



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494
(Current Period) (Prior Period)

NAIC Company Code..... 12203

Employer's ID Number..... 22-2824607

Organized under the Laws of OHIO

State of Domicile or Port of Entry OHIO

Country of Domicile US

Incorporated/Organized..... June 30, 1987

Commenced Business..... September 11, 1987

Statutory Home Office

52 EAST GAY STREET..... COLUMBUS OH US 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US..... 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address

P.O. BOX 27648..... RICHMOND VA US 23261
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA US 23230 (804) 289-2700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address

www.jamesriverins.com

Statutory Statement Contact

DEBORAH PACE THORSVIK
(Name)
Deborah.Thorsvik@jamesriverins.com
(E-Mail Address)

(804) 289-2826
(Area Code) (Telephone Number) (Extension)
(804) 420-1059
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	

OTHER

GREGG THOMAS DAVIS	Chairman of the Board	BRUCE EDWARD SHORT	Senior Vice President, Chief Financial Officer
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DIRECTORS OR TRUSTEES

BRUCE EDWARD SHORT
RICHARD HAMILTON SEWARD

RICHARD JOHN SCHMITZER

JOHN GORDON CLARKE

GREGG THOMAS DAVIS

State of..... VIRGINIA
County of..... HENRICO

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 period 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 statement 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 the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)

RICHARD JOHN SCHMITZER

1. (Printed Name)

President

(Title)

(Signature)

DEBORAH PACE THORSVIK

2. (Printed Name)

Treasurer & Controller

(Title)

(Signature)

PAMELA LLULL KNOWLES

3. (Printed Name)

Secretary

(Title)

Subscribed and sworn to before me

This _____ day of _____ 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 _____

JAMES RIVER INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	6,280,411	2.3	6,280,411	0	6,280,411	2.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	0	0.0	0	0	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	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,062,995	0.8	2,062,995	0	2,062,995	0.8
1.43 Revenue and assessment obligations.....	13,968,562	5.1	13,968,562	0	13,968,562	5.1
1.44 Industrial development and similar obligations.....	28,169,006	10.4	28,169,006	0	28,169,006	10.4
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	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	138,096	0.1	138,096	0	138,096	0.1
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,754,651	0.6	1,754,651	0	1,754,651	0.6
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	0	0	0	0.0
1.523 All other.....	5,098,513	1.9	5,098,513	0	5,098,513	1.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	91,261,818	33.6	91,261,818	0	91,261,818	33.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	15,242,891	5.6	15,242,891	0	15,242,891	5.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	46,584,585	17.2	46,584,585	0	46,584,585	17.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	6,709,272	2.5	6,709,272	0	6,709,272	2.5
3.4 Other equity securities:						
3.41 Affiliated.....	16,367,542	6.0	16,367,542	0	16,367,542	6.0
3.42 Unaffiliated.....	734,100	0.3	734,100	0	734,100	0.3
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	703,854	0.3	703,854	0	703,854	0.3
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	14,622,783	5.4	14,622,783	0	14,622,783	5.4
11. Other invested assets.....	21,849,179	8.0	21,849,179	0	21,849,179	8.0
12. Total invested assets.....	271,548,258	100.0	271,548,258	0	271,548,258	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	15,811,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	6,996,093	22,807,093
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(957,914)	
5.2	Totals, Part 3, Column 9.....	0	(957,914)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		21,849,179
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		21,849,179

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		292,705,528
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		78,707,877
3.	Accrual of discount.....		759,253
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(4,786,111)	
4.2	Part 2, Section 1, Column 15.....	(87,025)	
4.3	Part 2, Section 2, Column 13.....	424,107	
4.4	Part 4, Column 11.....	897,282	(3,551,747)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,374,709
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		133,480,609
7.	Deduct amortization of premium.....		359,574
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,095,406	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	687,586	1,782,992
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		234,372,445
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		234,372,445

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 Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,280,411	6,246,173	6,280,513	6,275,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	6,280,411	6,246,173	6,280,513	6,275,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	2,062,995	2,157,320	2,067,480	2,000,000
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.....	44,030,317	48,842,125	44,247,202	45,008,311
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	96,360,331	96,915,402	100,650,016	103,579,705
	9. Canada.....	2,261,600	2,261,600	2,806,087	3,444,970
	10. Other Countries.....	12,981,291	13,029,441	13,589,921	14,727,949
	11. Totals.....	111,603,222	112,206,443	117,046,024	121,752,624
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	163,976,945	169,452,061	169,641,219	175,035,935
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	42,625,422	43,320,862	40,512,205	
	15. Canada.....	0	0	0	
	16. Other Countries.....	3,959,163	3,959,163	3,637,934	
	17. Totals.....	46,584,585	47,280,025	44,150,139	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	46,584,585	47,280,025	44,150,139	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	7,443,372	7,443,372	8,102,299	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	7,443,372	7,443,372	8,102,299	
Parent, Subsidiaries and Affiliates	24. Totals.....	16,367,541	16,367,541	15,000,000	
	25. Total Common Stocks.....	23,810,913	23,810,913	23,102,299	
	26. Total Stocks.....	70,395,498	71,090,938	67,252,438	
	27. Total Bonds and Stocks....	234,372,443	240,542,999	236,893,657	

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

SIOIS	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 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 NAIC 1.....	12,280,672	4,905,555	0	0	0	17,186,227	9.3	21,829,339	9.1	17,186,227	0
	1.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	12,280,672	4,905,555	0	0	0	17,186,227	9.3	21,829,339	9.1	17,186,227	0
	2. All Other Governments											
	2.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	0	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	0	0	0	0.0	1,970,776	0.8	0	0
	3.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	0	0	0	0	0	0.0	1,970,776	0.8	0	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....	0	0	5,789	1,047,821	1,009,385	2,062,995	1.1	3,258,147	1.4	2,062,995	0
	4.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	0	5,789	1,047,821	1,009,385	2,062,995	1.1	3,258,147	1.4	2,062,995	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	456,764	1,901,994	4,873,231	5,793,809	27,942,536	40,968,334	22.1	52,014,663	21.6	40,968,333	0
	5.2 NAIC 2.....	0	0	0	3,061,983	0	3,061,983	1.7	3,046,344	1.3	3,061,983	0
	5.3 NAIC 3.....	0	0	0	0	0	0	0.0	3,196,332	1.3	0	0
	5.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.7 Totals.....	456,764	1,901,994	4,873,231	8,855,792	27,942,536	44,030,317	23.8	58,257,339	24.2	44,030,316	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	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1	14,208,258	5,179,758	0	0	0	19,388,016	10.5	25,551,147	10.6	15,208,209	4,179,806
6.2	NAIC 2	1,115,687	1,003,128	13,540,446	0	0	15,659,261	8.5	18,622,331	7.7	14,543,573	1,115,687
6.3	NAIC 3	1,004,849	271,959	4,353,603	0	0	5,630,411	3.0	10,012,915	4.2	1,004,849	4,625,562
6.4	NAIC 4	0	27,081,539	30,241,085	0	0	57,322,624	30.9	85,565,313	35.5	0	57,322,624
6.5	NAIC 5	0	8,573,169	5,826,880	0	0	14,400,049	7.8	8,590,146	3.6	0	14,400,049
6.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7	Totals	16,328,794	42,109,553	53,962,014	0	0	112,400,361	60.7	148,341,852	61.6	30,756,631	81,643,728
7.	Hybrid Securities											
7.1	NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2	NAIC 2	0	9,627,862	0	0	0	9,627,862	5.2	7,146,891	3.0	9,627,862	0
7.3	NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7	Totals	0	9,627,862	0	0	0	9,627,862	5.2	7,146,891	3.0	9,627,862	0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7	Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....26,945,694	11,987,307	4,879,020	6,841,630	28,951,921	79,605,572	43.0	XXX.....	XXX.....	75,425,764	4,179,806
9.2	NAIC 2.....	(d).....1,115,687	10,630,990	13,540,446	3,061,983	0	28,349,106	15.3	XXX.....	XXX.....	27,233,418	1,115,687
9.3	NAIC 3.....	(d).....1,004,849	271,959	4,353,603	0	0	5,630,411	3.0	XXX.....	XXX.....	1,004,849	4,625,562
9.4	NAIC 4.....	(d).....0	27,081,539	30,241,085	0	0	57,322,624	30.9	XXX.....	XXX.....	0	57,322,624
9.5	NAIC 5.....	(d).....0	8,573,169	5,826,880	0	0	(c).....14,400,049	7.8	XXX.....	XXX.....	0	14,400,049
9.6	NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	29,066,230	58,544,964	58,841,034	9,903,613	28,951,921	(b).....185,307,762	100.0	XXX.....	XXX.....	103,664,031	81,643,728
9.8	Line 9.7 as a % of Col. 6.....	15.7	31.6	31.8	5.3	15.6	100.0	XXX.....	XXX.....	XXX.....	55.9	44.1
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	22,881,204	28,477,041	18,921,611	1,451,884	32,892,332	XXX.....	XXX.....	104,624,072	43.4	99,634,087	4,989,984
10.2	NAIC 2.....	0	13,712,797	12,056,425	3,046,344	0	XXX.....	XXX.....	28,815,566	12.0	22,749,482	6,066,084
10.3	NAIC 3.....	208,066	4,358,492	5,446,357	0	3,196,332	XXX.....	XXX.....	13,209,247	5.5	4,208,097	9,001,151
10.4	NAIC 4.....	0	24,759,173	60,806,140	0	0	XXX.....	XXX.....	85,565,313	35.5	261,191	85,304,122
10.5	NAIC 5.....	0	5,381,653	3,208,493	0	0	XXX.....	XXX.....	(c).....8,590,146	3.6	0	8,590,146
10.6	NAIC 6.....	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
10.7	Totals.....	23,089,270	76,689,156	100,439,026	4,498,228	36,088,664	XXX.....	XXX.....	(b).....240,804,344	100.0	126,852,857	113,951,487
10.8	Line 10.7 as a % of Col. 8.....	9.6	31.8	41.7	1.9	15.0	XXX.....	XXX.....	100.0	XXX.....	52.7	47.3
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	26,945,693	7,807,501	4,879,020	6,841,630	28,951,921	75,425,765	40.7	99,634,087	41.4	75,425,765	XXX.....
11.2	NAIC 2.....	0	10,630,990	13,540,446	3,061,983	0	27,233,419	14.7	22,749,482	9.4	27,233,419	XXX.....
11.3	NAIC 3.....	1,004,849	0	0	0	0	1,004,849	0.5	4,208,097	1.7	1,004,849	XXX.....
11.4	NAIC 4.....	0	0	0	0	0	0	0.0	261,191	0.1	0	XXX.....
11.5	NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	27,950,542	18,438,491	18,419,466	9,903,613	28,951,921	103,664,033	55.9	126,852,857	52.7	103,664,033	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	27.0	17.8	17.8	9.6	27.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	15.1	10.0	9.9	5.3	15.6	55.9	XXX.....	XXX.....	XXX.....	55.9	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	0	4,179,806	0	0	0	4,179,806	2.3	4,989,984	2.1	XXX.....	4,179,806
12.2	NAIC 2.....	1,115,687	0	0	0	0	1,115,687	0.6	6,066,084	2.5	XXX.....	1,115,687
12.3	NAIC 3.....	0	271,959	4,353,603	0	0	4,625,562	2.5	9,001,151	3.7	XXX.....	4,625,562
12.4	NAIC 4.....	0	27,081,539	30,241,085	0	0	57,322,624	30.9	85,304,122	35.4	XXX.....	57,322,624
12.5	NAIC 5.....	0	8,573,169	5,826,880	0	0	14,400,049	7.8	8,590,146	3.6	XXX.....	14,400,049
12.6	NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	1,115,687	40,106,473	40,421,568	0	0	81,643,728	44.1	113,951,487	47.3	XXX.....	81,643,728
12.8	Line 12.7 as a % of Col. 6.....	1.4	49.1	49.5	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.6	21.6	21.8	0.0	0.0	44.1	XXX.....	XXX.....	XXX.....	XXX.....	44.1

(a) Includes \$.....5,192,797 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....10,496,364 current year, \$.....11,420,164 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 \$.....10,425,000; 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	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	12,280,672	4,905,555	.0	.0	.0	17,186,227	9.3	21,828,447	9.1	17,186,227	.0
1.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	892	0.0	.0	.0
1.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
1.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
1.5	Totals.....	12,280,672	4,905,555	.0	.0	.0	17,186,227	9.3	21,829,339	9.1	17,186,227	.0
2.	All Other Governments											
2.1	Issuer Obligations.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
2.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
2.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
2.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
2.5	Totals.....	.0	.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	.0	.0	.0	0.0	1,970,776	0.8	.0	.0
3.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
3.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
3.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
3.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	1,970,776	0.8	.0	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	.0	.0	5,789	1,047,821	1,009,385	2,062,995	1.1	3,258,147	1.4	2,062,995	.0
4.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
4.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
4.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
4.5	Totals.....	.0	.0	5,789	1,047,821	1,009,385	2,062,995	1.1	3,258,147	1.4	2,062,995	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	.0	738,904	4,619,440	8,836,688	27,942,536	42,137,568	22.7	52,766,044	21.9	42,137,568	.0
5.2	Residential Mortgage-Backed Securities.....	456,764	1,163,090	253,791	19,103	.0	1,892,748	1.0	5,491,297	2.3	1,892,748	.0
5.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
5.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
5.5	Totals.....	456,764	1,901,994	4,873,231	8,855,791	27,942,536	44,030,316	23.8	58,257,341	24.2	44,030,316	.0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	12,545,536	37,625,964	53,962,014	.0	.0	104,133,514	56.2	126,648,860	52.6	25,973,422	78,160,091
6.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	25,492	0.0	.0	.0
6.3	Commercial Mortgage-Backed Securities.....	3,114,717	1,983,795	.0	.0	.0	5,098,512	2.8	10,587,012	4.4	3,114,717	1,983,795
6.4	Other Loan-Backed and Structured Securities.....	668,540	2,499,793	.0	.0	.0	3,168,333	1.7	11,080,489	4.6	1,668,492	1,499,842
6.5	Totals.....	16,328,793	42,109,552	53,962,014	.0	.0	112,400,359	60.7	148,341,853	61.6	30,756,631	81,643,728
7.	Hybrid Securities											
7.1	Issuer Obligations.....	.0	9,627,862	.0	.0	.0	9,627,862	5.2	7,146,891	3.0	9,627,862	.0
7.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
7.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
7.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
7.5	Totals.....	.0	9,627,862	.0	.0	.0	9,627,862	5.2	7,146,891	3.0	9,627,862	.0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
8.2	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
8.3	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
8.4	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
8.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0

