09/2015	Citicorp Securities Inc		10,569,700	10,000,000	
771902 GA 5	ROCHESTER MN HLTH CARE FACS RE 4.500% 11/15/38		03/27/2015	Citicorp Securities Inc		1,226,925	1,050,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					58,855,497	53,780,000	
Bonds - Industrial and Miscellaneous								
00183H AJ 0	AOA 2015-1177 D 3.110% 12/13/29		10/19/2015	Various		13,897,227	14,472,000	
04032Y AB 5	ARIFL 2015-A A2 1.110% 11/15/18		04/15/2015	Bank of America Corp		8,498,955	8,500,000	
05357H AG 5	AVMT 2013-AVM B 3.867% 12/05/32		09/22/2015	Morgan Stanley		6,556,388	6,120,000	
05367A AG 8	AVIATION CAPITAL GROUP 2.875% 09/17/18		09/14/2015	Deutsche Bank		4,977,650	5,000,000	
05580P AE 1	BMWLT 2015-1 A4 1.340% 06/20/18		01/07/2015	JP Morgan Securities		29,497,056	29,500,000	
07177M AC 7	BAXALTA INC 2.875% 06/23/20		06/23/2015	JP Morgan Securities		1,992,620	2,000,000	
096821 AG 8	BHP 2013-BOCA B 2.081% 08/15/26		07/14/2015	Jefferies & Co		2,850,445	2,850,000	
096821 AJ 2	BHP 2013-BOCA C 2.481% 08/15/26		01/15/2015	CSFBdirect		2,269,313	2,275,000	
096821 AL 7	BHP 2013-BOCA D 3.381% 08/15/26		03/20/2015	Union Bank of Switzerland		100,031	100,000	
12189L AF 8	BURLINGTN NORTH SANTA FE 3.450% 09/15/21		01/21/2015	Various		12,058,774	11,380,000	
125354 AJ 9	CGRBS 2013-VN05 D 3.703% 03/13/35		10/15/2015	Various		3,836,593	3,885,000	
12626A AA 4	COMM 2013-THL A1 1.276% 06/08/30		05/29/2015	Deutsche Bank		1,150,561	1,151,101	
12632N AE 0	COMM 2014-KYO C 1.951% 06/11/27		02/03/2015	Goldman Sachs		2,991,600	3,000,000	
151020 AR 5	CELGENE CORP 3.550% 08/15/22		08/03/2015	Deutsche Bank		9,972,900	10,000,000	
161175 AK 0	CCO SAFARI II LLC 3.579% 07/23/20		07/09/2015	Goldman Sachs		10,000,000	10,000,000	
161175 AL 8	CCO SAFARI II LLC 4.464% 07/23/22		07/09/2015	Goldman Sachs		10,000,000	10,000,000	
17305E FE 0	CCCIT 2013-A6 A6 1.320% 09/07/18		06/11/2015	Deutsche Bank		9,042,539	9,000,000	
17320Q AL 3	CGCMT 2013-375P D 3.635% 05/10/35		10/13/2015	Various		8,709,007	8,970,000	
21870L AL 0	CORE 2015-CALW D 3.979% 02/10/34		03/31/2015	Goldman Sachs		32,044,862	31,200,000	
22822R AX 8	CCI 4.174% 08/15/17		04/07/2015	Mizuho Securities		5,995,812	5,700,000	
233851 BA 1	DAIMLER FINANCE NA LLC 2.375% 08/01/18		07/29/2015	Bank of America Corp		20,974,856	20,775,000	
245069 AN 9	DEL 2013-HDC C 1.931% 03/15/26		05/27/2015	Morgan Stanley		10,003,906	10,000,000	
26867L AE 0	EMD FINANCE LLC 2.400% 03/19/20		03/16/2015	JP Morgan Securities		9,999,500	10,000,000	
26884T AM 4	ERAC USA FINANCE COMPANY 2.350% 10/15/19		03/23/2015	JP Morgan Securities		15,039,050	15,000,000	
28108P AA 4	ESLFT 2012-A AP 3.450% 10/01/25		05/05/2015	Royal Bank of Canada		7,816,011	7,574,566	
31428X AV 8	FEDEX CORPORATION 2.700% 04/15/23		03/30/2015	US Bank		2,227,113	2,253,000	
34530T AB 0	FORDL 2015-A A2A 0.790% 12/15/17		04/21/2015	Citicorp Securities Inc		26,474,923	26,474,232	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest
36192H AA 2	GSMS 2012-ALOH A 3.551% 04/10/34		11/27/2015	Various		16,525,981	15,806,000	
36192L AJ 4	GSMS 2012-SHOP C 3.633% 06/05/31		01/16/2015	CSFBdirect		5,246,875	5,000,000	
36193A AN 8	GSMS 2013-KING E 3.435% 12/10/27		07/10/2015	Wells Fargo Bank		2,880,938	3,000,000	
36250W AG 5	GSMS 2015-590M B 3.932% 10/10/35		10/23/2015	Goldman Sachs		10,165,330	10,000,000	
41284C AB 0	HDMOT 2015-2 A2A 0.800% 01/15/19		05/20/2015	JP Morgan Securities		13,701,293	13,701,393	
413875 AP 0	HARRIS CORP 1.999% 04/27/18		04/22/2015	Royal Bank of Canada		10,050,900	10,000,000	
43814K AB 7	HAROT 2015-1 A2 0.700% 07/17/17		01/21/2015	Bank of America Corp		10,571,145	10,571,697	
44890W AB 6	HART 2015-A A2 0.680% 10/16/17		01/14/2015	Barclays Capital		5,865,027	5,865,147	
44890X AE 8	HALST 2015-A B 2.070% 02/18/20		03/04/2015	Bank of America Corp		8,248,461	8,250,000	
46634G AE 1	JPMCC 2009-IWST C 7.693% 12/05/27		10/09/2015	Various		19,695,483	16,060,000	
46637E AN 3	JPMCC 2011-PLSD D 5.736% 11/13/44		02/10/2015	Various		15,857,422	15,000,000	
46641K AJ 2	JPMCC 2014-FBLU C 2.331% 12/15/28		02/03/2015	Goldman Sachs		5,002,344	5,000,000	
47787U AB 9	JDOT 2015-A A2A 0.870% 02/15/18		03/03/2015	Citicorp Securities Inc		9,263,474	9,264,071	
50185V AJ 2	LCCM 2014-909 C 4.028% 05/15/31		10/09/2015	Wells Fargo Bank		8,380,625	8,000,000	
539830 BF 5	LOCKHEED MARTIN CORPORATION 2.500% 11/23/20		11/16/2015	JP Morgan Securities		14,946,150	15,000,000	
55660C AL 2	MAD 2013-650M D 4.169% 10/12/32		10/08/2015	Various		16,148,698	15,575,000	
56585A AK 8	MARATHON PETROLEUM CORP 2.700% 12/14/18		12/07/2015	Bank of America Corp		9,992,000	10,000,000	
571748 AZ 5	MARSH & MCLENNAN COS INC 3.750% 03/14/26		09/09/2015	Bank of America Corp		9,992,300	10,000,000	
573284 AN 6	MARTIN MARIETTA MATERIALS 4.250% 07/02/24		07/16/2015	Various		3,476,536	3,470,000	
582839 AJ 5	MEAD JOHNSON NUTRITION CO 3.000% 11/15/20		10/29/2015	Citicorp Securities Inc		9,990,200	10,000,000	
60856B AA 2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		04/02/2015	Various		12,538,550	12,500,000	
61762L BH 5	MSRR 2013-R6 5B1 0.501% 04/26/53		04/21/2015	JP Morgan Securities		18,027,578	21,501,398	
61763Q AN 1	MSC 2014-CPT E 3.560% 07/13/29		10/27/2015	Morgan Stanley		3,642,125	3,600,000	
61764B AG 8	MSC 2014-150E AS 4.012% 09/09/24		10/08/2015	Various		11,606,836	11,000,000	
655844 BG 2	NORFOLK SOUTHERN CORP 3.250% 12/01/21		11/18/2015	Wells Fargo Bank		20,097,800	20,000,000	
655844 BJ 6	NORFOLK SOUTHERN CORP 3.000% 04/01/22		09/30/2015	Wells Fargo Bank		773,272	775,000	
68275C AC 2	FB 2005-1 A3 5.278% 08/10/35		09/18/2015	Various		4,127,828	3,500,000	
73329B AC 0	PILOT 2015-1 A2 0.790% 11/21/17		05/13/2015	Barclays Capital		7,771,847	7,772,537	
74932Q AA 8	RBSCF 2013-GSP A 3.961% 01/13/32		05/27/2015	Various		21,115,089	19,627,000	
756109 AM 6	REALTY INCOME CORP 2.000% 01/31/18		06/16/2015	Wells Fargo Bank		5,028,100	5,000,000	
78447R AA 5	SLMA 2013-A A1 0.931% 08/15/22		11/12/2015	Bank of America Corp		2,389,683	2,396,797	
78470N AA 4	SOFI 2015-D A1 1.739% 10/25/36		11/13/2015	Goldman Sachs		20,000,000	20,000,000	
790849 AM 5	ST JUDE MEDICAL INC 2.800% 09/15/20		09/14/2015	Bank of America Corp		9,995,400	10,000,000	
832696 AH 1	JM SMUCKER CO 3.000% 03/15/22		03/12/2015	Bank of America Corp		6,968,990	7,000,000	
86803V AB 5	STAT 2015-1A A2 0.990% 06/15/18		06/18/2015	CSFBdirect		2,499,947	2,500,000	