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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	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	24,826,208	52,898,285	58,587,243	9,884,509	28,951,921	175,148,166	94.5	.XXX	.XXX	96,988,074	78,160,091
9.2	Residential Mortgage-Backed Securities.....	456,764	1,163,090	253,791	19,103	0	1,892,748	1.0	.XXX	.XXX	1,892,748	0
9.3	Commercial Mortgage-Backed Securities.....	3,114,717	1,983,795	0	0	0	5,098,512	2.8	.XXX	.XXX	3,114,717	1,983,795
9.4	Other Loan-Backed and Structured Securities.....	668,540	2,499,793	0	0	0	3,168,333	1.7	.XXX	.XXX	1,668,492	1,499,842
9.5	Totals.....	29,066,229	58,544,963	58,841,034	9,903,612	28,951,921	185,307,759	100.0	.XXX	.XXX	103,664,031	81,643,728
9.6	Line 9.5 as a % of Col. 6.....	15.7	31.6	31.8	5.3	15.6	100.0	.XXX	.XXX	.XXX	55.9	44.1
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	19,738,205	58,273,027	95,559,453	4,027,342	36,021,138	.XXX	.XXX	213,619,165	88.7	103,669,094	109,950,070
10.2	Residential Mortgage-Backed Securities.....	1,038,427	2,672,257	1,268,584	470,887	67,526	.XXX	.XXX	5,517,681	2.3	5,517,680	0
10.3	Commercial Mortgage-Backed Securities.....	1,384,577	5,591,445	3,610,990	0	0	.XXX	.XXX	10,587,012	4.4	8,085,360	2,501,651
10.4	Other Loan-Backed and Structured Securities.....	928,062	10,152,427	0	0	0	.XXX	.XXX	11,080,489	4.6	9,580,723	1,499,765
10.5	Totals.....	23,089,271	76,689,156	100,439,027	4,498,229	36,088,664	.XXX	.XXX	240,804,347	100.0	126,852,857	113,951,486
10.6	Line 10.5 as a % of Col. 8.....	9.6	31.8	41.7	1.9	15.0	.XXX	.XXX	100.0	.XXX	52.7	47.3
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	23,710,521	16,275,449	18,165,675	9,884,510	28,951,921	96,988,076	52.3	103,669,094	43.1	96,988,076	.XXX
11.2	Residential Mortgage-Backed Securities.....	456,764	1,163,090	253,791	19,103	0	1,892,748	1.0	5,517,680	2.3	1,892,748	.XXX
11.3	Commercial Mortgage-Backed Securities.....	3,114,717	0	0	0	0	3,114,717	1.7	8,085,360	3.4	3,114,717	.XXX
11.4	Other Loan-Backed and Structured Securities.....	668,540	999,952	0	0	0	1,668,492	0.9	9,580,723	4.0	1,668,492	.XXX
11.5	Totals.....	27,950,542	18,438,491	18,419,466	9,903,613	28,951,921	103,664,033	55.9	126,852,857	52.7	103,664,033	.XXX
11.6	Line 11.5 as a % of Col. 6.....	27.0	17.8	17.8	9.6	27.9	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	15.1	10.0	9.9	5.3	15.6	55.9	.XXX	.XXX	.XXX	55.9	.XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	1,115,687	36,622,836	40,421,568	0	0	78,160,091	42.2	109,950,070	45.7	.XXX	78,160,091
12.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	.XXX	0
12.3	Commercial Mortgage-Backed Securities.....	0	1,983,795	0	0	0	1,983,795	1.1	2,501,651	1.0	.XXX	1,983,795
12.4	Other Loan-Backed and Structured Securities.....	0	1,499,842	0	0	0	1,499,842	0.8	1,499,765	0.6	.XXX	1,499,842
12.5	Totals.....	1,115,687	40,106,473	40,421,568	0	0	81,643,728	44.1	113,951,486	47.3	.XXX	81,643,728
12.6	Line 12.5 as a % of Col. 6.....	1.4	49.1	49.5	0.0	0.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.6	21.6	21.8	0.0	0.0	44.1	.XXX	.XXX	.XXX	.XXX	44.1

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	13,056,144	13,056,144	0	0	0
2. Cost of short-term investments acquired.....	97,420,096	97,420,096	0	0	0
3. Accrual of discount.....	2,331	2,331	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	3,563	3,563	0	0	0
6. Deduct consideration received on disposals.....	99,574,618	99,574,618	0	0	0
7. Deduct amortization of premium.....	1,700	1,700	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,905,816	10,905,816	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	10,905,816	10,905,816	0	0	0

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

\$110

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	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	2,617,500	2,617,500	.0
2. Cost of cash equivalents acquired.....	2,990,922,500	2,990,922,500	.0
3. Accrual of discount.....	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0
6. Deduct consideration received on disposals.....	2,983,115,000	2,983,115,000	.0
7. Deduct amortization of premium.....	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,425,000	10,425,000	.0
11. Deduct total nonadmitted amounts.....	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	10,425,000	10,425,000	.0

(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

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Unaffiliated																			
	Eagle Point Partners LP.....	.....	Greenwich.....	CT....	Eagle Point Credit Management LLC.....	.....	09/01/2015	0	14,932,093	13,974,272	13,974,272	(957,821)	0	0	0	0	0	0	0.000
	AG Direct LLP.....	.....	Wilmington.....	DE....	AG Direct Lending Fund GP, LLC.....	.....	06/04/2015	0	1,375,000	1,374,907	1,374,907	(93)	0	0	0	0	0	3,625,000	0.000
4299999. Total - Any Other Class of Asset - Unaffiliated.....									16,307,093	15,349,179	15,349,179	(957,914)	0	0	0	0	0	3,625,000	XXX
Any Other Class of Assets - Affiliated																			
	DESRI Northstar Financing LLC.....	.....	New York.....	NY....	DESRI Northstar Financing LLC.....	.....	04/22/2015	0	6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	0.000
4399999. Total - Any Other Class of Asset - Affiliated.....									6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									16,307,093	15,349,179	15,349,179	(957,914)	0	0	0	0	0	3,625,000	XXX
4599999. Subtotal - Affiliated.....									6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	XXX
4699999. Totals.....									22,807,093	21,849,179	21,849,179	(957,914)	0	0	0	0	0	3,625,000	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Unaffiliated										
	Eagle Point Partners LP.....	Greenwich.....	CT.....	Eagle Point Credit Management LLC.....	09/01/2015.....	0	10,186,000	4,746,093	0	0.000
	AG Direct LLP.....	Wilmington.....	DE.....	AG Direct Lending Fund GP, LLC.....	06/04/2015.....	0	625,000	750,000	0	0.000
4299999. Total - Any Other Class of Assets - Unaffiliated.....							10,811,000	5,496,093	0	XXX
Any Other Class of Assets - Affiliated										
	DESRI Northstar Financing LLC.....	New York.....	NY.....	DESRI Northstar Financing LLC.....	04/22/2015.....	0	5,000,000	1,500,000	0	0.000
4399999. Total - Any Other Class of Assets - Affiliated.....							5,000,000	1,500,000	0	XXX
4499999. Subtotal - Unaffiliated.....							10,811,000	5,496,093	0	XXX
4599999. Subtotal - Affiliated.....							5,000,000	1,500,000	0	XXX
4699999. Totals.....							15,811,000	6,996,093	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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				Dates		
						3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	Bond CHAR	NAIC Designation	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	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																									
912828	L6	5	UNITED STATES TREASURY NOTE.....	SD..	..	1	904,187	98.321	884,889	900,000	903,991	0	(196)	0	1.375	1.270	MS.....	3,144	0	10/02/2015.	09/30/2020.				
912828	M7	2	UNITED STATES TREASURY NOTE.....	..	..	1	1,996,647	99.731	1,994,620	2,000,000	1,996,699	0	52	0	0.875	0.960	MN.....	1,530	0	12/18/2015.	11/30/2017.				
912828	PS	3	UNITED STATES TREASURY NOTES.....	SD..	..	1	1,366,626	100.137	1,376,884	1,375,000	1,374,855	0	1,763	0	2.000	2.130	JJ.....	11,508	27,500	02/23/2011.	01/31/2016.				
912828	TW	0	US TREASURY N/B.....	SD..	..	1	2,013,054	99.489	1,989,780	2,000,000	2,004,866	0	(2,634)	0	0.750	0.610	AO.....	2,555	15,000	11/15/2012.	10/31/2017.				
0199999. U.S. Government - Issuer Obligations.....							6,280,514	XXX	6,246,173	6,275,000	6,280,411	0	(1,015)	0	XXX	XXX	XXX	18,737	42,500	XXX	XXX				
0599999. Total - U.S. Government.....							6,280,514	XXX	6,246,173	6,275,000	6,280,411	0	(1,015)	0	XXX	XXX	XXX	18,737	42,500	XXX	XXX				
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
64084F	JS	1	NESHAMINY PA SCH DIST.....	.....	.....1	1FE	1,057,620	...109.106	1,091,060	1,000,000	1,053,610	0	(4,010)	0	4.000	3.220	MN.....	6,667	20,222	04/23/2015.	11/01/2028.				
949493	WD	8	WELLESLEY MA.....	.....	.....1	1FE	1,009,860	...106.626	1,066,260	1,000,000	1,009,385	0	(475)	0	4.000	3.880	JD.....	3,333	19,778	05/28/2015.	06/01/2041.				
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							2,067,480	XXX	2,157,320	2,000,000	2,062,995	0	(4,485)	0	XXX	XXX	XXX	10,000	40,000	XXX	XXX				
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....							2,067,480	XXX	2,157,320	2,000,000	2,062,995	0	(4,485)	0	XXX	XXX	XXX	10,000	40,000	XXX	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																									
13033F	ZZ	2	CALIFORNIA ST HLTH FACS FING A.....	.....	.....1	1FE	1,292,325	...108.319	1,624,785	1,500,000	1,313,784	0	5,030	0	5.000	6.100	FA.....	28,333	75,000	04/05/2011.	08/15/2038.				
13033F	Q3	7	CALIFORNIA ST HLTH FACS FING A.....	.....	.....1	1FE	5,190,976	...103.277	5,189,669	5,025,000	5,058,181	0	(36,627)	0	5.000	4.220	MN.....	32,104	251,250	02/21/2012.	11/15/2042.				
13033F	Q4	5	CALIFORNIA ST HLTH FACS FING A.....	SD..	1	1FE	1,641,866	...103.571	1,967,849	1,900,000	1,654,064	0	2,856	0	5.250	6.210	MN.....	12,746	99,750	04/06/2011.	11/15/2046.				
130685	2D	1	CALIFORNIA ST PUBLIC WKS BRD L.....	.....	.....1	1FE	2,079,760	...118.233	2,364,660	2,000,000	2,053,926	0	(7,322)	0	5.000	4.500	AO.....	25,000	100,000	03/23/2012.	04/01/2028.				
130911	2H	2	CALIFORNIA ST STWD CMNTYS DEV.....	.....	.....1	1FE	1,821,220	...100.683	2,013,680	2,000,000	1,831,406	0	2,402	0	5.250	5.870	MS.....	35,000	105,000	05/18/2011.	03/01/2045.				
134041	FC	1	CAMPBELL & KENTON CNTYS KY SAN.....	.....	.....1	1FE	678,047	...104.438	699,735	670,000	672,813	0	(1,011)	0	4.375	4.200	FA.....	12,214	29,313	04/30/2010.	08/01/2018.				
19648A	DH	5	COLORADO ST HLTH FACS AUTH REV.....	.....	.....1	1FE	1,941,160	...101.579	2,031,580	2,000,000	1,945,612	0	1,020	0	5.000	5.190	MS.....	33,333	100,000	05/18/2011.	09/01/2041.				
20775B	2E	5	CONNECTICUT ST HSG FIN AUTH HS.....	.....	.....1	1FE	2,500,000	...101.417	2,535,425	2,500,000	2,500,000	0	0	0	4.150	4.150	MN.....	13,257	103,750	05/07/2014.	11/15/2044.				
373511	GP	3	GEORGIA ST HGR EDU FACS AUTH R.....	.....	.....1	1FE	1,100,243	...102.804	1,151,405	1,120,000	1,100,545	0	302	0	4.125	4.240	JD.....	2,053	23,870	05/29/2015.	06/15/2040.				
454795	BT	1	INDIANA ST HLTH & EDUCTNL FAC.....	.....	.....1	1FE	1,970,060	...103.455	2,069,100	2,000,000	1,972,731	0	620	0	5.000	5.100	MN.....	12,778	100,000	06/13/2011.	11/15/2039.				
531127	AC	2	LIBERTY DEV CORP NY REVENUE.....	.....	.....1	1FE	3,382,995	...120.633	4,222,155	3,500,000	3,395,382	0	2,878	0	5.250	5.500	AO.....	45,938	183,750	04/05/2011.	10/01/2035.				
575579	RS	8	MASSACHUSETTS BAY MA TRANSPRTN.....	.....	.....1	1FE	69,294	...110.061	71,540	65,000	66,091	0	(405)	0	5.000	4.280	JJ.....	1,625	3,250	08/02/2006.	07/01/2020.				
57586E	NK	3	MASSACHUSETTS ST HLTH & EDUCTN.....	.....	.....1	1FE	2,003,920	...111.223	2,224,460	2,000,000	2,001,905	0	(487)	0	5.000	4.970	JJ.....	50,000	100,000	06/28/2011.	07/01/2039.				
584521	EF	1	MED CENTER GA HOSP AUTH.....	.....	.....1	1FE	1,318,275	...107.261	1,608,915	1,500,000	1,328,283	0	2,378	0	5.000	5.830	FA.....	31,250	75,000	05/24/2011.	08/01/2045.				
59333P	R7	5	MIAMI-DADE CNTY FL AVIATION RE.....	.....	.....1	1FE	1,121,001	...112.823	1,184,652	1,050,000	1,118,224	0	(2,777)	0	5.000	4.180	AO.....	13,125	12,104	06/10/2015.	10/01/2038.				
59465H	DM	5	MICHIGAN ST HOSP FIN AUTH.....	.....	.....1	1FE	2,578,699	...103.516	2,598,252	2,510,000	2,523,773	0	(15,152)	0	5.250	4.600	MN.....	16,838	131,775	02/10/2012.	11/15/2046.				
677561	FV	9	OHIO ST HOSP FAC REVENUE.....	.....	.....1	1FE	2,068,340	...112.633	2,252,660	2,000,000	2,030,318	0	(9,157)	0	5.500	4.950	JJ.....	55,000	110,000	06/21/2011.	01/01/2039.				
686432	AR	6	ORLANDO FL CONTRACT TOURIST DE.....	.....	.....1	1FE	561,160	...119.839	599,195	500,000	552,491	0	(5,271)	0	5.250	3.770	MN.....	4,375	26,250	04/03/2014.	11/01/2031.				
709224	CT	4	PENNSYLVANIA ST TURNPIKE COMM.....	.....	.....1	1FE	1,343,450	...112.134	1,401,675	1,250,000	1,331,516	0	(7,429)	0	5.000	4.110	JD.....	5,208	62,500	05/01/2014.	12/01/2044.				
79575E	AR	9	SALT VERDE AZ FINANCIAL CORP S.....	.....	.....2	2FE	2,995,510	...116.925	4,092,375	3,500,000	3,061,983	0	15,639	0	5.000	6.250	JD.....	14,583	175,000	04/05/2011.	12/01/2032.				
87638Q	FT	1	TARRANT CNTY TX CULTURAL EDU F.....	.....	.....1	1FE	2,020,940	...113.630	2,272,620	2,000,000	2,013,023	0	(1,874)	0	5.000	4.870	MN.....	12,778	100,000	06/08/2011.	11/15/2030.				
919112	DT	6	VALDOSTA & LOWNDES CNTY GA HOS.....	.....	.....1	1FE	2,672,950	...110.431	2,760,775	2,500,000	2,611,518	0	(16,867)	0	5.000	4.120	AO.....	31,250	125,000	02/17/2012.	10/01/2041.				
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							42,352,191	XXX	46,937,162	43,090,000	42,137,569	0	(71,254)	0	XXX	XXX	XXX	488,788	2,092,562	XXX	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																									
31294K	ZF	5	FEDERAL HOME LOAN MTG CORP #E01642.....	.....	.....1	1FE	94,375	...104.626	99,222	94,835	94,559	0	144	0	5.000	5.070	MON..	395	4,742	06/21/2004.	05/01/2019.				
31294K	ZT	5	FEDERAL HOME LOAN MTG CORP #E01654.....	.....	.....1	1FE	43,458	...104.626	45,682	43,662	43,538	0	64	0	5.000	5.060	MON..	182	2,183	06/09/2004.	06/01/2019.				
3136AD	DN	6	FANNIE MAE 13-33 DP.....	.....	.....1	1FE	742,387	...95.792	756,544	789,774	748,010	0	12,386	0	2.000	3.550	MON..	1,316	15,795	02/19/2014.	08/25/2042.				
3136AG	MS	8	FANNIE MAE 13-108 BA.....	.....	.....1	1FE	1,014,791	...101.361	1,003,515	990,040	1,006,641	0	(8,097)	0	3.000	2.190	MON..	2,475	29,701	02/19/2014.	03/25/2037.				
3138MK	5J	1	FEDERAL NATIONAL MTG ASSOC #AQ4448.....	.....	.....1	1FE	0	0.000	0	0	0	0	0	0	3.000	0.000	MON..	9	0	11/30/2012.	11/01/2042.				
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....							1,895,011	XXX	1,904,963	1,918,311	1,892,748	0	4,497	0	XXX	XXX	XXX	4,377	52,421	XXX	XXX				

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					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond			NAIC																Rate Used to Obtain Fair Value	Fair 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	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	CHAR	Designation	Actual Cost	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	Acquired	Stated Contractual Maturity Date	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						44,247,202	XXX	48,842,125	45,008,311	44,030,317	.0	(66,757)	.0	.0	XXX	XXX	XXX	.493,165	2,144,983	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
004403	AF	8	ACE CASH EXPRESS INC.....			1	4FE	2,247,995	36,000	820,080	2,278,000	820,080	(788,253)	2,343	.0	.0	11.000	11.210	FA	104,408	250,580	04/27/2012.	02/01/2019.
01950E	AT	4	ALLIED SECURITY HLDS TL 2L.....			13	5FE	1,202,579	93,250	1,121,941	1,203,154	1,121,941	(68,371)	(165)	.0	.0	8.000	8.060	MJSD.	267	97,469	04/22/2015.	08/13/2021.
02153L	AA	2	ALTERRA FINANCE LLC.....				2FE	1,005,670	111,666	1,116,660	1,000,000	1,003,128	.0	(552)	.0	.0	6.250	6.170	MS	15,799	62,500	09/27/2010.	09/30/2020.
03759D	AB	4	APEX TOOL GROUP LLC TL B.....			13	4FE	1,992,416	95,625	1,931,304	2,019,664	1,931,304	(39,551)	4,958	.0	.0	4.500	4.840	MON.	252	90,802	04/10/2015.	01/31/2020.
03765V	AC	4	APOLLO SECURITY (PROTECTION1) TL.....			13	4FE	958,370	97,656	940,609	963,186	940,609	(18,154)	404	.0	.0	5.000	5.160	MJSD.	134	23,545	06/19/2015.	07/01/2021.
03976G	AB	4	ARDEN GROUP TL.....			13	4Z	1,365,328	98,000	1,351,537	1,379,120	1,351,537	(17,025)	2,343	.0	.0	5.250	5.510	MON.	201	74,350	02/14/2014.	02/19/2020.
04765B	AD	4	ATKORE INTERNATIONAL TL.....			13	4FE	1,571,201	93,125	1,474,277	1,583,117	1,474,277	(85,868)	1,047	.0	.0	4.500	4.690	MJSD.	198	58,804	08/03/2015.	04/09/2021.
05543C	AC	0	BOBS DISCOUNT FURNITURE TL.....			13	4FE	1,724,026	98,125	1,726,225	1,759,210	1,726,225	21,336	4,608	.0	.0	5.250	5.660	MON.	257	93,641	02/07/2014.	02/12/2021.
05543Y	AB	4	BBB INDUSTRIES LLC.....			13	4FE	1,081,393	98,917	1,087,828	1,099,738	1,081,679	(1,737)	2,136	.0	.0	6.000	6.380	MON.	183	68,032	11/17/2014.	11/03/2021.
05745P	AD	5	BAKERCORP INTL TL.....			13	4FE	667,283	84,500	578,312	684,393	578,312	(91,144)	2,291	.0	.0	4.250	4.890	JAJO.	5,090	14,121	04/29/2015.	02/07/2020.
12670N	AB	9	CWGS GROUP TL B.....			13	4FE	1,479,405	98,458	1,471,305	1,494,348	1,471,305	(18,895)	(80)	.0	.0	5.750	5.820	MJSD.	3,580	83,939	11/15/2013.	02/20/2020.
12768Q	AB	5	CAESARS GROWTH PROPERTIES TL B.....			3	4FE	1,955,819	87,500	1,701,866	1,944,990	1,701,866	(67,672)	(1,868)	.0	.0	6.250	6.200	JAJO.	28,364	123,529	04/10/2014.	05/08/2021.
14076C	AB	9	CARAUSTAR INDUSTRIES TL.....			13	4FE	713,184	99,375	707,200	711,648	707,200	1,432	1,796	.0	.0	8.000	7.950	MJSD.	158	66,187	04/29/2013.	05/01/2019.
14076C	AE	3	CARAUSTAR INDUSTRIES TL B.....			13	4FE	797,409	99,000	814,439	822,665	800,983	.0	4,036	.0	.0	8.000	8.910	MJSD.	183	59,277	02/23/2015.	05/01/2019.
17107U	AC	3	CHROMAFLO TECH TL B.....			13	4FE	304,959	95,500	294,549	308,428	294,549	(10,684)	310	.0	.0	4.500	4.790	MJSD.	39	11,452	02/24/2015.	12/02/2019.
21036P	AD	0	CONSTELLATION BRANDS INC.....				3FE	1,037,500	103,500	1,035,000	1,000,000	1,004,849	.0	(6,916)	.0	.0	7.250	6.490	MS	24,167	72,500	07/23/2010.	09/01/2016.
24228H	AE	8	DEALER TIRE TL B.....			13	4FE	838,084	99,875	845,491	846,549	838,969	.0	961	.0	.0	5.500	5.740	MJSD.	129	40,190	12/17/2014.	12/22/2021.
28501K	AK	6	ELECTRICAL COMPONENTS TL B.....			13	4FE	560,795	99,250	558,372	562,591	558,372	(2,446)	36	.0	.0	5.750	5.840	MJSD.	90	18,184	08/05/2015.	05/28/2021.
29089C	AG	1	EMERALD PERFORMANC TL 2L.....			13	5FE	614,260	94,083	586,715	623,614	586,715	(28,139)	594	.0	.0	7.750	8.130	MON.	134	37,923	03/13/2015.	08/01/2022.
30068H	AF	5	EXCELITAS TECH TL.....			13	4FE	471,531	88,125	419,734	476,294	419,734	(51,403)	442	.0	.0	6.000	6.220	MJSD.	79	29,045	10/25/2013.	11/02/2020.
360271	AJ	9	FULTON FINANCIAL CORP.....				2FE	2,492,700	99,058	2,476,450	2,500,000	2,493,125	.0	425	.0	.0	4.500	4.530	MN	14,375	56,250	06/08/2015.	11/15/2024.
43134L	AG	7	HILEX POLY CO TL B.....			13	4FE	1,761,221	99,550	1,771,006	1,779,012	1,762,551	9,998	1,451	.0	.0	6.000	6.220	JAJO.	27,278	83,614	12/04/2014.	12/05/2021.
43134T	AB	1	HILEX POLY CO TL 2L.....			13	5FE	783,105	95,250	739,150	776,010	739,150	(42,926)	(1,029)	.0	.0	9.750	9.640	JAJO.	19,336	21,249	09/21/2015.	06/05/2022.
43455J	AJ	7	HOFFMASTER GROUP INC TL.....			13	4FE	866,249	98,167	857,860	873,879	857,860	(5,508)	1,206	.0	.0	5.250	5.480	MON.	127	46,516	07/31/2014.	05/09/2020.
45672U	AB	1	GEMINI HDPE TL.....			13	4FE	569,991	98,625	564,979	572,856	564,979	14,661	390	.0	.0	4.750	4.890	JAJO.	4,762	27,513	07/24/2014.	08/06/2021.
45690D	AB	7	INFILTRATOR SYSTEMS TL.....			13	4FE	859,540	99,250	857,380	863,859	857,380	(2,160)	22	.0	.0	5.250	5.370	MJSD.	126	25,448	05/21/2015.	05/27/2022.
47117F	AG	2	JASON INC TL.....			13	4FE	1,462,236	93,500	1,387,094	1,483,523	1,387,094	(74,178)	1,456	.0	.0	5.500	5.850	MJSD.	227	67,939	12/01/2015.	06/30/2021.
47117F	AK	3	JASON INC (SAWMILL) TL 2L.....			13	5FE	456,250	78,000	390,000	500,000	390,000	(67,773)	1,523	.0	.0	9.000	10.960	MJSD.	125	17,707	07/31/2015.	06/30/2022.
47579S	AP	5	JELD-WEN INC TL B.....			13	4FE	1,255,787	98,917	1,254,734	1,268,472	1,254,734	(749)	1,395	.0	.0	5.250	5.470	MJSD.	185	70,659	09/24/2014.	10/15/2021.
49387T	AR	7	KIK CUSTOM PRODUCTS TL B.....			13	4FE	1,659,792	96,750	1,644,884	1,700,139	1,644,884	(16,493)	1,683	.0	.0	6.000	6.510	FMAN.	9,917	2,439	10/21/2015.	08/26/2022.
50209R	AE	4	LM US MEMBER TL 2L.....			13	5FE	945,738	99,417	942,581	948,108	942,581	(3,627)	(306)	.0	.0	8.250	8.400	JAJO.	13,688	41,124	04/14/2015.	01/25/2021.
60001P	AB	3	CSM BAKERY SUPPLIES TL B.....			13	4FE	463,616	97,375	456,006	468,299	456,006	(1,331)	784	.0	.0	5.000	5.250	JAJO.	5,724	23,877	07/30/2014.	07/03/2020.
64072U	AB	8	CSC HOLDINGS (NEPTUNE) TL B.....			13	3FE	3,461,380	99,719	3,478,616	3,488,418	3,458,338	(4,040)	998	.0	.0	5.000	5.190	JAJO.	40,698	7,320	10/07/2015.	10/09/2022.
64887R	AB	0	TRIDENT USA HEALTH TLL B.....			13	4FE	282,407	95,400	282,407	296,024	282,407	6,598	(51)	13,870	.0	6.500	6.500	MJSD.	53	19,846	08/12/2013.	07/31/2019.
68245J	AB	6	ONEBEACON US HOLDINGS IN.....				2FE	3,027,510	100,510	3,015,300	3,000,000	3,020,161	.0	(2,462)	.0	.0	4.600	4.480	MN	19,933	138,000	11/07/2012.	11/09/2022.
68347R	AC	3	OPAL ACQ ONE CALL MED TL 1LIEN.....			13	4FE	1,927,226	80,833	1,572,743	1,945,669	1,572,743	(350,287)	1,816	.0	.0	5.000	5.190	MJSD.	270	98,635	12/11/2013.	11/27/2020.
72108P	AB	0	PIKE CORP TL.....			13	4FE	844,832	99,000	844,832	853,365	844,832	(882)	1,670	.0	.0	5.500	5.740	MON.	130	51,960	10/03/2014.	12/22/2021.
74339M	AC	2	PROLAMPAC INTERMEDIATE TL.....			13	4FE	1,976,701	97,750	1,951,743	1,996,668	1,951,743	(25,770)	859	.0	.0	5.000	5.220	FMAN.	9,706	25,266	08/06/2015.	08/18/2022.
74339M	AE	8	PROLAMPAC INTERMEDIATE TL 2L.....			13	5FE	591,409	89,500	545,682	609,700	545,682	(46,367)	640	.0	.0	9.250	9.870	FMAN.	5,483	13,473	08/06/2015.	06/30/2023.
74756E	AM	2	GENERATION BRANDS (QUALITY HOME) TL B.....			3	4FE	1,894,889	99,917	1,911,372	1,912,960	1,899,667	14,618	2,509	.0	.0	7.750	8.040	MJSD.	412	150,316	01/06/2014.	12/17/2018.
749607	AC	1	RLJ CORP.....				2FE	5,026,350	103,297	5,164,870	5,000,000	5,021,337	.0	(2,240)	.0	.0	4.875	4.800	MS	71,771	243,750	09/26/2013.	09/15/2023.