928668 AL 6	VOLKSWAGEN GROUP AMERICA 0.848% 05/22/18		09/29/2015	Bank of America Corp		4,838,900	5,300,000	
94988L AG 7	WFCM 2013-120B B 2.800% 03/18/28		03/26/2015	Wells Fargo Bank		8,045,469	8,000,000	
94988L AJ 1	WFCM 2013-120B C 2.800% 03/18/28		05/07/2015	Various		7,613,196	7,725,000	
98161J AB 3	WOART 2015-A A2A 0.790% 07/16/18		02/25/2015	Bank of America Corp		8,946,394	8,947,144	
982526 AQ 8	WRIGLEY WM. JR CO 3.375% 10/21/20		12/08/2015	Barclays Capital		14,352,517	13,738,000	
111013 AM 0	BRITISH SKY BROADCASTING 2.625% 09/16/19	F	02/11/2015	Various		8,056,940	8,000,000	
45763P AE 6	INMARSAT FINANCE PLC 4.875% 05/15/22	F	03/27/2015	CSFBdirect		2,052,431	2,055,000	
62854A AA 2	MYLAN NV 3.000% 12/15/18	F	12/07/2015	Barclays Capital		5,003,550	5,000,000	
709629 AN 9	PENTAIR FINANCE SA 3.625% 09/15/20	F	09/09/2015	JP Morgan Securities		9,989,100	10,000,000	
714264 AH 1	PERNOD-RICARD SA 4.250% 07/15/22	F	09/30/2015	HSBC Securities		1,766,164	1,700,000	
3899999. Total - Bonds - Industrial and Miscellaneous						692,225,680	684,381,083	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest
8399997.	Total - Bonds - Part 3					820,324,429	808,161,083	
8399998.	Total - Bonds - Summary Item from Part 5					262,768,241	259,216,793	
8399999.	Total - Bonds					1,083,092,670	1,067,377,876	
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T INC		07/27/2015	State Street Bank	77,193.000	1,237,475	XXX	
013817 10 1	ALCOA INC		12/21/2015	State Street Bank	32,800.000	305,689	XXX	
23331A 10 9	DR HORTON INC		09/29/2015	State Street Bank	63,500.000	1,850,581	XXX	
256746 10 8	DOLLAR TREE INC		07/07/2015	State Street Bank	3,055.000	244,644	XXX	
30303M 10 2	FACEBOOK INC A		10/26/2015	State Street Bank	11,200.000	1,156,710	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES INC		10/26/2015	State Street Bank	700.000	103,091	XXX	
413875 10 5	HARRIS CORP		05/29/2015	State Street Bank	912.000	99,324	XXX	
46609J 10 6	J ALEXANDER'S HOLDINGS		09/29/2015	Spin Off	2.000	13	XXX	
53578A 10 8	LINKEDIN CORP - A		10/26/2015	State Street Bank	3,400.000	717,835	XXX	
55261F 10 4	M&T BANK CORPORATION		11/02/2015	State Street Bank	4,873.820	398,853	XXX	
742718 10 9	PROCTER & GAMBLE CO		12/21/2015	State Street Bank	900.000	70,696	XXX	
83416T 10 0	SOLARCITY CORP		12/21/2015	State Street Bank	3,000.000	169,698	XXX	
844741 10 8	SOUTHWEST AIRLINES		06/24/2015	State Street Bank	40,300.000	1,387,231	XXX	
87165B 10 3	SYNCHRONY FINANCIAL		11/17/2015	Tax Free Exchange	11,635.000	213,483	XXX	
872275 10 2	TCF FINANCIAL CORP		09/30/2015	State Street Bank	54,500.000	818,331	XXX	
89055F 10 3	TOPBUILD CORP		07/01/2015	Spin Off	1,800.000	24,113	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP INC		10/26/2015	State Street Bank	3,500.000	681,465	XXX	
983134 10 7	WYNN RESORTS LTD		12/21/2015	State Street Bank	10,000.000	649,800	XXX	
98954M 10 1	ZILLOW GROUP INC A		03/26/2015	State Street Bank	2,200.000	69,533	XXX	
001103 12 6	MYLAN LABORATORIES	F	03/02/2015	State Street Bank	24,200.000	283,825	XXX	
00B56G VS 1	ALKERMES PLC	F	06/24/2015	State Street Bank	11,800.000	778,544	XXX	
00BTC0 M7 3	LIBERTY LILAC GROUP A	F	07/02/2015	Spin Off	450.000	6,116	XXX	
00BTC0 MD 0	LIBERTY LILAC GROUP C	F	07/02/2015	Spin Off	450.000	7,273	XXX	
999900 62 4	AVAGO TECHNOLOGIES LTD	F	10/26/2015	State Street Bank	12,300.000	1,520,029	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					12,794,352	XXX	
9799997.	Total - Common Stocks - Part 3					12,794,352	XXX	
9799998.	Total - Common Stocks - Summary Item from Part 5					2,851,825	XXX	
9799999.	Total - Common Stocks					15,646,177	XXX	
9899999.	Total - Preferred and Common Stocks					15,646,177	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks					1,098,738,847	XXX	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
Bonds - U.S. Government																			
912828 B4 1	US TREASURY NOTE 0.375% 01/31/16	..	03/30/2015.	Barclays Capital		1,001,094	1,000,000	1,000,100	1,000,054		(12)		(12)		1,000,041		1,052	1,052	2,486
912828 MW 7	US TREASURY NOTE 2.500% 03/31/15	..	03/31/2015.	Maturity		795,000	795,000	791,957	794,809		191		191		795,000			0	9,938
912828 PM 6	US TREASURY NOTE 2.125% 12/31/15	..	09/01/2015.	Various		50,326,397	50,000,000	50,011,719	50,002,448		(2,847)		(2,847)		49,999,601		326,796	326,796	706,526
912828 QX 1	US TREASURY NOTE 1.500% 07/31/16	..	04/21/2015.	Barclays Capital		11,158,984	11,000,000	11,457,188	11,181,977		(35,039)		(35,039)		11,146,938		12,047	12,047	119,420
912828 RE 2	US TREASURY NOTE 1.500% 08/31/18	..	02/06/2015.	Barclays Capital		1,117,617	1,100,000	1,105,500	1,104,117		(115)		(115)		1,104,002		13,615	13,615	7,384
912828 SE 1	US TREASURY NOTE 0.250% 02/15/15	..	02/15/2015.	Maturity		1,750,000	1,750,000	1,738,379	1,749,502		498		498		1,750,000			0	2,188
912828 TS 9	US TREASURY NOTE 0.625% 09/30/17	..	04/09/2015.	Goldman Sachs		2,493,848	2,500,000	2,488,281	2,493,449		646		646		2,494,094		(247)	(247)	8,239
0599999. Total - Bonds - U.S. Government						68,642,940	68,145,000	68,593,124	68,326,356	0	(36,678)	0	(36,678)	0	68,289,676	0	353,263	353,263	856,181
Bonds - U.S. States, Territories and Possessions																			
882721 MZ 3	TEXAS ST 0.030% 12/01/36	..	01/07/2015.	Goldman Sachs		33,435,000	33,435,000	33,435,000	33,435,000				0		33,435,000			0	1,420
882722 6L 0	TEXAS ST 0.050% 12/01/42	..	01/07/2015.	Goldman Sachs		31,900,000	31,900,000	31,900,000	31,900,000				0		31,900,000			0	1,232
1799999. Total - Bonds - U.S. States, Territories & Possessions						65,335,000	65,335,000	65,335,000	65,335,000	0	0	0	0	0	65,335,000	0	0	0	2,652
Bonds - U.S. Special Revenue and Special Assessment																			
01030R ET 5	ALABAMA HSG FIN SF 5.500% 10/01/37	..	10/01/2015.	Call 100.0000		1,050,000	1,050,000	1,076,456	1,053,904		(3,904)		(3,904)		1,050,000			0	38,638
01030R GB 2	ALABAMA HSG FIN SF 5.500% 10/01/38	..	10/01/2015.	Call 100.0000		495,000	495,000	526,591	498,741		(3,741)		(3,741)		495,000			0	20,350
20775B N8 5	CONN ST HSG FIN AUTH HSG MTG 4.000% 11/15/32	..	12/03/2015.	Call 100.0000		1,295,000	1,295,000	1,378,515	1,362,118		(67,118)		(67,118)		1,295,000			0	35,343
20775F CG 0	CONNECTICUT ST HSG FIN AUTH SF 4.500% 06/01/26	..	12/01/2015.	Call 100.0000		1,055,000	1,055,000	1,111,210	1,089,657		(34,657)		(34,657)		1,055,000			0	35,213
3137AA 4X 8	FHMS 2011-K013 X1 IO 0.774% 01/25/21	..	12/01/2015.	Paydown				711,395	449,814		(449,814)		(449,814)					0	98,598
3137AD TK 3	FHMS 2011-K014 X1 IO 1.391% 04/25/21	..	12/01/2015.	Paydown				576,702	414,330		(414,330)		(414,330)					0	69,707
3137AK KD 2	FHMS 2012-K705 X1 IO 1.875% 09/25/18	..	12/01/2015.	Paydown				206,986	118,565		(118,565)		(118,565)					0	21,968
3137AL 6W 4	FHMS 2012-K706 X1 IO 1.706% 10/25/18	..	12/01/2015.	Paydown				86,409	52,155		(52,155)		(52,155)					0	9,053
3137B1 BT 8	FHMS 2013-K026 X1 IO 1.164% 11/25/22	..	12/01/2015.	Paydown				102,651	93,762		(93,762)		(93,762)					0	8,914
3137B6 ZN 4	FHMS 2014-K714 X1 IO 0.867% 10/25/20	..	12/01/2015.	Paydown				194,593	166,763		(166,763)		(166,763)					0	19,788
3137B7 N2 1	FHMS 2014-K036 X1 IO 0.935% 10/25/23	..	12/01/2015.	Paydown				117,756	107,503		(107,503)		(107,503)					0	9,640
31392C MS 0	FNW 2002-W1 2A 6.335% 02/25/42	..	12/01/2015.	Paydown		9,474	9,474	9,957	9,626		(152)		(152)		9,474			0	344
45506A EK 3	INDIANA ST HSG & CMNTY DEV 4.500% 12/01/27	..	12/01/2015.	Call 100.0000		985,000	985,000	1,059,417	1,033,450		(48,450)		(48,450)		985,000			0	32,963
544435 XE 5	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/19	..	08/03/2015.	Goldman Sachs		3,788,730	3,665,000	3,965,273	3,853,913		(81,877)		(81,877)		3,772,037		16,694	16,694	132,856
60416Q FS 8	MINNESOTA ST HSG FIN AGY 4.250% 07/01/35	..	12/01/2015.	Call 100.0000		450,000	450,000	480,542	467,342		(17,342)		(17,342)		450,000			0	18,291
60637B DV 9	MISSOURI ST HSG DEV COMMN 4.000% 11/01/41	..	11/01/2015.	Call 100.0000		380,000	380,000	417,947	414,034		(34,034)		(34,034)		380,000			0	9,283
61212R A6 3	MONTANA ST BRD HSG 5.500% 12/01/37	..	12/01/2015.	Call 100.0000		815,000	815,000	866,606	823,076		(8,076)		(8,076)		815,000			0	33,275
61212R ZE 9	MONTANA ST BRD HSG 5.500% 06/01/37	..	12/01/2015.	Call 100.0000		745,000	745,000	790,318	753,385		(8,385)		(8,385)		745,000			0	30,388
64469D JD 4	NEW HAMPSHIRE ST HSG 6.750% 07/01/39	..	12/01/2015.	Call 100.0000		285,000	285,000	299,247	299,880		(14,880)		(14,880)		285,000			0	21,797
647200 FM 1	NEW MEXICO MTG FIN AGY 5.500% 07/01/36	..	03/26/2015.	Call 101.8427		906,400	890,000	952,300	915,635		(9,235)		(9,235)		906,400			0	35,124
647200 PY 4	NEW MEXICO MTG FIN AGY 5.750% 07/01/38	..	07/01/2015.	Call 100.0000		555,000	555,000	598,013	565,714		(10,714)		(10,714)		555,000			0	23,288
658909 BF 2	NORTH DAKOTA ST HSG FIN AGY 4.500% 07/01/41	..	04/01/2015.	Call 100.0000		355,000	355,000	375,753	365,967		(10,967)		(10,967)		355,000			0	9,956
83755G 3G 0	SOUTH DAKOTA HSG 5.500% 11/01/36	..	06/18/2015.	Call 100.0000		415,000	415,000	440,083	418,185		(3,185)		(3,185)		415,000			0	14,392
83756C AM 7	SOUTH DAKOTA HSG DEV AUTH 4.500% 05/01/31	..	06/18/2015.	Call 100.0000		235,000	235,000	251,434	247,808		(12,808)		(12,808)		235,000			0	6,668
93978T LQ 0	WASHINGTON ST HSG 4.400% 06/01/40	..	12/01/2015.	Call 100.0000		180,000	180,000	185,580	182,167		(2,167)		(2,167)		180,000			0	5,940
95662M UT 5	WEST VIRGINIA ST HSG 5.750% 05/01/37	..	11/01/2015.	Call 100.0000		890,000	890,000	951,837	896,885		(6,885)		(6,885)		890,000			0	32,775
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						14,889,604	14,749,474	17,733,571	16,654,379	0	(1,781,469)	0	(1,781,469)	0	14,872,911	0	16,694	16,694	774,552
Bonds - Industrial and Miscellaneous																			
037389 AV 5	AON CORP 3.500% 09/30/15	..	09/30/2015.	Maturity		17,825,000	17,825,000	18,878,636	18,137,706		(312,706)		(312,706)		17,825,000			0	623,875

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
05529S AC 3	BBCMS 2013-TYSN A2 3.756% 09/05/32	..	03/17/2015.	Wells Fargo Bank		16,776,042	15,690,000	16,630,632	16,615,199		(33,501)		(33,501)		16,581,699		194,343	194,343	178,441
05533D FT 8	BCAP 2010-RR7 14A1 2.684% 07/26/35	..	12/01/2015.	Paydown		1,616,729	1,616,729	1,622,791	1,620,731		(4,003)		(4,003)		1,616,729			0	21,949
05542G AL 2	BCAP 2013-RR2 3A1 3.000% 03/26/36	..	12/01/2015.	Paydown		4,885,056	4,885,056	4,994,970	4,944,820		(59,765)		(59,765)		4,885,056			0	75,759
05542X AJ 0	BCAP LLC TRUST 2013-RR11 3A1 4.000% 11/26/35	..	12/01/2015.	Paydown		3,709,520	3,709,520	3,777,915	3,767,924		(58,403)		(58,403)		3,709,520			0	80,927
05542X AS 0	BCAP LLC TRUST 2013-RR11 5A1 0.371% 07/26/36	..	12/25/2015.	Paydown		1,848,342	1,848,342	1,748,994	1,788,444		59,898		59,898		1,848,342			0	3,206
05543A AA 8	BCAP 2014-RR1 1A1 2.658% 03/26/35	..	12/01/2015.	Paydown		3,115,981	3,115,981	3,213,355	3,243,303		(127,322)		(127,322)		3,115,981			0	45,508
05604F AN 5	BWAY 2013-1515 D 3.633% 03/10/33	..	05/13/2015.	CSFBdirect		7,745,794	7,880,000	7,548,505	7,556,615		9,583		9,583		7,566,197		179,596	179,596	132,810
058498 AR 7	BALL CORP 5.000% 03/15/22	..	02/06/2015.	CSFBdirect		5,200,000	5,000,000	5,156,250	5,146,184		(1,796)		(1,796)		5,144,388		55,612	55,612	101,389
05947N JW 5	BALL 2006-277A PAA 5.100% 10/10/45	..	10/01/2015.	Paydown		3,805,000	3,805,000	3,993,021	3,916,071		(111,071)		(111,071)		3,805,000			0	163,869
05955R AA 2	BALL 2009-FDG A 5.204% 01/25/42	..	12/01/2015.	Paydown		487,613	487,613	543,853	508,927		(21,314)		(21,314)		487,613			0	13,868
07274E AD 5	BAYER US FINANCE LLC 2.375% 10/08/19	..	02/05/2015.	Various		35,770,000	35,000,000	34,946,300	34,948,014		873		873		34,948,887		821,113	821,113	269,497
07387A GH 2	BSARM 2005-12 25A1 1.786% 05/25/53	..	12/01/2015.	Paydown		281,707	510,363	317,217	317,217		(35,510)		(35,510)		281,707			0	6,403
12624W AA 8	COMM 2012-MVP A 2.136% 11/17/26	..	12/17/2015.	Paydown		1,963,975	1,963,975	1,965,819	1,965,696		(1,720)		(1,720)		1,963,975			0	36,441
12625C AN 3	COMM 2013-WWP D 3.898% 03/10/31	..	03/23/2015.	Various		30,792,383	30,000,000	29,284,666	29,305,050		14,666		14,666		29,319,716		1,472,667	1,472,667	342,690
12625H AB 8	CNH 2013-B A2 0.440% 10/17/16	..	03/15/2015.	Paydown		3,967,478	3,967,478	3,969,493	3,968,102		(624)		(624)		3,967,478			0	2,956
126673 2M 3	CWL 2005-7 MV6 1.222% 11/25/35	..	12/25/2015.	Paydown			2,675,818	59,350	59,350		(59,350)		(59,350)					0	23,458
13056L AB 5	CRART 2014-3 A2 0.630% 06/15/17	..	12/15/2015.	Paydown		11,631,608	11,631,608	11,630,821	11,631,066		542		542		11,631,608			0	45,604