E10.1

SCHEDULE D - PART 1

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

E10.2

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	For ei g n Bond CHAR	NAIC Design- ation	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	Acquired	Stated Contractual Maturity Date
76970M	AG	2	ROAD INFRASTRUCTURE TL B.....	.....	.....13	4FE	1,370,076	96.667	1,349,690	1,396,226	1,349,690	(20,365)	3,210	0	0	4.250	4.660	MON...	165	46,942	04/20/2015.	03/31/2021.
76970M	AK	3	ROAD INFRASTRUCTURE TL C.....	.....	.....13	5FE	545,007	92.000	553,637	601,779	548,602	(1,186)	4,781	0	0	7.750	9.830	MON...	130	36,629	04/10/2015.	09/30/2021.
78028Y	AB	5	ROYAL ADHESIVES TL.....	.....	.....13	4FE	176,719	98.063	174,167	177,608	174,167	(2,607)	59	0	0	4.500	4.630	MJSD..	22	7,961	06/12/2015.	06/20/2022.
81732L	AL	2	SEQUA CORP TL B.....	.....	.....13	5FE	2,713,697	68.917	1,897,172	2,752,837	1,897,172	(784,404)	9,418	0	0	5.250	5.720	JAJO.....	28,503	144,787	03/04/2015.	06/19/2017.
82379W	AM	2	SHERIDAN INVEST SIP TL B2.....	.....	.....13	5FE	203,656	58.833	135,720	230,687	135,720	(72,468)	4,806	0	0	4.250	7.250	MJSD..	681	9,405	03/06/2015.	10/01/2019.
82382F	AH	5	SHERIDAN PROD SPP 1-A TL B2.....	.....	.....13	5FE	26,986	58.833	17,984	30,568	17,984	(9,603)	637	0	0	4.250	7.250	MJSD..	90	1,154	03/06/2015.	10/01/2019.
82382G	AH	3	SHERIDAN PROD SPP 1-M TL B2.....	.....	.....13	5FE	16,483	58.833	10,985	18,671	10,985	(5,865)	389	0	0	4.250	7.250	MJSD..	55	705	03/06/2015.	10/01/2019.
83547U	AG	4	SONNEBORN US TL.....	.....	.....13	4FE	211,904	99.208	210,753	212,435	210,753	(1,151)	5	0	0	4.750	4.900	MJSD..	28	10,527	12/09/2014.	12/10/2020.
83547U	AH	2	SONNEBORN BV TL.....	.....	.....R	13	4FE	37,395	99.208	37,192	37,192	(203)	1	0	0	4.750	4.900	MJSD..	5	1,858	12/09/2014.	12/10/2020.
85208B	AB	2	SPRINT INDUSTRIAL TL.....	.....	.....3	5FE	637,837	84.000	541,195	644,280	541,195	(68,246)	653	0	0	7.000	7.250	MJSD..	125	45,726	05/10/2013.	05/14/2019.
85527P	AB	5	HANSON BUILDING PROD(STARDUST) TL B.....	.....	.....13	4FE	2,065,896	96.500	2,004,868	2,077,583	2,004,868	(61,433)	476	0	0	6.500	6.660	MJSD..	375	96,223	09/25/2015.	03/14/2022.
86880N	AP	8	SURGERY CENTER HOLDINGS TL.....	.....	.....13	4FE	1,490,592	98.583	1,475,876	1,497,090	1,475,876	13,800	787	0	0	5.250	5.410	MON...	6,331	77,706	03/04/2015.	11/03/2020.
86880N	AR	4	SURGERY CENTER HLDS TL 2L.....	.....	.....13	5FE	361,150	94.000	346,459	368,573	346,459	(9,872)	715	0	0	8.500	9.010	MON...	2,176	29,017	03/04/2015.	11/03/2021.
87258W	AB	1	TMK HAWK PARENT TL.....	.....	.....13	4FE	912,801	99.000	908,214	917,388	908,214	(2,838)	582	0	0	5.250	5.400	MJSD..	134	48,832	09/26/2014.	10/01/2021.
87262C	AL	7	TPF GENERATION HOLDINGS TL B.....	.....	.....13	4FE	1,205,121	88.000	1,088,347	1,236,758	1,088,347	(33,736)	9,197	0	0	4.750	5.640	MJSD..	163	59,562	09/19/2014.	12/31/2017.
87309L	AM	0	TWCC HOLDING CORP TL.....	.....	.....13	5FE	1,565,332	99.594	1,585,023	1,591,484	1,569,913	45,437	3,520	0	0	7.000	7.430	MON...	309	126,777	11/19/2014.	06/26/2020.
87309L	AN	8	TWCC HOLDING CORP TL.....	.....	.....13	4FE	2,924,354	99.857	2,992,375	2,996,660	2,967,564	8,766	31,814	0	0	5.750	5.950	MS.....	44,513	154,724	05/21/2015.	02/11/2020.
87978G	AD	1	TEMPLAR ENERGY TL B.....	.....	.....13	5FE	153,306	10.500	153,306	1,460,057	153,306	0	4,513	882,637	0	8.500	10.410	JAJO.....	22,408	122,239	01/30/2015.	11/25/2020.
88065V	AC	2	TENSAR CORP TL.....	.....	.....13	4FE	976,814	84.875	841,510	991,470	841,510	(55,426)	922	0	0	5.750	6.110	MJSD..	158	54,195	06/03/2015.	07/09/2021.
88354V	AB	4	THERMASYS CORP TL B.....	.....	.....13	4FE	1,523,360	86.750	1,328,029	1,530,869	1,328,029	(173,115)	1,005	0	0	5.250	5.370	MON...	5,135	81,900	09/03/2013.	05/03/2019.
90980N	AG	9	UNITED CENTRAL INDUSTRIAL TL B.....	.....	.....13	4FE	1,206,736	70.000	872,659	1,246,656	872,659	(261,487)	6,088	0	0	7.500	8.230	MON...	260	94,798	04/04/2014.	10/09/2018.
92835E	AB	3	VISKASE COS INC TL B.....	.....	.....13	4FE	646,288	94.250	618,403	656,130	618,403	(28,791)	998	0	0	4.250	4.530	MS.....	7,204	22,213	03/06/2015.	01/30/2021.
92850Q	AB	6	VIVA ALAMO TL B.....	.....	.....13	4FE	881,257	75.000	667,619	890,158	667,619	(206,244)	433	0	0	5.250	5.420	FMAN..	4,154	47,642	02/14/2014.	02/22/2021.
92939E	AE	2	WP MUSTANG HOLDINGS TL B 2L.....	.....	.....13	5FE	608,125	99.688	608,097	610,000	605,751	16,533	(207)	0	0	8.500	8.630	MJSD..	144	56,797	03/10/2015.	05/29/2022.
96758D	AT	0	WIDOPENWEST FINANCE TL B.....	.....	.....13	4FE	588,308	96.219	566,064	588,308	566,064	(22,244)	0	0	0	4.500	4.500	FMAN..	2,353	13,327	05/18/2015.	04/01/2019.
97181#	MU	4	WILMINGTON TRUST TERM LOAN.....	.....	.....12	.....	.....655,372	101.918	726,029	712,361	696,169	0	28,166	0	0	2.588	4.160	JJ.....	8,707	16,442	04/25/2012.	07/15/2017.
BL1022	96	3	CULLIGAN INTERNATIONAL TL.....	.....	.....3	5Z	2,557,809	96.500	2,509,664	2,600,688	2,509,664	(16,515)	5,691	0	0	6.250	6.680	MS.....	41,990	144,027	10/02/2015.	12/19/2017.
BL1022	98	9	CULLIGAN INTERNATIONAL TL 2L.....	.....	.....3	4Z	999,412	93.500	969,408	1,036,800	969,408	(34,068)	4,064	0	0	9.500	11.040	MJSD..	274	45,321	09/01/2015.	06/19/2018.
BL1591	93	4	VARSITY BRANDS (HERCULES) TL B.....	.....	.....13	4FE	992,910	98.917	991,453	1,002,308	991,453	(1,457)	94	0	0	5.000	5.280	MJSD..	2,923	52,985	05/26/2015.	12/10/2021.
88156L	AC	4	TERVITA CORP.....	.....	.....A	1	5FE	1,261,790	62.000	889,080	1,434,000	(408,630)	35,920	0	0	8.000	12.010	MN.....	14,659	114,720	01/29/2015.	11/15/2018.
C7030J	AB	0	OSUM PRODUCTION TL.....	.....	.....A	13	4FE	524,370	58.000	524,370	904,086	0	0	198,899	0	6.500	6.820	MJSD..	163	59,582	07/30/2014.	07/31/2020.
C8843Q	AB	9	TERVITA CORP TL B.....	.....	.....A	13	5FE	1,019,928	76.625	848,151	1,106,885	(150,829)	41,314	0	0	6.250	9.310	JAJO.....	16,911	47,869	09/02/2015.	05/15/2018.
00110#	AC	7	AES PUERTO RICO.....	.....	.....F	.....	....2,530,401	85.000	2,530,401	2,976,942	2,530,401	0	0	0	0	2.731	4.100	MJSD..	226	65,957	04/25/2012.	12/31/2017.
46645M	AB	1	JET SUPPORT SERVICES TL B.....	.....	.....E	13	4Z	1,102,420	93.000	1,051,539	1,130,688	(52,424)	1,881	0	0	7.500	8.130	MJSD..	7,302	20,818	08/25/2015.	08/31/2021.
614810	AB	5	MONTPELIER RE HOLDINGS L.....	.....	.....F	.....	....3,008,010	101.649	3,049,470	3,000,000	3,005,823	0	(723)	0	0	4.700	4.660	AO.....	29,767	141,000	10/02/2012.	10/15/2022.
			AES PUERTO RICO.....	.....	.....F	.....	....271,959	85.000	271,959	319,952	271,959	0	0	0	0	2.268	3.920	FMAN..	746	6,981	04/25/2012.	12/31/2017.
D5929G	AB	3	ORION ENGINEERED CARBONS TL B.....	.....	.....F	13	3FE	894,124	99.625	899,769	903,156	895,266	1,597	0	0	5.000	5.210	MJSD..	125	45,785	08/07/2014.	07/25/2021.
G2925*	AA	9	ECOELECTRICA LP.....	.....	.....F	.....	....1,115,687	85.000	1,115,687	1,312,573	1,115,687	0	0	0	0	2.250	5.210	MJSD..	10,145	19,285	04/25/2012.	06/16/2016.
L2465B	AJ	5	DELTA 2 LUX SARL (F1) TL B.....	.....	.....F	13	4FE	367,625	96.453	357,195	370,331	(3,762)	192	0	0	4.750	4.900	JD.....	49	36,817	08/19/2014.	07/30/2021.
L3434L	AC	4	EVERGREEN SKILLS (SKILLSOFT) TL.....	.....	.....F	13	4FE	957,843	77.000	748,708	972,348	(202,711)	1,341	0	0	5.750	5.970	JJ.....	23,917	56,999	09/23/2014.	04/28/2021.
L3462M	AB	9	EXPRO FINSERVICES TL B.....	.....	.....F	13	4FE	1,639,162	66.417	1,335,806	2,011,241	(303,355)	0	0	0	5.750	6.050	JAJO.....	29,233	97,849	08/12/2014.	09/02/2021.
L7256G	AD	9	OXA SARL TL B2.....	.....	.....F	13	4FE	1,088,256	95.750	1,067,188	1,114,557	(1,666)	4,688	0	0	4.250	4.810	JAJO.....	11,579	43,249	10/24/2014.	01/15/2020.