144531 BE 9	CARR 2005-NC1 M4 1.364% 02/25/45	..	08/31/2015.	Wells Fargo Bank		3,315,525	6,467,345	410,404	410,404				0		410,404		2,905,121	2,905,121	53,788
144531 EW 6	CARR 2006-NC1 A3 0.632% 01/25/36	..	12/25/2015.	Paydown		6,828,965	6,828,965	6,416,968	6,549,855		279,110		279,110		6,828,965			0	15,208
161571 FL 3	CHAIT 2012-A5 A5 0.590% 08/15/17	..	08/15/2015.	Paydown		13,500,000	13,500,000	13,517,813	13,510,431		(10,431)		(10,431)		13,500,000			0	53,100
17305E CX 1	CCCIT 2005-A9 A9 5.100% 11/20/17	..	11/20/2015.	Paydown		13,750,000	13,750,000	14,576,074	14,303,094		(553,094)		(553,094)		13,750,000			0	701,250
17319W AA 7	CGCMT 2013-SMP A 2.110% 01/12/18	..	06/19/2015.	Deutsche Bank		8,688,303	8,570,132	8,709,266	8,701,898		(23,134)		(23,134)		8,678,764		9,539	9,539	101,968
17319W AA 7	CGCMT 2013-SMP A 2.110% 01/12/18	..	06/01/2015.	Paydown		146,633	146,633	149,013	148,887		(2,255)		(2,255)		146,633			0	904
17776T AJ 1	JPMCC 2011-CCHP C 4.250% 07/15/28	..	09/15/2015.	Paydown		4,711,736	4,711,736	4,711,736	4,712,058		(322)		(322)		4,711,736			0	152,412
20047P AH 0	COMM 2005-LP5 AJ 5.046% 05/10/43	..	05/01/2015.	Paydown		5,000,000	5,000,000	4,652,148	4,977,263		22,737		22,737		5,000,000			0	76,666
25459H AN 5	DIRECTV HOLDINGS 3.550% 03/15/15	..	03/15/2015.	Maturity		15,000,000	15,000,000	14,894,800	14,993,992		6,008		6,008		15,000,000			0	266,250
25470D AB 5	DISCOVERY COMMUNICATIONS INC 3.700% 06/01/15	..	03/31/2015.	Call 100.0000		5,306,000	5,306,000	5,357,415	5,310,428		(4,428)		(4,428)		5,306,000			0	96,056
28108P AA 4	ESLFT 2012-A AP 3.450% 10/01/25	..	10/01/2015.	Paydown		2,624,201	2,624,201	2,645,892	2,632,265		(8,064)		(8,064)		2,624,201			0	58,283
30225A AE 3	ESA 2013-ESFL X1FL IO 0.000% 12/05/31	..	12/05/2015.	Paydown				3,904,688	30,462		(30,462)		(30,462)					0	
36161R AD 1	GFCM 2003-1 A4 5.254% 05/12/35	..	07/01/2015.	Paydown		1,023,511	1,023,511	1,088,302	1,037,198		(13,687)		(13,687)		1,023,511			0	56,695
36192P AF 3	GSMS 2012-GCJ9 A2 1.762% 11/10/45	..	06/19/2015.	Citicorp Securities Inc		12,591,309	12,500,000	12,589,844	12,586,435		(16,010)		(16,010)		12,570,425		20,883	20,883	124,197
36249K AC 4	GSMS 2010-C1 A2 4.592% 08/10/43	..	03/11/2015.	Goldman Sachs		7,965,140	7,192,000	7,905,988	7,816,993		(23,767)		(23,767)		7,793,226		171,914	171,914	96,325
362631 AB 9	GSR 2006-OA1 2A1 0.612% 08/25/46	..	12/25/2015.	Paydown		3,265,788	3,265,788	3,122,910	3,194,003		71,786		71,786		3,265,788			0	6,191
44923Q AF 1	HYUNDAI CAPITAL AMERICA 1.875% 08/09/16	..	03/16/2015.	Mitsubishi Bank of Japan		3,027,660	3,000,000	2,998,260	2,999,034		125		125		2,999,159		28,501	28,501	34,375
44923Q AG 9	HYUNDAI CAPITAL AMERICA 2.875% 08/09/18	..	03/16/2015.	Mitsubishi Bank of Japan		2,050,220	2,000,000	1,994,000	1,995,551		251		251		1,995,802		54,418	54,418	35,139
46640A AA 4	JPMCC 2013-JWRZ A 0.962% 04/15/30	..	05/15/2015.	Paydown		33,540,000	33,540,000	33,536,213	33,539,010		990		990		33,540,000			0	133,827
46641K AJ 2	JPMCC 2014-FBLU C 2.331% 12/15/28	..	06/02/2015.	Wells Fargo Bank		8,560,688	8,550,000	8,565,328	8,561,914		(4,991)		(4,991)		8,556,924		3,764	3,764	88,746
47787B AD 7	JDOT 2012-A A4 0.990% 06/15/18	..	06/15/2015.	Paydown		7,500,000	7,500,000	7,498,336	7,499,781		219		219		7,500,000			0	34,252
493268 AP 1	KSLT 1999-A A2 0.656% 12/27/29	..	12/27/2015.	Paydown		1,125,545	1,125,545	1,062,644	1,101,974		23,571		23,571		1,125,545			0	4,212
553514 AA 8	MSBAM 2012-CKSV A1 2.117% 10/15/30	..	04/09/2015.	JP Morgan Securities		848,461	847,468	837,140	837,314		296		296		837,610		10,851	10,851	6,628
553514 AA 8	MSBAM 2012-CKSV A1 2.117% 10/15/30	..	04/01/2015.	Paydown		32,792	32,792	32,392	32,399		393		393		32,792			0	147
576433 UF 1	MARM 2004-13 3A1 2.772% 02/21/54	..	12/01/2015.	Paydown		554,153	554,153	539,498	595,322		(41,170)		(41,170)		554,153			0	7,416
57643L GJ 9	MABS 2005-NC1 M4 1.562% 09/25/41	..	12/25/2015.	Paydown/Return of Capital		99,895	99,895	58,206	58,206				0				99,895	99,895	786

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
58405U AF 9	MEDCO HEALTH SOLUTIONS INC 2.750% 09/15/15		09/15/2015.	Maturity		9,515,000	9,515,000	9,472,278	9,507,917		7,083		7,083		9,515,000			0	261,663
61761X AA 6	MSC 2013-WLSR A 2.695% 01/11/32		03/25/2015.	Wells Fargo Bank		15,096,347	14,670,000	14,704,250	14,699,015		(1,846)		(1,846)		14,697,168		399,179	399,179	130,687
65476L AD 3	NALT 2012-B A4 0.740% 09/17/18		04/15/2015.	Paydown		14,665,000	14,665,000	14,687,914	14,673,665		(8,665)		(8,665)		14,665,000			0	23,372
65476V AC 3	NALT 2013-A A3 0.610% 04/15/16		08/15/2015.	Paydown		10,000,000	10,000,000	9,999,956	9,999,992		9		9		10,000,000			0	23,727
65477K AD 4	NALT 2013-B A3 0.750% 06/15/16		11/15/2015.	Paydown		13,900,000	13,900,000	13,905,029	13,904,758		(4,758)		(4,758)		13,900,000			0	75,506
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2015.	Paydown		26,354	26,354	26,421	26,759		(405)		(405)		26,354			0	741
68389F KP 8	OOMLT 2006-1 2A3 0.612% 01/25/36		12/25/2015.	Paydown		699,179	699,179	590,450	641,441		57,738		57,738		699,179			0	1,446
73316P FT 2	POPLR 2005-C M1 0.366% 11/25/35		12/25/2015.	Paydown		1,998,506	1,998,506	1,927,309	1,959,214		39,292		39,292		1,998,506			0	6,905
73328X AC 3	PILOT 2013-1 A3 0.700% 08/22/16		12/22/2015.	Paydown		20,000,000	20,000,000	20,017,969	20,012,534		(12,534)		(12,534)		20,000,000			0	88,543
74432N AA 0	PRUDENTIAL COVERED TRUST 2.997% 09/30/15		03/30/2015.	Call 100.0000		1,494,800	1,494,800	1,530,494	1,505,875		(11,075)		(11,075)		1,494,800			0	22,400
74432N AA 0	PRUDENTIAL COVERED TRUST 2.997% 09/30/15		09/30/2015.	Maturity		20,927,200	20,927,200	21,426,915	21,082,244		(155,044)		(155,044)		20,927,200			0	627,188
74932Q AA 8	RBSCF 2013-GSP A 3.961% 01/13/32		05/29/2015.	Merrill Lynch		10,725,000	10,000,000	10,401,563	10,379,716		(15,504)		(15,504)		10,364,212		360,788	360,788	359,946
78444V AB 7	SLCLT 2010-B A2 3.831% 07/15/42		12/15/2015.	Paydown		1,586,499	1,586,499	1,682,928	1,651,749		(65,251)		(65,251)		1,586,499			0	32,118
78446V AA 7	SLMA 2012-A A1 1.731% 08/15/25		12/15/2015.	Paydown		1,400,215	1,400,215	1,400,215	1,399,837		378		378		1,400,215			0	11,962
78447R AA 5	SLMA 2013-A A1 0.931% 08/15/22		12/15/2015.	Paydown		1,806,201	1,806,201	1,806,201	1,806,113		87		87		1,806,201			0	7,707
85172H AA 3	SLFMT 2013-3A A 1.870% 09/25/57		12/01/2015.	Paydown		2,715,095	2,715,095	2,714,736	2,713,528		1,567		1,567		2,715,095			0	28,954
855541 AB 4	STARM 2007-S1 2A1 2.879% 01/25/37		12/01/2015.	Paydown		356,103	356,103	312,747	312,747		43,355		43,355		356,103			0	4,236
86358E UV 6	SAIL 2005-HE1 M1 1.127% 07/25/35		12/25/2015.	Paydown		1,830,592	1,830,592	1,665,839	1,758,728		71,864		71,864		1,830,592			0	8,917
89236P AC 7	TAOT 2012-A A3 0.750% 02/16/16		05/15/2015.	Paydown		13,015,835	13,015,835	13,038,206	13,025,422		(9,587)		(9,587)		13,015,835			0	21,396
89236P AD 5	TAOT 2012-A A4 0.990% 08/15/17		12/15/2015.	Paydown		8,000,000	8,000,000	7,999,239	7,999,842		158		158		8,000,000			0	58,932
913903 AR 1	UNIVERSAL HEALTH SERVICES INC 4.750% 08/01/22		05/04/2015.	Various		22,168,288	21,000,000	20,966,250	20,966,427		1,183		1,183		20,967,610		1,200,678	1,200,678	689,470
92867M AC 4	VALET 2013-1 A3 0.560% 08/21/17		12/20/2015.	Paydown		12,286,850	12,286,850	12,275,811	12,278,672		8,179		8,179		12,286,850			0	35,412
929160 AR 0	VULCAN MATERIALS CO 7.500% 06/15/21		04/07/2015.	Various		6,172,613	5,115,000	6,001,013	5,947,246	8,113	(31,667)		(23,554)		5,935,421		237,191	237,191	121,922
9497EN AA 1	WFHET 2005-3 M1 0.609% 11/25/35		09/25/2015.	Paydown		2,725,729	2,725,729	2,328,795	2,700,016		25,712		25,712		2,725,729			0	6,560
94980Q AA 7	WFMBS 2004-W A1 2.754% 11/25/34		12/01/2015.	Paydown		772,089	772,089	753,839	753,839		18,251		18,251		772,089			0	10,123
94983C AD 9	WFMBS 2005-AR10 2A1 2.738% 06/25/35		12/01/2015.	Paydown		918,250	918,250	901,033	934,740		(16,490)		(16,490)		918,250			0	12,794
982526 AT 2	WRIGLEY WM. JR CO 2.000% 10/20/17		04/21/2015.	JP Morgan Securities		5,073,350	5,000,000	4,992,350	4,994,510		648		648		4,995,158		78,192	78,192	51,111
62886H AK 7	NCL CORP LTD 5.000% 02/15/18	F	02/20/2015.	Bank of America Corp		5,374,688	5,250,000	5,256,563	5,250,000	3,383	(34)		3,349		5,253,349		121,338	121,338	138,542
3899999. Total - Bonds - Industrial and Miscellaneous						517,728,536	516,423,144	514,844,179	510,463,136	11,496	(1,125,208)	0	(1,113,712)	0	509,302,949	0	8,425,583	8,425,583	7,235,751
8399997. Total - Bonds - Part 4						666,596,080	664,652,618	666,505,874	660,778,871	11,496	(2,943,355)	0	(2,931,859)	0	657,800,536	0	8,795,540	8,795,540	8,869,136
8399998. Total - Bonds - Summary Item from Part 5						263,582,072	259,216,793	262,768,241			(488,309)		(488,309)		262,279,932		1,302,139	1,302,139	1,573,477
8399999. Total - Bonds						930,178,152	923,869,411	929,274,115	660,778,871	11,496	(3,431,664)	0	(3,420,168)	0	920,080,468	0	10,097,679	10,097,679	10,442,613
Preferred Stocks - Industrial and Miscellaneous																			
92978A AA 0	WACHOVIA CAPITAL		02/04/2015.	Wells Fargo Bank	3,000,000.000	2,970,000		1,260,000	1,260,000	(1,638,000)			(1,638,000)		1,260,000		1,710,000	1,710,000	25,992
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,970,000	XXX	1,260,000	1,260,000	(1,638,000)	0	0	(1,638,000)	0	1,260,000	0	1,710,000	1,710,000	25,992
8999997. Total - Preferred Stocks - Part 4						2,970,000	XXX	1,260,000	1,260,000	(1,638,000)	0	0	(1,638,000)	0	1,260,000	0	1,710,000	1,710,000	25,992
8999999. Total - Preferred Stocks						2,970,000	XXX	1,260,000	1,260,000	(1,638,000)	0	0	(1,638,000)	0	1,260,000	0	1,710,000	1,710,000	25,992
Common Stocks - Industrial and Miscellaneous																			
060505 10 4	BANK OF AMERICA CORP		07/01/2015.	Class Action Litigation		152,892	XXX						0				152,892	152,892	
25490A 30 9	DIRECTTV		07/27/2015.	State Street Bank	40,800.000	2,400,284	XXX	1,237,484	3,537,360	(2,299,876)			(2,299,876)		1,237,484		1,162,800	1,162,800	
263534 10 9	DU PONT E.I. DE NEMOURS & CO		07/01/2015.	Spin Off		46,947	XXX	46,947	106,557	(59,610)			(59,610)		46,947			0	
30162A 10 8	EXELIS INC		05/29/2015.	State Street Bank	8,900.000	247,314	XXX	99,351	156,017	(56,666)			(56,666)		99,351		147,963	147,963	2,758

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year
307000 10 9	FAMILY DOLLAR STORES		07/07/2015.	State Street Bank	12,300.000	977,750	XXX	250,182	974,283	(724,101)			(724,101)		250,182		727,568	727,568	
31620R 40 2	FIDELITY NATIONAL TITLE		09/29/2015.	Spin Off		42	XXX	42	65	(24)			(24)		42			0	
369604 10 3	GENERAL ELECTRIC CO		11/17/2015.	Tax Free Exchange	11,076.000	213,489	XXX	213,489	279,891	(66,402)			(66,402)		213,489			0	10,190
428236 10 3	HEWLETT PACKARD		12/18/2015.	Class Action Litigation		4,642	XXX						0				4,642	4,642	
443683 10 7	HUDSON CITY BANCORP INC		11/02/2015.	State Street Bank	65,000.000	469,278	XXX	398,853	657,800	(258,947)			(258,947)		398,853		70,425	70,425	5,200
55261F 10 4	M&T BANK CORPORATION		11/17/2015.	State Street Bank	0.820	102	XXX	52	103	(51)			(51)		52		51	51	2
574599 10 6	MASCO CORP		07/01/2015.	Spin Off		24,113	XXX	24,113	49,337	(25,224)			(25,224)		24,113			0	
628530 10 7	MYLAN LABORATORIES		03/02/2015.	Security Contribution	24,200.000	283,825	XXX	283,825	1,364,154				0		283,825			0	
637071 10 1	NATIONAL-OILWELL VARCO INC		10/26/2015.	State Street Bank	29,821.000	1,113,883	XXX	380,488	1,954,170	(1,573,682)			(1,573,682)		380,488		733,395	733,395	41,153
64118Q 10 7	NETSUITE INC		10/26/2015.	State Street Bank	6,000.000	508,814	XXX	676,424	655,020	21,404			21,404		676,424		(167,610)	(167,610)	
75281A 10 9	RANGE RESOURCES CORP		10/26/2015.	State Street Bank	16,000.000	466,423	XXX	810,181	855,200	(45,019)			(45,019)		810,181		(343,757)	(343,757)	1,920
786514 20 8	SAFEWAY INC		01/29/2015.	State Street Bank	100.000	3,513	XXX	2,260	3,512	(1,252)			(1,252)		2,260		1,253	1,253	23
87264S 10 6	TRW AUTOMOTIVE HOLDINGS CORP		05/15/2015.	State Street Bank	23,200.000	2,449,920	XXX	707,837	2,386,120	(1,678,283)			(1,678,283)		707,837		1,742,083	1,742,083	
00B8W6 76 3	LIBERTY GLOBAL PLC A	F	07/02/2015.	Spin Off		6,116	XXX	6,116	24,886	(18,770)			(18,770)		6,116			0	
00B8W6 7B 2	LIBERTY GLOBAL PLC C	F	07/02/2015.	Spin Off		7,273	XXX	7,273	29,734	(22,460)			(22,460)		7,273			0	
9099999. Total - Common Stocks - Industrial and Miscellaneous						9,376,620	XXX	5,144,917	13,034,209	(6,808,963)	0	0	(6,808,963)	0	5,144,917	0	4,231,703	4,231,703	61,246
9799997. Total - Common Stocks - Part 4						9,376,620	XXX	5,144,917	13,034,209	(6,808,963)	0	0	(6,808,963)	0	5,144,917	0	4,231,703	4,231,703	61,246
9799998 Total - Common Stocks - Summary Item from Part 5						2,222,860	XXX	2,851,825				58,000	(58,000)		2,793,826		(570,965)	(570,965)	13,206