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					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Foreign Bond CHAR	NAIC Designation	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	Acquired	Stated Contractual Maturity Date	
L9308U	AC	4	TRAVELPORT FINANCE LUX SARL TL B.....			F	13	4FE	614,434	...97.656	601,719	616,162	601,719	(11,156)	35	0	0	5.750	...5.860	FMAN.	4,822	43,050	08/19/2014.	09/02/2021.
3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									XXX	94,166,073	103,884,512	93,708,516	(4,786,111)	240,525	1,095,406	0	XXX	XXX	XXX	757,197	5,059,453	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
36190S	AA	0	GP PORTFOLIO TRUST 14-GPP A.....			..	3	1FM	1,985,043	...99.622	1,975,687	1,983,184	1,983,795	0	(914)	0	0	1.280	1.270	MON...	1,199	22,814	04/25/2014.	02/15/2027.
50179M	AE	1	LB-UBS COMM MTG TR 06 C6 A4.....			..	1	1FM	1,204,063	...101.355	2,004,728	1,977,927	1,887,368	0	141,080	0	0	5.372	...13.620	MON...	5,903	106,573	11/25/2008.	09/15/2039.
52108R	AE	2	LB-UBS COMM MTG TR 06 C4 A4.....			..	1	1FM	1,055,637	...100.660	1,246,628	1,238,454	1,227,349	0	35,602	0	0	6.027	...8.840	MON...	4,004	73,202	05/05/2009.	06/15/2038.
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									XXX	5,227,043	5,199,565	5,098,512	0	175,768	0	0	XXX	XXX	XXX	11,106	202,589	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
139742	AC	4	CAPITAL AUTO RECEIVABLES ASSET 13-2 A3.....			..	1	1FE	668,433	...99.988	668,470	668,551	668,540	0	(332)	0	0	1.240	1.240	MON...	253	8,290	06/20/2013.	10/20/2017.
50116P	AD	2	KUBOTA CREDIT OWNER TRUST 14-1A A4.....			..	1	1FE	1,499,716	...99.404	1,491,060	1,500,000	1,499,842	0	77	0	0	1.670	1.670	MON...	1,113	25,050	04/15/2014.	07/15/2020.
92867R	AD	1	VOLKSWAGEN AUTO LOAN ENHANCED 14-1 A4.....			..	1	1FE	999,911	...98.405	984,050	1,000,000	999,952	0	25	0	0	1.450	1.450	MON...	443	14,500	04/23/2014.	09/21/2020.
3599999 Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									XXX	3,143,580	3,168,551	3,168,334	0	(230)	0	0	XXX	XXX	XXX	1,809	47,840	XXX	XXX	
3899999 Total - Industrial & Miscellaneous (Unaffiliated).....									XXX	102,536,696	112,252,628	101,975,362	(4,786,111)	416,063	1,095,406	0	XXX	XXX	XXX	770,112	5,309,882	XXX	XXX	
Hybrid Securities - Issuer Obligations																								
46625H	HA	1	JPMORGAN CHASE & CO.....			..	1	2FE	7,262,500	...101.800	7,126,000	7,000,000	7,106,325	0	(40,566)	0	0	7.900	7.180	AO.....	93,703	553,000	08/24/2011.	04/29/2049.
59156R	BP	2	METLIFE INC.....			..	1	2FE	2,521,875	...101.750	2,543,750	2,500,000	2,521,533	0	(338)	0	0	5.250	...5.030	JD.....	5,833	70,729	11/23/2015.	12/29/2049.
4299999 Hybrid Securities - Issuer Obligations.....									XXX	9,669,750	9,500,000	9,627,858	0	(40,904)	0	0	XXX	XXX	XXX	99,536	623,729	XXX	XXX	
4899999 Total - Hybrid Securities.....									XXX	9,669,750	9,500,000	9,627,858	0	(40,904)	0	0	XXX	XXX	XXX	99,536	623,729	XXX	XXX	
Totals																								
7799999 Total - Issuer Obligations.....									XXX	159,176,478	164,749,512	153,817,349	(4,786,111)	122,867	1,095,406	0	XXX	XXX	XXX	1,374,258	7,858,244	XXX	XXX	
7899999 Total - Residential Mortgage-Backed Securities.....									XXX	1,895,011	1,904,963	1,918,311	1,892,748	0	4,497	0	XXX	XXX	XXX	4,377	52,421	XXX	XXX	
7999999 Total - Commercial Mortgage-Backed Securities.....									XXX	4,244,743	5,227,043	5,199,565	5,098,512	0	175,768	0	XXX	XXX	XXX	11,106	202,589	XXX	XXX	
8099999 Total - Other Loan-Backed and Structured Securities.....									XXX	3,168,060	3,143,580	3,168,551	3,168,334	0	(230)	0	XXX	XXX	XXX	1,809	47,840	XXX	XXX	
8399999 Grand Total - Bonds.....									XXX	169,452,064	175,035,939	163,976,943	(4,786,111)	302,902	1,095,406	0	XXX	XXX	XXX	1,391,550	8,161,094	XXX	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	21
				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	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
054937	20	6	BB&T CORPORATION 5.85%.....			23,000,000	25.00	0.000	607,660	26.420	607,660	584,920	0	25,228	0	22,740	0	0	22,740	0	P2LFE	03/19/2015
054937	80	0	BB&T CORPORATION 5.200000%.....			120,000,000	25.00	0.000	3,030,000	25.250	3,030,000	3,003,600	0	156,000	0	274,800	0	0	274,800	0	P2LFE	05/07/2013
060505	68	2	BANK OF AMERICA CORP 7.25%.....			8,000,000	1,000.00	1,007.440	8,059,520	1,093.270	8,746,160	8,059,520	145,000	580,000	0	0	0	0	0	0	P3LFE	06/02/2011
064058	20	9	BANK OF NEW YORK MELLON 5.2%.....			23,500,000	25.00	0.000	606,770	25.820	606,770	576,220	0	22,913	0	30,550	0	0	30,550	0	P2LFE	03/06/2015
084423	40	9	BERKLEY (WR) CORPORATION 5.625000%.....			80,000,000	25.00	0.000	2,024,800	25.420	2,033,600	2,024,800	0	112,500	0	0	0	0	0	0	RP2LFE	05/07/2013
481246	70	0	JPMORGAN CHASE & CO.....			3,500,000	25.00	0.000	91,910	26.260	91,910	90,195	0	4,134	0	1,715	0	0	1,715	0	P2LFE	03/20/2015
665859	87	2	NORTHERN TRUST CORP 5.8500000000%.....			119,000,000	25.00	0.000	3,188,760	26.796	3,188,760	3,139,890	43,509	29,250	0	48,870	0	0	48,870	0	P2LFE	12/01/2015
693475	83	2	PNC FINANCIAL SERVICES 5.375%.....			23,200,000	25.00	0.000	592,760	25.550	592,760	568,168	0	23,381	0	24,592	0	0	24,592	0	P2LFE	03/13/2015
78406T	20	1	SCE TRUST I 5.625%.....			6,500,000	25.00	0.000	164,515	25.310	164,515	164,710	0	6,855	0	(195)	0	0	(195)	0	P2LFE	03/19/2015
78407R	20	4	SCE TRUST II 5.10%.....			17,500,000	25.00	0.000	429,800	24.560	429,800	429,625	0	22,313	0	175	0	0	175	0	P2LFE	03/02/2015
78409G	20	6	SCE TRUST IV FLT.....			95,000,000	25.00	0.000	2,580,200	27.160	2,580,200	2,460,500	0	39,361	0	119,700	0	0	119,700	0	P2LFE	11/23/2015
857477	88	9	STATE STREET CORP 6.0000000000%.....			130,000,000	25.00	0.000	3,454,100	26.570	3,454,100	3,378,705	0	33,750	0	75,395	0	0	75,395	0	P2LFE	12/07/2015
902973	79	1	US BANCORP 5.1500000%.....			5,950,000	25.00	0.000	154,403	25.950	154,403	147,917	1,915	5,746	0	6,486	0	0	6,486	0	P1LFE	03/25/2015
902973	83	3	US BANCORP 6.5%.....			140,000,000	25.00	0.000	4,020,800	28.720	4,020,800	3,621,800	56,875	227,500	0	(102,200)	0	0	(102,200)	0	P2LFE	02/16/2012
949746	80	4	WELLS FARGO & COMPANY 7.5%.....			11,750,000	1,000.00	0.000	13,619,425	1,159.100	13,619,425	12,261,635	0	881,250	0	(653,653)	0	0	(653,653)	0	P2LFE	06/01/2011
G0450A	20	4	ARCH CAPITAL GROUP LTD.....	F		106,700,000	25.00	0.000	2,869,163	26.890	2,869,163	2,719,534	0	180,056	0	(8,536)	0	0	(8,536)	0	P2LFE	04/04/2012
G68603	40	9	PARTNERRR LTD 6.500%.....	F		40,000,000	25.00	0.000	1,090,000	27.250	1,090,000	918,400	0	65,000	0	72,536	0	0	72,536	0	P2LFE	07/26/2010
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									46,584,586	XXX	47,280,026	44,150,139	247,299	2,415,237	0	(87,025)	0	0	(87,025)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									46,584,586	XXX	47,280,026	44,150,139	247,299	2,415,237	0	(87,025)	0	0	(87,025)	0	XXX	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	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F or ei gn	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)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
04010L	10	3	ARES CAPITAL CORP .....	.....	...	.....136,600.000	1,946,550	14.250	1,946,550	2,458,817	0	214,462	0	(185,093)	0	(185,093)	0	L	03/27/2013.
092533	10	8	BLACKROCK KELSO CAPITAL CORP.....	.....	...	.....245,900.000	2,311,460	9.400	2,311,460	2,457,190	51,639	206,556	0	295,080	0	295,080	0	L	04/01/2013.
31337#	10	5	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....7,341.000	734,100	100.000	734,100	734,100	0	29,364	0	0	0	0	0	A	08/14/2008.
38173M	10	2	GOLUB CAPITAL BDC INC.....	.....	...	.....147,400.000	2,451,262	16.630	2,451,262	2,452,191	0	188,672	0	(191,620)	0	(191,620)	0	L	04/10/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						7,443,372	XXX	7,443,372	8,102,298	51,639	639,054	0	(81,633)	0	(81,633)	0	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																			
47036*	10	9	James River Casualty Company.....	.....	...	.....10,000,000.000	16,367,541	1,637.000	16,367,541	15,000,000	0	0	0	505,740	0	505,740	0	.....	08/26/2009.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						16,367,541	XXX	16,367,541	15,000,000	0	0	0	505,740	0	505,740	0	0	XXX	XXX
9799999. Total - Common Stock.....						23,810,913	XXX	23,102,298	23,810,913	51,639	639,054	0	424,107	0	424,107	0	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						70,395,499	XXX	71,090,939	67,252,437	298,938	3,054,291	0	337,082	0	337,082	0	0	XXX	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	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	L6	5	UNITED STATES TREASURY NOTE.....		10/02/2015.....	JEFFERIES & COMPANY INC.....		904,187	900,000	169
912828	M7	2	UNITED STATES TREASURY NOTE.....		12/18/2015.....	BMO CAPITAL MARKETS.....		1,996,647	2,000,000	1,004
0599999			Total - Bonds - U.S. Government.....					2,900,834	2,900,000	1,173
Bonds - U.S. Political Subdivisions of States										
64084F	JS	1	NESHAMINY PA SCH DIST.....		04/23/2015.....	RBC DAIN RAUSCHER INCORPORATED.....		1,057,620	1,000,000	0
949493	WD	8	WELLESLEY MA.....		05/28/2015.....	JANNEY MONTGOMERY SCOTT.....		1,009,860	1,000,000	0
2499999			Total - Bonds - U.S. Political Subdivisions of States.....					2,067,480	2,000,000	0
Bonds - U.S. Special Revenue and Special Assessment										
373511	GP	3	GEORGIA ST HGR EDU FACS AUTH R.....		05/29/2015.....	MERRILL LYNCH.....		1,100,243	1,120,000	0
59333P	R7	5	MIAMI-DADE CNTY FL AVIATION RE.....		06/10/2015.....	RBC DAIN RAUSCHER INCORPORATED.....		1,121,001	1,050,000	0
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,221,244	2,170,000	0
Bonds - Industrial and Miscellaneous										
01950E	AT	4	ALLIED SECURITY HLDS TL 2L.....		04/22/2015.....	VARIOUS.....		459,699	458,412	0
03759D	AB	4	APEX TOOL GROUP LLC TL B.....		04/10/2015.....	BARCLAYS CAPITAL.....		312,935	315,300	0
03765V	AC	4	APOLLO SECURITY (PROTECTION1) TL.....		06/19/2015.....	CREDIT SUISSE FIRST BOSTON.....		960,772	965,600	0
04765B	AD	4	ATKORE INTERNATIONAL TL.....		08/03/2015.....	DEUTSCHE BANK.....		877,162	886,211	0
05543Y	AB	4	BBB INDUSTRIES LLC.....		11/17/2014.....	JP MORGAN SECURITIES INC.....		209,575	210,100	0
05745P	AD	5	BAKERCORP INTL TL.....		04/29/2015.....	DEUTSCHE BANK.....		672,390	689,630	0
14076C	AE	3	CARAUSTAR INDUSTRIES TL B.....		02/23/2015.....	CREDIT SUISSE FIRST BOSTON.....		814,599	840,400	0
17107U	AC	3	CHROMAFLO TECH TL B.....		02/24/2015.....	DEUTSCHE BANK.....		308,193	311,700	0
24228H	AE	8	DEALER TIRE TL B.....		12/17/2014.....	JP MORGAN SECURITIES INC.....		846,549	855,100	0
28501K	AK	6	ELECTRICAL COMPONENTS TL B.....		08/05/2015.....	BANK OF AMERICA.....		407,702	408,724	0
29089C	AG	1	EMERALD PERFORMANC TL 2L.....		03/13/2015.....	CREDIT SUISSE FIRST BOSTON.....		614,260	623,614	0
31659H	AD	3	FIELDWOOD ENERGY TL B.....		11/06/2014.....	VARIOUS.....		808,789	840,300	0
360271	AJ	9	FULTON FINANCIAL CORP.....		06/08/2015.....	SANDLER ONEILL.....		2,492,700	2,500,000	8,125
43134T	AB	1	HILEX POLY CO TL 2L.....		09/21/2015.....	DEUTSCHE BANK.....		783,105	776,010	0
45690D	AB	7	INFILTRATOR SYSTEMS TL.....		05/21/2015.....	DEUTSCHE BANK.....		863,859	868,200	0
47117F	AG	2	JASON INC TL.....		12/01/2015.....	DEUTSCHE BANK.....		442,695	454,718	0
47117F	AK	3	JASON INC (SAWMILL) TL 2L.....		07/31/2015.....	DEUTSCHE BANK.....		456,250	500,000	0
49387T	AR	7	KIK CUSTOM PRODUCTS TL B.....		10/21/2015.....	BARCLAYS CAPITAL.....		1,663,952	1,704,400	0
50209R	AE	4	LM US MEMBER TL 2L.....		04/14/2015.....	MORGAN STANLEY & CO.....		1,138,746	1,141,600	0
57722V	AK	4	MATTRESS HOLDING CORP TL B.....		10/17/2014.....	BARCLAYS CAPITAL.....		211,886	213,487	0
64072U	AB	8	CSC HOLDINGS (NEPTUNE) TL B.....		10/07/2015.....	VARIOUS.....		3,461,380	3,488,418	0
72108P	AB	0	PIKE CORP TL.....		10/03/2014.....	JP MORGAN SECURITIES INC.....		960,300	970,000	0
74339M	AC	2	PROLAMPAC INTERMEDIATE TL.....		08/06/2015.....	RBC CAPITAL MARKETS.....		1,981,655	2,001,672	0
74339M	AE	8	PROLAMPAC INTERMEDIATE TL 2L.....		08/06/2015.....	RBC CAPITAL MARKETS.....		591,409	609,700	0
76970M	AG	2	ROAD INFRASTRUCTURE TL B.....		04/20/2015.....	VARIOUS.....		1,148,785	1,166,721	0
76970M	AK	3	ROAD INFRASTRUCTURE TL C.....		04/10/2015.....	CREDIT SUISSE FIRST BOSTON.....		545,007	601,779	0
77927L	AM	3	ROUNDYS SUPERMARKETS TL B.....		11/25/2014.....	CREDIT SUISSE FIRST BOSTON.....		45,745	48,600	0
78028Y	AB	5	ROYAL ADHESIVES TL.....		06/12/2015.....	CREDIT SUISSE FIRST BOSTON.....		685,555	689,000	0
81732L	AL	2	SEQUA CORP TL B.....		03/04/2015.....	MORGAN STANLEY & CO.....		95,904	97,986	0
82379W	AM	2	SHERIDAN INVEST SIP TL B2.....		03/06/2015.....	VARIOUS.....		205,761	233,072	0
82382F	AH	5	SHERIDAN PROD SPP 1-A TL B2.....		03/06/2015.....	VARIOUS.....		27,265	30,884	0
82382G	AH	3	SHERIDAN PROD SPP 1-M TL B2.....		03/06/2015.....	VARIOUS.....		16,654	18,864	0
83547U	AG	4	SONNEBORN US TL.....		12/09/2014.....	MIHI LLC.....		214,045	214,581	0
83547U	AH	2	SONNEBORN BV TL.....	R.....	12/09/2014.....	MIHI LLC.....		37,773	37,867	0