9799999. Total - Common Stocks						11,599,480	XXX	7,996,742	13,034,209	(6,808,963)	0	58,000	(6,866,963)	0	7,938,743	0	3,660,738	3,660,738	74,452
9899999. Total - Preferred and Common Stocks						14,569,480	XXX	9,256,742	14,294,209	(8,446,963)	0	58,000	(8,504,963)	0	9,198,743	0	5,370,738	5,370,738	100,444
9999999. Total - Bonds, Preferred and Common Stocks						944,747,632	XXX	938,530,857	675,073,080	(8,435,467)	(3,431,664)	58,000	(11,925,131)	0	929,279,211	0	15,468,417	15,468,417	10,543,057

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20
											12	13	14	15	16				
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interes Divide Recei During
Bonds - U.S. Government																			
912828 J4 3	US TREASURY NOTE 1.750% 02/28/22	..	03/06/2015	Barclays Capital	03/31/2015	Various	25,000,000	24,529,297	24,886,523	24,531,619		2,323		2,323			354,904	354,904	27
912828 J8 4	US TREASURY NOTE 1.375% 03/31/20	..	03/27/2015	CSFBdirect	03/31/2015	Goldman Sachs	25,900,000	25,848,916	25,901,012	25,848,940		24		24			52,072	52,072	
0599999.	Total - Bonds - U.S. Government						50,900,000	50,378,213	50,787,535	50,380,559	0	2,347	0	2,347	0	0	406,976	406,976	28
Bonds - U.S. Special Revenue and Special Assessment																			
13033L 7V 3	CALIFORNIA ST HLTH FACS FING A 4.000% 02/01/20	..	04/24/2015	Citicorp Securities Inc.	08/13/2015	Morgan Stanley	1,000,000	1,110,890	1,105,460	1,104,518		(6,372)		(6,372)			942	942	11
13033L 7Y 7	CALIFORNIA ST HLTH FACS FING A 5.000% 02/01/23	..	04/24/2015	Citicorp Securities Inc.	09/28/2015	BB&T Capital Markets	700,000	839,202	831,523	832,519		(6,683)		(6,683)			(996)	(996)	14
13033L 7Z 4	CALIFORNIA ST HLTH FACS FING A 5.000% 02/01/24	..	04/24/2015	Citicorp Securities Inc.	09/24/2015	BB&T Capital Markets	1,120,000	1,347,181	1,336,978	1,337,836		(9,345)		(9,345)			(859)	(859)	22
13033L 8A 8	CALIFORNIA ST HLTH FACS FING A 5.000% 02/01/25	..	04/24/2015	Citicorp Securities Inc.	09/24/2015	BB&T Capital Markets	800,000	967,200	959,728	961,141		(6,059)		(6,059)			(1,413)	(1,413)	15
414009 JQ 4	HARRIS CNTY TX CULTURAL EDU FA 5.000% 10/01/24	..	05/14/2015	JP Morgan Securities	10/06/2015	Wells Fargo Bank	3,000,000	3,576,390	3,661,770	3,557,103		(19,287)		(19,287)			104,667	104,667	52
544435 3U 2	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/20	..	02/06/2015	Morgan Stanley	11/17/2015	Citicorp Securities Inc.	830,000	979,101	956,168	958,662		(20,439)		(20,439)			(2,494)	(2,494)	30
544435 3V 0	LOS ANGELES CA DEPT OF ARPTS 5.000% 05/15/21	..	02/06/2015	Morgan Stanley	11/17/2015	Citicorp Securities Inc.	950,000	1,135,649	1,108,954	1,114,587		(21,062)		(21,062)			(5,633)	(5,633)	35
57587A HY 7	MASSACHUSETTS ST HSG 4.000% 06/01/39	..	03/12/2015	Royal Bank of Canada	12/01/2015	Call 100.0000	235,000	251,873	235,000	235,000		(16,873)		(16,873)				0	6
647370 GH 2	NEW MEXICO ST HOSP EQUIPMENT L 5.000% 08/01/20	..	05/08/2015	JP Morgan Securities	08/13/2015	Barclays Capital	1,550,000	1,799,302	1,792,110	1,787,901		(11,401)		(11,401)			4,209	4,209	19
647370 GJ 8	NEW MEXICO ST HOSP EQUIPMENT L 5.000% 08/01/21	..	05/08/2015	JP Morgan Securities	08/13/2015	Goldman Sachs	900,000	1,056,672	1,052,451	1,050,753		(5,919)		(5,919)			1,698	1,698	11
647370 GL 3	NEW MEXICO ST HOSP EQUIPMENT L 5.000% 08/01/23	..	05/08/2015	JP Morgan Securities	09/28/2015	BB&T Capital Markets	825,000	980,389	988,383	974,027		(6,362)		(6,362)			14,356	14,356	15
647370 GN 9	NEW MEXICO ST HOSP EQUIPMENT L 5.000% 08/01/25	..	05/08/2015	JP Morgan Securities	09/24/2015	BB&T Capital Markets	1,665,000	1,989,608	2,013,085	1,979,485		(10,124)		(10,124)			33,600	33,600	30
93978H NS 0	WASHINGTON ST HLTH CARE FACS A 5.000% 08/15/23	..	04/17/2015	JP Morgan Securities	09/29/2015	BB&T Capital Markets	4,085,000	4,906,575	4,864,949	4,867,942		(38,633)		(38,633)			(2,993)	(2,993)	86
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						17,660,000	20,940,032	20,906,559	20,761,474	0	(178,559)	0	(178,559)	0	0	145,084	145,084	350
Bonds - Industrial and Miscellaneous																			
052769 AC 0	AUTODESK INC 3.125% 06/15/20	..	06/02/2015	JP Morgan Securities	10/22/2015	Societe Generale	5,000,000	4,992,800	5,051,000	4,993,220		420		420			57,780	57,780	61
05525B AA 8	BAMLL 2013-WBRK A 3.652% 03/10/37	..	04/17/2015	Barclays Capital	05/07/2015	Wells Fargo Bank	4,590,000	4,846,788	4,755,132	4,840,466		(6,322)		(6,322)			(85,334)	(85,334)	56
05546J AL 2	BBCMS 2015-VFM D 3.599% 03/15/36	..	03/18/2015	Barclays Capital	03/25/2015	Morgan Stanley	9,965,000	9,418,669	9,863,793	9,418,669		0		0			445,124	445,124	23
05947N JW 5	BALL 2006-277A PAA 5.100% 10/10/45	..	04/06/2015	Various	10/01/2015	Paydown	5,085,000	5,194,887	5,085,000	5,085,000		(109,887)		(109,887)				0	135
05947N KD 5	BALL 2006-277A PAH 5.816% 10/10/45	..	04/06/2015	Various	10/01/2015	Paydown	6,330,530	6,492,052	6,330,530	6,330,530		(161,522)		(161,522)				0	199
12592F AA 3	COMM 2014-277P A 3.732% 08/10/49	..	02/02/2015	Various	05/07/2015	Morgan Stanley	12,000,000	12,878,320	12,591,094	12,855,617		(22,704)		(22,704)			(264,523)	(264,523)	138
12626A AA 4	COMM 2013-THL A1 1.276% 06/08/30	..	05/29/2015	Deutsche Bank	12/08/2015	Paydown	1,216,259	1,215,688	1,216,259	1,216,259		571		571				0	7
126650 CH 1	CVS HEALTH CORP 1.900% 07/20/18	..	07/13/2015	Barclays Capital	11/03/2015	JP Morgan Securities	25,000,000	24,982,500	25,119,650	24,983,339		839		839			136,311	136,311	83
161175 AK 0	CCO SAFARI II LLC 3.579% 07/23/20	..	07/09/2015	Goldman Sachs	08/25/2015	Stifel Nicolaus	5,000,000	5,000,000	4,999,650	5,000,000		0		0			(350)	(350)	17
161175 AL 8	CCO SAFARI II LLC 4.464% 07/23/22	..	07/09/2015	Goldman Sachs	11/04/2015	JP Morgan Securities	5,000,000	5,000,000	5,081,000	5,000,000		0		0			81,000	81,000	65
20047T AL 3	COMM 2014-TWC D 2.422% 02/13/32	..	02/02/2015	Deutsche Bank	03/20/2015	Barclays Capital	435,000	433,505	435,000	433,581		77		77			1,419	1,419	2
233851 BV 5	DAIMLER FINANCE NA LLC 2.450% 05/18/20	..	05/11/2015	Citicorp Securities Inc.	07/29/2015	Bank of America Corp.	20,000,000	19,960,800	19,769,200	19,961,970		1,170		1,170			(192,770)	(192,770)	102
26867L AE 0	EMD FINANCE LLC 2.400% 03/19/20	..	03/16/2015	JP Morgan Securities	03/20/2015	JP Morgan Securities	10,000,000	9,999,500	10,042,900	9,999,487		(13)		(13)			43,413	43,413	2
28108P AA 4	ESLFT 2012-A AP 3.450% 10/01/25	..	05/05/2015	Royal Bank of Canada	10/01/2015	Paydown	890,582	918,970	890,582	890,582		(28,388)		(28,388)				0	11
34530T AB 0	FORDL 2015-A A2A 0.790% 12/15/17	..	04/21/2015	Citicorp Securities Inc.	12/15/2015	Paydown	1,525,768	1,525,756	1,525,768	1,525,768		12		12				0	7
375558 BE 2	GILEAD SCIENCES INC 1.850% 09/04/18	..	09/09/2015	JP Morgan Securities	11/02/2015	Bank of America Corp.	3,500,000	3,499,615	3,533,810	3,499,603		(12)		(12)			34,207	34,207	9
41284C AB 0	HDMOT 2015-2 A2A 0.800% 01/15/19	..	05/20/2015	JP Morgan Securities	12/15/2015	Paydown	2,898,607	2,898,585	2,898,607	2,898,607		21		21				0	10
43814K AB 7	HAROT 2015-1 A2 0.700% 07/17/17	..	01/21/2015	Bank of America Corp.	12/15/2015	Paydown	3,428,303	3,428,124	3,428,303	3,428,303		179		179				0	19
44890W AB 6	HART 2015-A A2 0.680% 10/16/17	..	01/14/2015	Barclays Capital	12/15/2015	Paydown	4,134,853	4,134,768	4,134,853	4,134,853		85		85				0	20
458140 AQ 3	INTEL CORP 2.450% 07/29/20	..	07/22/2015	Wells Fargo Bank	10/22/2015	Union Bank of Switzerland	10,000,000	9,990,600	10,226,300	9,990,845		245		245			235,455	235,455	59
46640A AA 4	JPMCC 2013-JWRZ A 0.962% 04/15/30	..	04/27/2015	Various	05/15/2015	Paydown	20,755,000	20,750,446	20,755,000	20,755,000		4,554		4,554				0	28
47787U AB 9	JDOT 2015-A A2A 0.870% 02/15/18	..	03/03/2015	Citicorp Securities Inc.	12/15/2015	Paydown	735,929	735,882	735,929	735,929		47		47				0	4

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20
											12	13	14	15	16				
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interes Divide Recei During
58933Y AS 4	MERCK & CO INC 1.850% 02/10/20	..	02/05/2015	JP Morgan Securities	04/14/2015	Various	15,000,000	14,997,150	15,061,450	14,997,099		(51)		(51)			64,351	64,351	43
61761X AA 6	MSC 2013-WLSR A 2.695% 01/11/32	..	03/09/2015	Merrill Lynch	03/25/2015	Wells Fargo Bank	720,000	731,503	740,925	731,385		(118)		(118)			9,540	9,540	1
61762L BH 5	MSRR 2013-R6 5B1 0.501% 04/26/53	..	04/21/2015	JP Morgan Securities	12/25/2015	Paydown	42,218	35,397	42,218	42,218		6,821		6,821				0	
73329B AC 0	PILOT 2015-1 A2 0.790% 11/21/17	..	05/13/2015	Barclays Capital	12/21/2015	Paydown	1,227,463	1,227,354	1,227,463	1,227,463		109		109				0	5
78447R AA 5	SLMA 2013-A A1 0.931% 08/15/22	..	11/12/2015	Bank of America Corp	12/15/2015	Paydown	123,426	123,060	123,426	123,426		366		366				0	
91324P CL 4	UNITEDHEALTH GRP INC 1.900% 07/16/18	..	07/20/2015	JP Morgan Securities	10/15/2015	JP Morgan Securities	12,000,000	11,984,760	12,170,280	11,985,827		1,067		1,067			184,453	184,453	55
98161J AB 3	WOART 2015-A A2A 0.790% 07/16/18	..	02/25/2015	Bank of America Corp	12/15/2015	Paydown	4,052,856	4,052,517	4,052,856	4,052,856		340		340				0	20
3899999.	Total - Bonds - Industrial and Miscellaneous						190,656,793	191,449,996	191,887,978	191,137,902	0	(312,094)	0	(312,094)	0	0	750,076	750,076	1,195
8399998.	Total - Bonds						259,216,793	262,768,241	263,582,072	262,279,935	0	(488,306)	0	(488,306)	0	0	1,302,136	1,302,136	1,573
Common Stocks - Industrial and Miscellaneous																			
00206R 10 2	AT&T INC	..	07/27/2015	State Street Bank	08/12/2015	State Street Bank	0.600	10	20	10				0			11	11	
163851 10 8	CHEMOURS CO/THE	..	07/01/2015	Spin Off	10/26/2015	State Street Bank	5,760.000	46,947	37,341	46,947				0			(9,606)	(9,606)	3
165167 10 7	CHESAPEAKE ENERGY CORP	..	09/29/2015	State Street Bank	10/26/2015	State Street Bank	41,000.000	282,064	298,749	282,064				0			16,686	16,686	
256746 10 8	DOLLAR TREE INC	..	07/07/2015	State Street Bank	08/04/2015	State Street Bank	0.320	26	25	26				0			(1)	(1)	
38268T 10 3	GOPRO INC A	..	06/24/2015	State Street Bank	10/26/2015	State Street Bank	6,700.000	382,394	192,406	382,394				0			(189,989)	(189,989)	
413875 10 5	HARRIS CORP	..	05/29/2015	State Street Bank	06/16/2015	State Street Bank	0.250	27	19	27				0			(8)	(8)	
462222 10 0	IONIS PHARMACEUTICALS INC	..	06/24/2015	State Street Bank	10/26/2015	State Street Bank	11,200.000	704,305	521,644	704,305				0			(182,661)	(182,661)	
46609J 10 6	J ALEXANDER'S HOLDINGS	..	09/29/2015	Spin Off	10/20/2015	State Street Bank	0.070		1					0				0	
552690 10 9	MDU RESOURCES GROUP INC	..	03/26/2015	State Street Bank	10/26/2015	State Street Bank	27,500.000	585,549	515,170	585,549				0			(70,379)	(70,379)	10
698354 10 7	PANDORA MEDIA INC	..	03/26/2015	State Street Bank	10/26/2015	State Street Bank	7,000.000	110,795	93,102	110,795				0			(17,693)	(17,693)	
74587V 10 7	PUMA BIOTECHNOLOGY INC	..	06/24/2015	State Street Bank	10/26/2015	State Street Bank	2,600.000	322,804	222,104	322,804				0			(100,700)	(100,700)	
75971M 10 8	REMY INTERNATIONAL INC	..	01/02/2015	Spin Off	11/10/2015	State Street Bank	2.150	29	62	29				0			33	33	
786CVR 20 9	SAFEWAY CASA LEY RIGHTS	..	04/01/2015	State Street Bank	05/26/2015	State Street Bank	100.000							0				0	
786CVR 30 8	SAFEWAY PDC LLC RIGHTS	..	04/01/2015	State Street Bank	05/26/2015	State Street Bank	100.000							0				0	
87165B 10 3	SYNCHRONY FINANCIAL	..	11/17/2015	Tax Free Exchange	12/08/2015	State Street Bank	0.340	6	11	6				0			5	5	
985817 10 5	YELP INC	..	03/26/2015	State Street Bank	10/26/2015	State Street Bank	2,400.000	109,984	58,861	51,984			58,000	(58,000)			6,877	6,877	
98954M 10 1	ZILLOW GROUP INC A	..	03/26/2015	State Street Bank	08/17/2015	Spin Off		153,443	153,443	153,443				0				0	
98954M 20 0	ZILLOW GROUP INC	..	08/17/2015	Spin Off	10/26/2015	State Street Bank	4,400.000	153,443	129,903	153,443				0			(23,540)	(23,540)	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							2,851,826	2,222,861	2,793,826	0	0	58,000	(58,000)	0	0	(570,965)	(570,965)	13
9799998.	Total - Common Stocks							2,851,826	2,222,861	2,793,826	0	0	58,000	(58,000)	0	0	(570,965)	(570,965)	13
9899999.	Total - Preferred and Common Stocks							2,851,826	2,222,861	2,793,826	0	0	58,000	(58,000)	0	0	(570,965)	(570,965)	13
9999999.	Total - Bonds, Preferred and Common Stocks							265,620,067	265,804,933	265,073,761	0	(488,306)	58,000	(546,306)	0	0	731,171	731,171	1,586

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned Insurer on Statement	
								9	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See *Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	%

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.