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
85527P	AB	5	HANSON BUILDING PROD(STARDUST) TL B.....			09/25/2015.....	CREDIT SUISSE FIRST BOSTON.....		2,080,105	2,091,867	0	
86880N	AP	8	SURGERY CENTER HOLDINGS TL.....			03/04/2015.....	JEFFERIES & COMPANY INC.....		199,412	199,412	0	
86880N	AR	4	SURGERY CENTER HLDS TL 2L.....			03/04/2015.....	JEFFERIES & COMPANY INC.....		266,406	275,000	0	
87309L	AM	0	TWCC HOLDING CORP TL.....			11/19/2014.....	RBC CAPITAL MARKETS.....		241,736	247,300	0	
87309L	AN	8	TWCC HOLDING CORP TL.....			05/21/2015.....	VARIOUS.....		994,519	1,005,617	0	
87978G	AD	1	TEMPLAR ENERGY TL B.....			01/30/2015.....	VARIOUS.....		81,298	133,057	0	
88065V	AC	2	TENSAR CORP TL.....			06/03/2015.....	UBS WARBURG.....		137,090	143,300	0	
92835E	AB	3	VISKASE COS INC TL B.....			03/06/2015.....	UBS WARBURG.....		652,883	662,825	0	
92939E	AE	2	WP MUSTANG HOLDINGS TL B 2L.....			03/10/2015.....	CREDIT SUISSE FIRST BOSTON.....		167,025	170,000	0	
96758D	AT	0	WIDEOPENWEST FINANCE TL B.....			05/18/2015.....	CREDIT SUISSE FIRST BOSTON.....		592,754	592,754	0	
BL1022	96	3	CULLIGAN INTERNATIONAL TL.....			10/02/2015.....	CREDIT SUISSE FIRST BOSTON.....		770,265	781,832	5,341	
BL1022	98	9	CULLIGAN INTERNATIONAL TL 2L.....			09/01/2015.....	CREDIT SUISSE FIRST BOSTON.....		999,412	1,036,800	0	
BL1591	93	4	VARSITY BRANDS (HERCULES) TL B.....			05/26/2015.....	GOLDMAN SACHS.....		1,012,322	1,021,911	0	
88156L	AC	4	TERVITA CORP.....		A.....	01/29/2015.....	VARIOUS.....		959,900	1,087,000	18,606	
C8843Q	AB	9	TERVITA CORP TL B.....		A.....	09/02/2015.....	VARIOUS.....		1,069,180	1,182,500	0	
46645M	AB	1	JET SUPPORT SERVICES TL B.....		E.....	08/25/2015.....	UBS WARBURG.....		1,116,375	1,145,000	0	
3899999. Total - Bonds - Industrial and Miscellaneous.....									36,703,738	37,548,825	32,072	
Bonds - Hybrid Securities												
59156R	BP	2	METLIFE INC.....			11/23/2015.....	MORGAN STANLEY & CO.....		2,521,875	2,500,000	63,438	
4899999. Total - Bonds - Hybrid Securities.....									2,521,875	2,500,000	63,438	
8399997. Total - Bonds - Part 3.....									46,415,171	47,118,825	96,683	
8399998. Total - Bonds - Summary Item from Part 5.....									19,815,663	19,116,609	38,288	
8399999. Total - Bonds.....									66,230,834	66,235,434	134,971	
Preferred Stocks - Industrial and Miscellaneous												
054937	20	6	BB&T CORPORATION 5.85%.....			03/19/2015.....	JANNEY MONTGOMERY SCOTT.....	23,000.000	584,920	0.00	0	
064058	20	9	BANK OF NEW YORK MELLON 5.2%.....			03/06/2015.....	JANNEY MONTGOMERY SCOTT.....	23,500.000	576,220	0.00	0	
481246	70	0	JPMORGAN CHASE & CO.....			03/20/2015.....	JANNEY MONTGOMERY SCOTT.....	3,500.000	90,195	0.00	0	
665859	87	2	NORTHERN TRUST CORP 5.850000000%.....			12/01/2015.....	JANNEY MONTGOMERY SCOTT.....	119,000.000	3,139,890	0.00	0	
693475	83	2	PNC FINANCIAL SERVICES 5.375%.....			03/13/2015.....	JANNEY MONTGOMERY SCOTT.....	23,200.000	568,168	0.00	0	
78406T	20	1	SCE TRUST I 5.625%.....			03/19/2015.....	JANNEY MONTGOMERY SCOTT.....	6,500.000	164,710	0.00	0	
78407R	20	4	SCE TRUST II 5.10%.....			03/02/2015.....	JANNEY MONTGOMERY SCOTT.....	17,500.000	429,625	0.00	0	
78409G	20	6	SCE TRUST IV FLT.....			11/23/2015.....	WELLS FARGO FINANCIAL.....	95,000.000	2,460,500	0.00	0	
857477	88	9	STATE STREET CORP 6.0000000000%.....			12/07/2015.....	VARIOUS.....	130,000.000	3,378,705	0.00	0	
902973	79	1	US BANCORP 5.150000%.....			03/25/2015.....	JANNEY MONTGOMERY SCOTT.....	5,950.000	147,917	0.00	0	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....									11,540,850	XXX	0	
8999997. Total - Preferred Stocks - Part 3.....									11,540,850	XXX	0	
8999998. Total - Preferred Stocks - Summary Item from Part 5.....									936,193	XXX	0	
8999999. Total - Preferred Stocks.....									12,477,043	XXX	0	
9899999. Total - Preferred and Common Stocks.....									12,477,043	XXX	0	
9999999. Total - Bonds, Preferred and Common Stocks.....									78,707,877	XXX	134,971	

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	21
						F o r e i g n	Disposal Date	Name of Purchaser			Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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	Stated Contractual Maturity Date		
CUSIP Identification	Description		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.											
Bonds - U.S. Government																												
38374C	ZR	5	GOVERNMENT NATL MTG ASSOC 03 84 GT.....	..	01/01/2015.	PAYDOWN.....			892	892	897	892	0	0	0	0	0	0	0	892	0	0	0	4	07/20/2032.			
912828	NZ	9	UNITED STATES TREASURY NOTES.....	..	09/30/2015.	VARIOUS.....		900,000	900,000	905,171	900,800	0	(800)	0	(800)	0	900,000	0	0	0	0	0	11,250	09/30/2015.				
912828	UW	8	UNITED STATES TREASURY NOTE.....	..	11/18/2015.	BMO CAPITAL MARKETS.....		499,881	500,000	499,377	499,728	0	186	0	186	0	499,914	0	(33)	(33)	0	(33)	1,370	04/15/2016.				
912828	VC	1	UNITED STATES TREASURY NOTE.....	..	11/18/2015.	NOMURA SECURITIES INTL.....		2,998,115	3,000,000	2,981,494	2,991,258	0	5,616	0	5,616	0	2,996,873	0	1,242	1,242	0	1,242	7,582	05/15/2016.				
912828	VD	9	UNITED STATES TREASURY NOTE.....	..	04/20/2015.	PARIBAS CORPORATION.....		1,000,192	1,000,000	999,652	999,926	0	54	0	54	0	999,980	0	212	212	0	212	975	05/31/2015.				
0599999			Total - Bonds - U.S. Government.....						5,399,080	5,400,892	5,386,591	5,392,604	0	5,056	0	5,056	0	5,397,659	0	1,421	1,421	0	1,421	21,181	XXX			
Bonds - U.S. States, Territories and Possessions																												
93974D	BG	2	WASHINGTON ST.....	..	11/18/2015.	FTN FINANCIAL SECURITIES CORP.....			2,001,580	1,750,000	1,984,063	1,970,776	0	(20,231)	0	(20,231)	0	1,950,545	0	51,035	51,035	0	51,035	114,722	08/01/2035.			
1799999			Total - Bonds - U.S. States, Territories & Possessions.....						2,001,580	1,750,000	1,984,063	1,970,776	0	(20,231)	0	(20,231)	0	1,950,545	0	51,035	51,035	0	51,035	114,722	XXX			
Bonds - U.S. Political Subdivisions of States																												
345748	UP	0	FOREST HILLS MI PUBLIC SCHS.....	..	05/01/2015.	CALLED BY ISSUER at 100.000.....			1,000,000	1,000,000	1,043,360	1,001,913	0	(1,913)	0	(1,913)	0	1,000,000	0	0	0	0	0	25,000	05/01/2020.			
539770	KP	1	LOCKHART TX INDEP SCH DIST.....	..	11/18/2015.	BC ZIEGLER AND COMPANY.....			1,157,790	1,000,000	1,143,010	1,138,139	0	(12,739)	0	(12,739)	0	1,125,401	0	32,389	32,389	0	32,389	62,083	08/01/2034.			
889294	QV	9	TOLEDO OH CITY SCH DIST.....	..	11/18/2015.	STIFEL-HANIFEN DIVIS.....			1,139,050	1,000,000	1,124,940	1,118,095	0	(10,284)	0	(10,284)	0	1,107,811	0	31,239	31,239	0	31,239	48,889	12/01/2032.			
2499999			Total - Bonds - U.S. Political Subdivisions of States.....						3,296,840	3,000,000	3,311,310	3,258,147	0	(24,936)	0	(24,936)	0	3,233,212	0	63,628	63,628	0	63,628	135,972	XXX			
Bonds - U.S. Special Revenue and Special Assessment																												
130685	2D	1	CALIFORNIA ST PUBLIC WKS BRD L.....	..	11/24/2015.	JEFFERIES & COMPANY INC.....			1,171,170	1,000,000	1,039,880	1,030,624	0	(3,339)	0	(3,339)	0	1,027,285	0	143,885	143,885	0	143,885	58,194	04/01/2028.			
31294K	ZF	5	FEDERAL HOME LOAN MTG CORP #E01642.....	..	12/01/2015.	PAYDOWN.....			50,555	50,555	50,310	50,521	0	33	0	33	0	50,555	0	0	0	0	0	1,383	05/01/2019.			
31294K	ZT	5	FEDERAL HOME LOAN MTG CORP #E01654.....	..	12/01/2015.	PAYDOWN.....			22,865	22,865	22,757	22,850	0	14	0	14	0	22,865	0	0	0	0	0	614	06/01/2019.			
313371	NW	2	FEDERAL HOME LOAN BANK.....	..	10/27/2015.	PARIBAS CORPORATION.....			200,284	200,000	205,840	201,848	0	(1,614)	0	(1,614)	0	200,234	0	50	50	0	50	2,422	12/11/2015.			
3135G0	HG	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	..	03/16/2015.	MATURITY.....			500,000	500,000	498,828	499,921	0	79	0	79	0	500,000	0	0	0	0	0	938	03/16/2015.			
3135G0	RT	2	FANNIE MAE.....	..	11/18/2015.	MORGAN STANLEY & CO.....			848,079	850,000	849,451	849,671	0	97	0	97	0	849,768	0	(1,689)	(1,689)	0	(1,689)	6,797	12/20/2017.			
3136AD	DN	6	FANNIE MAE 13-33 DP.....	..	12/01/2015.	PAYDOWN.....			204,922	204,922	192,627	203,560	0	1,362	0	1,362	0	204,922	0	0	0	0	0	2,078	08/25/2042.			
3136AG	MS	8	FANNIE MAE 13-108 BA.....	..	12/01/2015.	PAYDOWN.....			185,331	185,331	189,965	185,955	0	(624)	0	(624)	0	185,331	0	0	0	0	0	3,045	03/25/2037.			
3137B8	PP	6	FREDDIE MAC -4322 PA.....	..	11/18/2015.	VARIOUS.....			1,209,167	1,145,019	1,208,710	1,207,066	0	(8,195)	0	(8,195)	0	1,198,871	0	10,296	10,296	0	10,296	42,444	03/15/2044.			
3138MK	5J	1	FEDERAL NATIONAL MTG ASSOC #AQ4448.....	..	12/01/2015.	VARIOUS.....			897,324	894,974	942,240	936,693	0	(4,684)	0	(4,684)	0	932,009	0	(34,685)	(34,685)	0	(34,685)	25,997	11/01/2042.			
31393A	PQ	4	FEDERAL NATIONAL MTG ASSOC 03 22 UC.....	..	08/01/2015.	PAYDOWN.....			25,257	25,257	23,826	25,009	0	249	0	249	0	25,257	0	0	0	0	0	335	12/25/2032.			
31394X	YW	0	FEDERAL HM LN MTG CORP 2790 DY.....	..	11/18/2015.	VARIOUS.....			1,026,203	997,259	928,542	971,391	0	10,330	0	10,330	0	981,721	0	44,482	44,482	0	44,482	36,401	05/15/2019.			
480780	EN	1	JORDAN VLY UT WTR CONSERVANCYD.....	..	11/18/2015.	MORGAN STANLEY & CO.....			1,131,220	1,000,000	1,127,260	1,122,013	0	(9,548)	0	(9,548)	0	1,112,465	0	18,755	18,755	0	18,755	57,222	10/01/2043.			
64990E	RD	1	NEW YORK ST DORM AUTH ST PERSO.....	..	11/18/2015.	UBS WARBURG.....			1,684,185	1,500,000	1,676,445	1,670,686	0	(14,274)	0	(14,274)	0	1,656,413	0	27,772	27,772	0	27,772	89,167	03/15/2042.			
663903	ED	0	N E OH REGL SWR DIST.....	..	11/18/2015.	SIEBERT BRANFORD.....			1,397,250	1,250,000	1,391,925	1,384,085	0	(12,526)	0	(12,526)	0	1,371,559	0	25,691	25,691	0	25,691	63,889	11/15/2043.			
74529J	KJ	3	PUERTO RICO SALES TAX FING COR.....	..	05/27/2015.	VARIOUS.....			1,543,750	2,500,000	1,892,400	1,828,250	64,150	0	370,475	(306,325)	0	1,521,925	0	21,825	21,825	0	21,825	114,583	08/01/2037.			
74529J	LY	9	PUERTO RICO SALES TAX FING COR.....	..	05/27/2015.	VARIOUS.....			1,189,938	1,975,000	1,479,709	1,368,082	111,627	0	289,752	(178,125)	0	1,189,957	0	(20)	(20)	0	(20)	86,406	08/01/2043.			
812728	UH	4	SEATTLE WA WTR SYS REVENUE.....	..	11/19/2015.	OPPENHEIMER & CO. INC.....			278,658	265,000	285,045	269,760	0	(2,003)	0	(2,003)	0	267,757	0	10,901	10,901	0	10,901	17,409	02/01/2021.			
812728	UU	5	SEATTLE WA WTR SYS REVENUE.....	..	11/18/2015.	CANTOR FITZGERALD LLC.....			352,554	335,000	360,339	341,017	0	(2,524)	0	(2,524)	0	338,494	0	14,060	14,060	0	14,060	21,961	02/01/2021.			
83755L	VJ	2	SOUTH DAKOTA ST BLDG AUTH REVE.....	..	11/18/2015.	MORGAN STANLEY & CO.....			1,124,590	1,000,000	1,120,400	1,116,783	0	(9,509)	0	(9,509)	0	1,107,274	0	17,316	17,316	0	17,316	48,889	06/01/2039.			
914233	ZB	0	UNIV OF CONNECTICUT CT.....	..	11/18/2015.	UBS WARBURG.....			573,585	500,000	562,700	558,915	0	(4,994)	0	(4,994)	0	553,921	0	19,664	19,664	0	19,664	31,806	02/15/2031.			
914440	MW	9	UNIV OF MASSACHUSETTS MA BLDG.....	..	11/18/2015.	MORGAN STANLEY & CO.....			569,250	500,000	539,690	536,810	0	(3,660)	0	(3,660)	0	533,150	0	36,100	36,100	0	36,100	26,528	11/01/2039.			
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....						16,186,137	16,901,182	16,588,889	16,381,510	175,777	(65,330)	660,227	(549,780)	0	15,831,733	0	354,403	354,403	0	354,403	738,508	XXX			
Bonds - Industrial and Miscellaneous																												
00828C	AF	0	AFFINIA GROUP INC TL B2.....	..	01/08/2015.	VARIOUS.....			444,243	445,356	443,129	440,070	3,166	38	0	3,204	0	443,274	0	969	969	0	969	1,196	04/27/2020.			
01862L	AM	0	ALLIANCE LAUNDRY TL.....	..	01/08/2015.	VARIOUS.....			458,161	464,549	456,419	456,718	0	134	0	134	0	456,852	0	1,310	1,310	0	1,310	4,220	12/10/2018.			
02563G	AB	5	AMERICAN ENERGY-MARCELLUS TL.....	..	03/18/2015.	VARIOUS.....			686,375	807,500	705,214	705,214	0	0	0	0	0	705,214	0	(18,839)	(18,839)	0	(18,839)	16,884	08/04/2020.			

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	21
													11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	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	Stated Contractual Maturity Date	
03021B	AB	0	AMERICAN TIRE DISTRIBUTORS TL.....	..	04/01/2015.	SINK FUND PAYMENT.....		632,250	632,250	632,250	630,669	1,581	0	0	1,581	0	632,250	0	0	0	11,580	06/01/2018.	
03759D	AB	4	APEX TOOL GROUP LLC TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		19,963	19,963	19,689	17,225	290	37	0	327	0	19,963	0	0	0	567	01/31/2020.	
03765V	AC	4	APOLLO SECURITY (PROTECTION1) TL.....	..	12/31/2015.	SINK FUND PAYMENT.....		2,414	2,414	2,402	0	0	1	0	1	0	2,414	0	0	0	59	07/01/2021.	
03976G	AB	4	ARDEN GROUP TL.....	..	12/31/2015.	VARIOUS.....		144,692	144,368	142,924	143,146	0	126	0	126	0	143,273	0	1,419	1,419	3,906	02/19/2020.	
04765B	AD	4	ATKORE INTERNATIONAL TL.....	..	12/31/2015.	SINK FUND PAYMENT.....		13,673	13,673	13,580	7,015	124	6	0	130	0	13,673	0	0	0	330	04/09/2021.	
04930B	AF	9	ATLAS ENERGY LP TL B.....	..	02/27/2015.	SECURITY CALLED BY ISSUER at 101.000.....		569,166	563,530	546,624	546,624	0	0	0	0	0	546,624	0	22,541	22,541	5,901	07/31/2019.	
05543C	AC	0	BOBS DISCOUNT FURNITURE TL.....	..	12/31/2015.	SINK FUND PAYMENT.....		17,860	17,860	17,503	17,559	270	31	0	301	0	17,860	0	0	0	592	02/12/2021.	
05543Y	AB	4	BBB INDUSTRIES LLC.....	..	12/31/2015.	SINK FUND PAYMENT.....		8,310	8,310	8,172	8,284	0	26	0	26	0	8,310	0	0	0	386	11/03/2021.	
05604X	AK	2	BWAY HOLDING TL B.....	..	11/05/2015.	VARIOUS.....		1,772,989	1,764,235	1,746,592	1,747,354	0	2,084	0	2,084	0	1,749,437	0	23,552	23,552	95,190	08/14/2020.	
05745P	AD	5	BAKERCORP INTL TL.....	..	10/30/2015.	SINK FUND PAYMENT.....		5,238	5,238	5,107	0	0	13	0	13	0	5,238	0	0	0	54	02/07/2020.	
05947U	7L	6	BANC OF AMERICA COMMERCIAL MOR 06-1 A4.....	..	11/01/2015.	PAYDOWN.....		1,400,000	1,400,000	963,156	1,321,338	0	78,662	0	78,662	0	1,400,000	0	0	0	52,924	09/10/2045.	
075887	BB	4	BECTON DICKINSON.....	..	11/18/2015.	MARKETAXESS.....		251,525	250,000	249,918	249,969	0	15	0	15	0	249,984	0	1,541	1,541	4,557	11/08/2016.	
10524M	AK	3	BRAND ENERGY & INFRASTR TL B.....	..	10/01/2014.	VARIOUS.....		1,773,002	1,775,862	1,766,983	1,705,946	62,330	45	0	62,375	0	1,768,321	0	4,681	4,681	2,216	11/26/2020.	
11221M	AB	7	BRONCO MIDSTREAM TL B.....	..	08/25/2015.	VARIOUS.....		1,622,522	1,678,389	1,661,605	1,544,118	122,886	1,777	0	124,663	0	1,668,781	0	(46,259)	(46,259)	64,047	08/17/2020.	
12591K	AD	7	COMM MORTGAGE TRUST 13-CR12 A3.....	..	11/20/2015.	DEUTSCHE BANK.....		1,051,289	1,000,000	1,041,719	1,040,169	0	(3,774)	0	(3,774)	0	1,036,395	0	14,894	14,894	37,023	10/10/2046.	
12670N	AB	9	CWGS GROUP TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		80,776	80,776	79,968	80,905	56	(185)	0	(129)	0	80,776	0	0	0	2,881	02/20/2020.	
12768Q	AB	5	CAESARS GROWTH PROPERTIES TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		19,746	19,746	19,856	17,898	1,858	(10)	0	1,848	0	19,746	0	0	0	784	05/08/2021.	
139742	AC	4	CAPITAL AUTO RECEIVABLES ASSET 13-2 A3.....	..	12/20/2015.	PAYDOWN.....		831,449	831,449	831,303	831,026	0	423	0	423	0	831,449	0	0	0	8,436	10/20/2017.	
14041N	DB	4	CAPITAL ONE MULTI-ASSET EXECUT 06-A11 A1.....	..	10/27/2015.	BARCLAYS CAPITAL.....		3,841,578	3,850,000	3,833,156	3,842,609	0	4,576	0	4,576	0	3,847,185	0	(5,606)	(5,606)	9,230	06/17/2019.	
14041N	DL	2	CAPITAL ONE MULTI-ASSET EXECUT 07-A2 A2.....	..	10/27/2015.	WELLS FARGO FINANCIAL.....		3,235,527	3,250,000	3,226,514	3,238,289	0	5,770	0	5,770	0	3,244,059	0	(8,532)	(8,532)	7,505	12/16/2019.	
14076C	AB	9	CARAUSTAR INDUSTRIES TL.....	..	12/31/2015.	SINK FUND PAYMENT.....		10,345	10,345	10,368	10,202	98	46	0	144	0	10,345	0	0	0	676	05/01/2019.	
14076C	AE	3	CARAUSTAR INDUSTRIES TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		17,735	17,735	17,190	0	0	83	0	83	0	17,735	0	0	0	819	05/01/2019.	
14173V	AE	3	ONEX CARESTREAM HEALTH TL B.....	..	08/03/2015.	VARIOUS.....		1,225,596	1,225,596	1,207,212	1,210,720	0	2,095	0	2,095	0	1,212,815	0	12,782	12,782	37,572	06/07/2019.	
16282F	AC	5	CHECKOUT HLDGS (CATALINA) TL.....	..	12/03/2014.	VARIOUS.....		634,493	657,198	647,340	623,930	23,522	56	0	23,578	0	647,508	0	(13,016)	(13,016)	(1,471)	04/09/2021.	
17107U	AC	3	CHROMAFLO TECH TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		3,272	3,272	3,235	0	0	1	0	1	0	3,272	0	0	0	71	12/02/2019.	
24228H	AE	8	DEALER TIRE TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		8,551	8,551	8,465	8,541	0	10	0	10	0	8,551	0	0	0	259	12/22/2021.	
25253A	AL	2	DSI RENAL (DIALYSIS NEWCO) TL B.....	..	01/08/2015.	VARIOUS.....		574,385	577,271	577,616	571,498	5,805	(42)	0	5,763	0	577,262	0	(2,877)	(2,877)	6,374	04/23/2021.	
26869E	AB	0	EMG UTICA LLC TL B.....	..	08/25/2015.	VARIOUS.....		334,898	351,200	347,688	347,688	0	0	0	0	0	347,688	0	(12,790)	(12,790)	8,972	03/27/2020.	
26908B	AD	5	ESH HOSPITALITY TL B.....	..	07/30/2015.	VARIOUS.....		274,586	269,000	267,655	267,818	0	(132)	0	(132)	0	267,686	0	6,900	6,900	8,477	06/24/2019.	
28501K	AK	6	ELECTRICAL COMPONENTS TL B.....	..	12/31/2015.	SINK FUND PAYMENT.....		3,641	3,641	3,628	1,581	0	0	0	0	0	3,641	0	0	0	88	05/28/2021.	
291011	AZ	7	EMERSON ELECTRIC CO.....	..	04/15/2015.	MATURITY.....		250,000	250,000	274,248	252,087	0	(2,087)	0	(2,087)	0	250,000	0	0	0	5,156	04/15/2015.	
29410B	AB	4	ENVISION PHARMACEUTICAL TL.....	..	06/24/2015.	SINK FUND PAYMENT.....		678,413	678,413	671,628	672,893	0	5,519	0	5,519	0	678,413	0	0	0	18,939	11/04/2020.	
30068H	AF	5	EXCELITAS TECH TL.....	..	12/31/2015.	VARIOUS.....		191,580	196,342	194,379	194,091	521	160	0	681	0	194,772	0	(3,192)	(3,192)	8,839	11/02/2020.	
31659H	AD	3	FIELDWOOD ENERGY TL B.....	..	08/25/2015.	VARIOUS.....		932,551	1,049,870	1,006,832	1,006,832	0	1,241	27,359	(26,118)	0	980,714	0	(48,163)	(48,163)	28,707	10/01/2018.	
31659H	AF	8	FIELDWOOD ENERGY TL 2L.....	..	03/18/2015.	CITIGROUP GLOBAL MARKETS.....		286,380	387,000	281,059	281,059	0	0	0	0	0	281,059	0	5,321	5,321	7,039	09/30/2020.	
32007U	BJ	7	FIRST DATA CORP TL C1.....	..	01/08/2015.	VARIOUS.....		905,833	925,500	901,206	902,402	0	672	0	672	0	903,074	0	2,759	2,759	2,644	03/23/2018.	
32007U	BN	8	FIRST DATA CORP TL B.....	..	01/08/2015.	VARIOUS.....		229,564	232,470	229,274	228,692	887	41	0	928	0	229,620	0	(56)	(56)	648	07/08/2022.	
36190S	AA	0	GP PORTFOLIO TRUST 14-GPP A.....	..	12/15/2015.	PAYDOWN.....		516,816	516,816	517,301	516,942	0	(126)	0	(126)	0	516,816	0	0	0	4,019	02/15/2027.	
42804V	AN	1	HERTZ CORP TL B2.....	..	01/23/2015.	VARIOUS.....		943,396	955,338	933,843	927,872	7,111	(438)	0	6,673	0	934,544	0	8,852	8,852	8,321	03/11/2018.	
43134L	AG	7	HILEX POLY CO TL B.....	..	10/01/2015.	SINK FUND PAYMENT.....		13,443	13,443	13,309	13,354	76	14	0	90	0	13,443	0	0	0	426	12/05/2021.	
43455J	AJ	7	HOFFMASTER GROUP INC TL.....	..	12/31/2015.	SINK FUND PAYMENT.....		8,872	8,872	8,794	8,820	44	7	0	51	0	8,872	0	0	0	294	05/09/2020.	
45579D	AB	3	INDRA HOLDINGS (TOTES) TL.....	..	03/16/2015.	VARIOUS.....		999,488	1,019,833	1,009,635	1,004,536	5,978	197	0	6,175	0	1,010,711	0	(11,223)	(11,223)	21,584	05/01/2021.	
45672U	AB	1	GEMINI HDPE TL.....	..	10/30/2015.	SINK FUND PAYMENT.....		5,795	5,795	5,767	5,577	205	13	0	218	0	5,795	0	0	0	174	08/06/2021.	