2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Comp Indirectly by Insurer on Sta	
				5	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% o

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					
		3	4					9	10	11	12			15	16	17	18	19	20
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year
Class One Money Market Mutual Funds																			
861123 8A 8	SHORT TERM INTEREST FUND SSgA		..	12/31/2015.	State Street Bank	XXX	111,724						111,724			0.014	0.014	MON..	7
8999999. Total - Class One Money Market Mutual Funds							111,724	0	0	0	0	XXX	111,724	0	0	XXX	XXX	XXX	7
9199999. Total - Short-Term Investments							111,724	0	0	0	0	XXX	111,724	0	0	XXX	XXX	XXX	7

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB-Pt. D-Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance
Open Depositories						
CITIBANK	NEW YORK, NY					
STATE STREET BANK	KANSAS CITY, MO					
0199999. Total - Open Depositories		XXX	XXX	0	0	
0399999. Total Cash on Deposit		XXX	XXX	0	0	
0599999. Total Cash		XXX	XXX	0	0	

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
EXXON MOBIL CORP		12/31/2015	0.250	02/02/2016	3,899,133		
MITSUB UFJ T&B		12/22/2015	0.350	01/12/2016	1,999,786		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					5,898,919	0	
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					5,898,919	0	
Total Bonds							
7799999. Subtotals - Issuer Obligations					5,898,919	0	
8399999. Subtotals - Bonds					5,898,919	0	
8699999. Total - Cash Equivalents					5,898,919	0	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Va
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Collateral for Insurance Underwriting	238,213	241,098		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Collateral for Insurance Underwriting			60,820	
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Collateral for Insurance Underwriting			537,247	
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Collateral for Insurance Underwriting			339,581	
33.	New York NY						
34.	North Carolina NC	B	Collateral for Insurance Underwriting			354,786	
35.	North Dakota ND						
36.	Ohio OH	B	Collateral for Insurance Underwriting	2,777,466	2,811,103		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Collateral for Insurance Underwriting			223,008	
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Collateral for Insurance Underwriting			329,444	
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	
59.	Total	XXX	XXX	3,015,679	3,052,201	1,844,886	1
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	

Assets	2	Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)
Cash Flow	5	Schedule P–Part 2H–Section 1–Other Liability–Occurrence
Exhibit of Capital Gains (Losses)	12	Schedule P–Part 2H–Section 2–Other Liability–Claims–Made
Exhibit of Net Investment Income	12	Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)
Exhibit of Nonadmitted Assets	13	Schedule P–Part 2J–Auto Physical Damage
Exhibit of Premiums and Losses (State Page)	19	Schedule P–Part 2K–Fidelity, Surety
Five-Year Historical Data	17	Schedule P–Part 2L–Other (Including Credit, Accident and Health)
General Interrogatories	15	Schedule P–Part 2M–International
Jurat Page	1	Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property
Liabilities, Surplus and Other Funds	3	Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability
Notes To Financial Statements	14	Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines
Overflow Page For Write-ins	100	Schedule P–Part 2R–Section 1–Products Liability–Occurrence
Schedule A–Part 1	E01	Schedule P–Part 2R–Section 2–Products Liability–Claims-Made
Schedule A–Part 2	E02	Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty
Schedule A–Part 3	E03	Schedule P–Part 2T–Warranty
Schedule A–Verification Between Years	SI02	Schedule P–Part 3A–Homeowners/Farmowners
Schedule B–Part 1	E04	Schedule P–Part 3B–Private Passenger Auto Liability/Medical
Schedule B–Part 2	E05	Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical
Schedule B–Part 3	E06	Schedule P–Part 3D–Workers' Compensation (Excluding Excess Workers Compensation)
Schedule B–Verification Between Years	SI02	Schedule P–Part 3E–Commercial Multiple Peril
Schedule BA–Part 1	E07	Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence
Schedule BA–Part 2	E08	Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made
Schedule BA–Part 3	E09	Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)
Schedule BA–Verification Between Years	SI03	Schedule P–Part 3H–Section 1–Other Liability–Occurrence
Schedule D–Part 1	E10	Schedule P–Part 3H–Section 2–Other Liability–Claims-Made
Schedule D–Part 1A–Section 1	SI05	Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)
Schedule D–Part 1A–Section 2	SI08	Schedule P–Part 3J–Auto Physical Damage
Schedule D–Part 2–Section 1	E11	Schedule P–Part 3K–Fidelity/Surety
Schedule D–Part 2–Section 2	E12	Schedule P–Part 3L–Other (Including Credit, Accident and Health)
Schedule D–Part 3	E13	Schedule P–Part 3M–International
Schedule D–Part 4	E14	Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property
Schedule D–Part 5	E15	Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability
Schedule D–Part 6–Section 1	E16	Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines
Schedule D–Part 6–Section 2	E16	Schedule P–Part 3R–Section 1–Products Liability–Occurrence
Schedule D–Summary By Country	SI04	Schedule P–Part 3R–Section 2–Products Liability–Claims-Made
Schedule D–Verification Between Years	SI03	Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty
Schedule DA–Part 1	E17	Schedule P–Part 3T–Warranty
Schedule DA–Verification Between Years	SI10	Schedule P–Part 4A–Homeowners/Farmowners
Schedule DB–Part A–Section 1	E18	Schedule P–Part 4B–Private Passenger Auto Liability/Medical
Schedule DB–Part A–Section 2	E19	Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical
Schedule DB–Part A–Verification Between Years	SI11	Schedule P–Part 4D–Workers' Compensation (Excluding Excess Workers Compensation)
Schedule DB–Part B–Section 1	E20	Schedule P–Part 4E–Commercial Multiple Peril
Schedule DB–Part B–Section 2	E21	Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence
Schedule DB–Part B–Verification Between Years	SI11	Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made
Schedule DB–Part C–Section 1	SI12	Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)
Schedule DB–Part C–Section 2	SI13	Schedule P–Part 4H–Section 1–Other Liability–Occurrence
Schedule DB–Part D-Section 1	E22	Schedule P–Part 4H–Section 2–Other Liability–Claims-Made
Schedule DB–Part D-Section 2	E23	Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)
Schedule DB–Verification	SI14	Schedule P–Part 4J–Auto Physical Damage
Schedule DL–Part 1	E24	Schedule P–Part 4K–Fidelity/Surety
Schedule DL–Part 2	E25	Schedule P–Part 4L–Other (Including Credit, Accident and Health)
Schedule E–Part 1–Cash	E26	Schedule P–Part 4M–International
Schedule E–Part 2–Cash Equivalents	E27	Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property
Schedule E–Part 3–Special Deposits	E28	Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability
Schedule E–Verification Between Years	SI15	Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines
Schedule F–Part 1	20	Schedule P–Part 4R–Section 1–Products Liability–Occurrence
Schedule F–Part 2	21	Schedule P–Part 4R–Section 2–Products Liability–Claims-Made
Schedule F–Part 3	22	Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty
Schedule F–Part 4	23	Schedule P–Part 4T–Warranty
Schedule F–Part 5	24	Schedule P–Part 5A–Homeowners/Farmowners
Schedule F–Part 6-Section 1	25	Schedule P–Part 5B–Private Passenger Auto Liability/Medical
Schedule F–Part 6-Section 2	26	Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical
Schedule F–Part 7	27	Schedule P–Part 5D–Workers' Compensation (Excluding Excess Workers Compensation)
Schedule F–Part 8	28	Schedule P–Part 5E–Commercial Multiple Peril
Schedule F–Part 9	29	Schedule P–Part 5F–Medical Professional Liability–Claims-Made
Schedule H–Accident and Health Exhibit–Part 1	30	Schedule P–Part 5F–Medical Professional Liability–Occurrence
Schedule H–Part 2, Part 3 and Part 4	31	Schedule P–Part 5H–Other Liability–Claims-Made
Schedule H–Part 5–Health Claims	32	Schedule P–Part 5H–Other Liability–Occurrence
Schedule P–Part 1–Summary	33	Schedule P–Part 5R–Products Liability–Claims-Made
Schedule P–Part 1A–Homeowners/Farmowners	35	Schedule P–Part 5R–Products Liability–Occurrence
Schedule P–Part 1B–Private Passenger Auto Liability/Medical	36	Schedule P–Part 5T–Warranty
Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical	37	Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical
Schedule P–Part 1D–Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P–Part 6D–Workers' Compensation (Excluding Excess Workers Compensation)
Schedule P–Part 1E–Commercial Multiple Peril	39	Schedule P–Part 6E–Commercial Multiple Peril
Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence	40	Schedule P–Part 6H–Other Liability–Claims-Made
Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made	41	Schedule P–Part 6H–Other Liability–Occurrence
Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P–Part 6M–International
Schedule P–Part 1H–Section 1–Other Liability–Occurrence	43	Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property
Schedule P–Part 1H–Section 2–Other Liability–Claims-Made	44	Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability
Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P–Part 6R–Products Liability–Claims-Made
Schedule P–Part 1J–Auto Physical Damage	46	Schedule P–Part 6R–Products Liability–Occurrence
Schedule P–Part 1K–Fidelity/Surety	47	Schedule P–Part 7A–Primary Loss Sensitive Contracts
Schedule P–Part 1L–Other (Including Credit, Accident and Health)	48	Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts
Schedule P-Part 1M-International	49	Schedule P Interrogatories
Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property	50	Schedule T–Exhibit of Premiums Written
Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability	51	Schedule T–Part 2–Interstate Compact
Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group
Schedule P–Part 1R–Section 1–Products Liability–Occurrence	53	Schedule Y–Detail of Insurance Holding Company System
Schedule P–Part 1R–Section 2–Products Liability–Claims–Made	54	Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates
Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty	55	Statement of Income
Schedule P–Part 1T–Warranty	56	Summary Investment Schedule
Schedule P–Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories
Schedule P–Part 2A–Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1
Schedule P–Part 2B–Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A
Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B
Schedule P–Part 2D–Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2
Schedule P–Part 2E–Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A
Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence	58	Underwriting and Investment Exhibit Part 3
Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made	58	