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	21
											11	12	13	14	15						
CUSIP Identification	Description		F or e i g n	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	Stated Contractual Maturity Date
45690D AB 7	INFILTRATOR SYSTEMS TL.....		..	12/31/2015.	SINK FUND PAYMENT.....		4,341	4,341	4,319	.0	.0	.0	.0	.0	.0	4,341	.0	.0	.0	.99	05/27/2022.
45840X AG 1	INTERACTIVE DATA CORP TL B.....		..	01/02/2015.	PRIOR PERIOD INCOME.....		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.209	05/02/2021.
46284P AM 6	IRON MOUNTAIN INC.....		..	10/13/2015.	CALLED BY ISSUER at 102.792.....		261,092	254,000	270,510	261,191	.0	(2,013)	.0	(2,013)	.0	259,178	.0	1,913	1,913	24,700	08/15/2021.
46641W AV 9	JPMBB COMMERCIAL MORTGAGE SECU 14-C19 A4.....		..	11/20/2015.	JP MORGAN SECURITIES INC.....		2,645,508	2,500,000	2,574,985	2,570,821	.0	(6,318)	.0	(6,318)	.0	2,564,503	.0	81,005	81,005	98,247	04/15/2047.
47117F AG 2	JASON INC TL.....		..	12/31/2015.	VARIOUS.....		204,721	205,202	203,149	200,166	394	14	.0	408	.0	203,411	.0	1,310	1,310	249	06/30/2021.
47579S AP 5	JELD-WEN INC TL B.....		..	12/31/2015.	VARIOUS.....		394,474	393,528	389,593	389,215	618	362	.0	980	.0	390,195	.0	4,278	4,278	14,222	10/15/2021.
49387T AJ 5	KIK CUSTOM PRODUCTS TL.....		..	08/26/2015.	VARIOUS.....		796,873	796,438	782,964	777,857	6,853	6,887	.0	13,740	.0	791,597	.0	7,276	7,276	31,502	04/29/2019.
49387T AR 7	KIK CUSTOM PRODUCTS TL B.....		..	12/31/2015.	SINK FUND PAYMENT.....		4,261	4,261	4,160	.0	.0	4	.0	4	.0	4,261	.0	.0	.0	6	08/26/2022.
50105H AE 1	KRONOS WORLDWIDE TL B.....		..	11/30/2015.	PRIOR PERIOD INCOME.....		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	18,175	02/18/2020.
50179M AE 1	LB-UBS COMM MTG TR 06 C6 A4.....		..	12/11/2015.	PAYDOWN.....		22,073	22,073	13,437	20,807	.0	1,266	.0	1,266	.0	22,073	.0	.0	.0	1,008	09/15/2039.
50209R AC 8	LANDMARK AVIATION TL B.....		..	09/30/2015.	VARIOUS.....		656,945	658,584	658,584	651,998	6,586	.0	.0	6,586	.0	658,584	.0	(1,638)	(1,638)	27,746	10/25/2019.
50209R AE 4	LM US MEMBER TL 2L.....		..	10/30/2015.	SINK FUND PAYMENT.....		193,492	193,492	193,008	.0	.0	1,260	.0	1,260	.0	193,492	.0	.0	.0	8,392	01/25/2021.
50209R AF 1	LANDMARK AVIATION CAN TL.....		..	09/30/2015.	VARIOUS.....		26,074	26,139	26,115	25,878	235	.0	.0	235	.0	26,113	.0	(39)	(39)	1,101	10/25/2019.
52108R AE 2	LB-UBS COMM MTG TR 06 C4 A4.....		..	12/11/2015.	PAYDOWN.....		199,123	199,123	169,729	194,190	.0	4,933	.0	4,933	.0	199,123	.0	.0	.0	10,095	06/15/2038.
55328H AB 7	MPH ACQUISITION HOLDINGS TL B.....		..	01/08/2015.	VARIOUS.....		765,570	788,231	771,481	764,978	6,724	160	.0	6,884	.0	771,863	.0	(6,293)	(6,293)	1,649	03/31/2021.
57722V AK 4	MATTRESS HOLDING CORP TL B.....		..	07/31/2015.	VARIOUS.....		1,057,478	1,044,487	1,034,576	1,035,067	.0	(416)	.0	(416)	.0	1,034,651	.0	22,828	22,828	33,950	10/20/2021.
60001P AB 3	CSM BAKERY SUPPLIES TL B.....		..	10/05/2015.	VARIOUS.....		693,494	692,677	685,750	675,398	10,859	765	.0	11,624	.0	687,022	.0	6,472	6,472	18,927	07/03/2020.
628530 AL 1	MYLAN INC.....		..	07/15/2015.	CALLED BY ISSUER at 103.938.....		2,338,605	2,250,000	2,388,750	2,322,113	.0	(9,901)	.0	(9,901)	.0	2,312,212	.0	26,393	26,393	182,813	07/15/2020.
62871N AD 7	NAB HOLDINGS TL B.....		..	01/23/2015.	VARIOUS.....		396,802	398,796	395,805	395,886	.0	46	.0	46	.0	395,931	.0	871	871	1,789	05/21/2021.
62910F AH 8	NFR ENERGY (SABINE) TL 2L.....		..	03/24/2015.	VARIOUS.....		696,933	1,414,869	1,075,301	1,075,301	.0	.0	.0	.0	.0	1,075,301	.0	(378,368)	(378,368)	30,903	12/31/2018.
64887R AB 0	TRIDENT USA HEALTH TLL B.....		..	12/31/2015.	VARIOUS.....		894,565	922,129	912,874	902,232	11,569	661	.0	12,230	.0	914,463	.0	(19,898)	(19,898)	14,700	07/31/2019.
65441C AB 9	NINE WEST (JASPER) TL B.....		..	10/09/2014.	VARIOUS.....		303,031	312,025	305,004	291,353	13,912	25	.0	13,937	.0	305,290	.0	(2,258)	(2,258)	2,008	10/08/2019.
65441C AE 3	NINE WEST (JASPER MERGER) TL.....		..	01/08/2015.	PRIOR PERIOD INCOME.....		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	5,606	01/08/2020.
65556H AF 0	NORCRAFT COS.....		..	05/12/2015.	SINK FUND PAYMENT.....		888,230	888,230	885,454	881,568	4,199	2,462	.0	6,661	.0	888,230	.0	.0	.0	17,113	12/13/2020.
66439X AB 5	NORTHEAST WIND CAPITAL II TL B.....		..	01/29/2015.	SINK FUND PAYMENT.....		4,627,562	4,627,562	4,581,286	4,585,534	.0	42,027	.0	42,027	.0	4,627,562	.0	.0	.0	18,639	11/13/2020.
67448R AB 5	OBSIDIAN NATURAL GAS TRUST.....		..	03/31/2015.	VARIOUS.....		211,621	211,235	208,066	208,066	.0	.0	.0	.0	.0	208,066	.0	3,554	3,554	4,116	11/02/2015.
68347R AC 3	OPAL ACQ ONE CALL MED TL 1LIEN.....		..	12/31/2015.	SINK FUND PAYMENT.....		17,056	17,056	16,894	16,977	67	11	.0	78	.0	17,056	.0	.0	.0	521	11/27/2020.
69866V AB 5	PHILLIPS-MEDISIZE CORP TL.....		..	01/29/2015.	VARIOUS.....		665,401	672,123	668,762	660,360	8,581	91	.0	8,672	.0	669,032	.0	(3,631)	(3,631)	2,573	06/16/2021.
71715D AJ 7	PHARMEDIUM TL.....		..	07/24/2015.	VARIOUS.....		374,977	378,274	376,383	365,666	10,892	116	.0	11,008	.0	376,674	.0	(1,697)	(1,697)	11,060	01/28/2021.
72108P AB 0	PIKE CORP TL.....		..	11/30/2015.	SINK FUND PAYMENT.....		116,635	116,635	115,468	116,256	.0	378	.0	378	.0	116,635	.0	.0	.0	5,106	12/22/2021.
74044T AB 5	PREGIS HOLDING I CORP.....		..	01/21/2015.	VARIOUS.....		441,958	445,860	441,401	440,286	1,264	82	.0	1,346	.0	441,632	.0	326	326	1,885	05/20/2021.
74339M AC 2	PROLAMPAC INTERMEDIATE TL.....		..	12/31/2015.	SINK FUND PAYMENT.....		5,004	5,004	4,954	.0	.0	2	.0	2	.0	5,004	.0	.0	.0	63	08/18/2022.
74756E AM 2	GENERATION BRANDS (QUALITY HOME) TL B.....		..	12/31/2015.	SINK FUND PAYMENT.....		19,520	19,520	19,336	19,348	153	19	.0	172	.0	19,520	.0	.0	.0	955	12/17/2018.
76110H DB 2	RESIDENTIAL ACCR LOANS INC 03 QS10 A13.....		..	11/01/2015.	PAYDOWN.....		25,844	25,844	25,303	25,492	.0	352	.0	352	.0	25,844	.0	.0	.0	.0	05/25/2033.
76970M AG 2	ROAD INFRASTRUCTURE TL B.....		..	12/31/2015.	SINK FUND PAYMENT.....		12,485	12,485	12,230	2,399	32	18	.0	50	.0	12,485	.0	.0	.0	252	03/31/2021.
77927L AM 3	ROUNDYS SUPERMARKETS TL B.....		..	12/18/2015.	SINK FUND PAYMENT.....		1,298,842	1,298,842	1,279,953	1,215,759	65,062	18,021	.0	83,083	.0	1,298,842	.0	.0	.0	75,855	03/03/2021.
78004N AC 5	ROYAL ADHESIVES TL B.....		..	06/19/2015.	SINK FUND PAYMENT.....		1,347,887	1,347,887	1,334,409	1,339,334	.0	8,554	.0	8,554	.0	1,347,887	.0	.0	.0	34,965	07/31/2018.
78028Y AB 5	ROYAL ADHESIVES TL.....		..	12/31/2015.	VARIOUS.....		510,754	511,393	508,836	.0	.0	98	.0	98	.0	508,938	.0	1,817	1,817	(10)	06/20/2022.
78481H AE 6	STS OPERATING INC TL.....		..	08/06/2015.	VARIOUS.....		471,191	471,835	469,475	462,398	7,298	265	.0	7,563	.0	469,961	.0	1,231	1,231	14,437	02/12/2021.
81732L AL 2	SEQUA CORP TL B.....		..	12/31/2015.	SINK FUND PAYMENT.....		28,380	28,380	27,976	26,823	497	62	.0	559	.0	28,380	.0	.0	.0	928	06/19/2017.
82087U AB 3	SHEARERS FOODS TL.....		..	01/08/2015.	VARIOUS.....		340,547	343,987	343,127	339,473	3,725	20	.0	3,745	.0	343,218	.0	(2,671)	(2,671)	865	06/30/2021.
82379W AM 2	SHERIDAN INVEST SIP TL B2.....		..	04/21/2015.	SINK FUND PAYMENT.....		2,384	2,384	2,105	1,971	.0	6	.0	6	.0	2,384	.0	.0	.0	15	10/01/2019.
82382F AH 5	SHERIDAN PROD SPP 1-A TL B2.....		..	04/21/2015.	SINK FUND PAYMENT.....		316	316	279	261	.0	1	.0	1	.0	316	.0	.0	.0	2	10/01/2019.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F or e i g n	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	Stated Contractual Maturity Date
82382G	AH	3		04/21/2015.	SINK FUND PAYMENT.....		193	193	170	160	0	0	0	0	0	193	0	0	0	1	10/01/2019.
83547U	AG	4		12/31/2015.	SINK FUND PAYMENT.....		2,146	2,146	2,140	2,146	0	0	0	0	0	2,146	0	0	0	66	12/10/2020.
83547U	AH	2		12/31/2015.	SINK FUND PAYMENT.....		379	379	378	379	0	0	0	0	0	379	0	0	0	12	12/10/2020.
84130D	AD	0		06/10/2015.	VARIOUS.....		325,029	326,659	300,526	300,526	0	0	0	0	0	300,526	0	24,503	24,503	8,089	08/04/2021.
84130E	AC	0		03/31/2015.	VARIOUS.....		943,186	995,447	991,714	880,970	110,876	157	0	111,033	0	992,003	0	(48,818)	(48,818)	16,514	08/04/2021.
85208B	AB	2		12/31/2015.	SINK FUND PAYMENT.....		6,608	6,608	6,542	6,301	302	5	0	307	0	6,608	0	0	0	292	05/14/2019.
85527P	AB	5		12/31/2015.	SINK FUND PAYMENT.....		14,284	14,284	14,209	0	0	3	0	3	0	14,284	0	0	0	480	03/14/2022.
86880N	AP	8		12/31/2015.	SINK FUND PAYMENT.....		15,122	15,122	15,056	12,826	298	4	0	302	0	15,122	0	0	0	481	11/03/2020.
86880N	AR	4		10/27/2015.	VARIOUS.....		637,964	624,267	614,332	469,323	12,732	760	0	13,492	0	615,203	0	22,761	22,761	41,661	11/03/2021.
87258W	AB	1		12/31/2015.	SINK FUND PAYMENT.....		9,290	9,290	9,244	9,258	27	5	0	32	0	9,290	0	0	0	308	10/01/2021.
87262C	AL	7		12/31/2015.	SINK FUND PAYMENT.....		12,685	12,685	12,360	11,613	1,001	71	0	1,072	0	12,685	0	0	0	457	12/31/2017.
87305X	AB	2		12/07/2015.	VARIOUS.....		1,129,888	1,144,781	1,116,162	1,117,601	0	1,832	0	1,832	0	1,119,433	0	10,455	10,455	22,741	01/08/2021.
87309L	AM	0		07/23/2015.	DEUTSCHE BANK.....		84,354	89,500	86,144	85,174	1,269	297	0	1,566	0	86,741	0	(2,387)	(2,387)	3,791	06/26/2020.
87309L	AN	8		12/31/2015.	SINK FUND PAYMENT.....		79,200	79,200	77,202	56,043	258	202	0	460	0	79,200	0	0	0	1,761	02/11/2020.
88065V	AC	2		12/31/2015.	SINK FUND PAYMENT.....		9,680	9,680	9,547	7,774	817	12	0	829	0	9,680	0	0	0	332	07/09/2021.
88354V	AB	4		12/31/2015.	SINK FUND PAYMENT.....		40,823	40,823	40,623	40,119	699	5	0	704	0	40,823	0	0	0	1,365	05/03/2019.
883556	BA	9		11/18/2015.	STIFEL-HANIFEN DIVIS.....		251,985	250,000	249,565	249,853	0	80	0	80	0	249,934	0	2,051	2,051	7,156	08/15/2016.
89365N	AF	8		10/15/2015.	VARIOUS.....		397,615	399,100	395,831	395,343	526	(13)	0	513	0	395,856	0	1,759	1,759	17,108	11/12/2021.
90980N	AG	9		12/31/2015.	SINK FUND PAYMENT.....		9,639	9,639	9,330	8,889	706	44	0	750	0	9,639	0	0	0	548	10/09/2018.
91759U	AM	7		09/30/2015.	VARIOUS.....		396,798	445,760	443,531	407,870	35,737	248	0	35,985	0	443,854	0	(47,057)	(47,057)	13,537	05/21/2021.
92553J	AL	0		01/30/2015.	SINK FUND PAYMENT.....		1,485,213	1,485,213	1,481,708	1,478,302	4,137	2,773	0	6,910	0	1,485,213	0	0	0	6,498	09/08/2017.
92835E	AB	3		12/31/2015.	SINK FUND PAYMENT.....		6,695	6,695	6,595	0	0	8	0	8	0	6,695	0	0	0	122	01/30/2021.
92850Q	AB	6		11/30/2015.	SINK FUND PAYMENT.....		9,049	9,049	8,959	8,918	119	12	0	131	0	9,049	0	0	0	301	02/22/2021.
92939E	AC	6		10/26/2015.	VARIOUS.....		1,049,566	1,048,432	1,037,947	1,034,676	3,271	668	0	3,939	0	1,038,615	0	10,951	10,951	41,511	05/29/2021.
93710E	AE	5		05/14/2015.	SINK FUND PAYMENT.....		144,821	144,821	144,458	141,200	3,258	362	0	3,620	0	144,821	0	0	0	3,148	02/21/2019.
96758D	AT	0		12/31/2015.	SINK FUND PAYMENT.....		4,446	4,446	4,446	0	0	0	0	0	0	4,446	0	0	0	50	04/01/2019.
97181#	MU	4		07/15/2015.	SINK FUND PAYMENT.....		323,801	323,801	297,896	320,565	0	3,236	0	3,236	0	323,801	0	0	0	5,454	07/15/2017.
BL1022	96	3		12/31/2015.	SINK FUND PAYMENT.....		24,047	24,047	23,646	18,480	419	57	0	476	0	24,047	0	0	0	878	12/19/2017.
BL1159	44	3		06/30/2015.	VARIOUS.....		1,072,268	1,068,172	1,048,472	1,051,020	1,445	1,474	0	2,919	0	1,053,939	0	18,329	18,329	26,481	11/26/2019.
BL1591	93	4		12/31/2015.	VARIOUS.....		19,639	19,603	19,412	19,032	0	2	0	2	0	19,508	0	132	132	747	12/10/2021.
L7300K	AB	0		05/21/2015.	VARIOUS.....		1,315,804	1,336,397	1,322,164	1,312,676	10,033	807	0	10,840	0	1,323,517	0	(7,713)	(7,713)	19,331	06/30/2021.
88156L	AC	4		09/02/2015.	MORGAN STANLEY & CO.....		264,000	330,000	287,100	287,100	50	6,316	0	6,366	0	293,466	0	(29,466)	(29,466)	21,487	11/15/2018.
C0787C	AB	5		01/08/2015.	VARIOUS.....		604,708	613,917	610,847	604,327	6,520	0	0	6,520	0	610,847	0	(6,139)	(6,139)	3,624	04/15/2021.
C5186F	AF	5		01/26/2015.	VARIOUS.....		140,218	145,304	143,851	139,491	4,593	27	0	4,620	0	144,112	0	(3,894)	(3,894)	706	04/18/2019.
C7030J	AB	0		12/31/2015.	SINK FUND PAYMENT.....		9,155	9,155	7,324	7,324	0	0	0	0	0	7,324	0	1,831	1,831	376	07/31/2020.
C8843Q	AB	9		10/05/2015.	VARIOUS.....		1,572,965	1,615,040	1,581,731	1,243,777	82,333	1,601	0	83,934	0	1,614,798	0	(41,833)	(41,833)	33,684	05/15/2018.
46645M	AB	1		12/31/2015.	SINK FUND PAYMENT.....		14,313	14,313	13,955	0	0	20	0	20	0	14,313	0	0	0	264	08/31/2021.
81172U	AB	1		03/31/2015.	VARIOUS.....		901,444	1,112,893	860,823	860,823	0	0	0	0	0	860,823	0	40,621	40,621	10,683	02/21/2021.
					AES PUERTO RICO.....		1,231,118	1,231,118	1,046,451	1,046,451	0	0	0	0	0	1,046,451	0	184,668	184,668	17,052	12/31/2017.
BL1287	88	9		01/30/2015.	VARIOUS.....		1,113,244	1,118,910	1,118,910	1,116,113	2,797	0	0	2,797	0	1,118,910	0	(5,666)	(5,666)	(2,575)	07/11/2020.
D5929G	AB	3		12/31/2015.	SINK FUND PAYMENT.....		84,569	84,569	83,723	84,485	0	84	0	84	0	84,569	0	0	0	4,098	07/25/2021.
G2925*	AA	9		12/31/2015.	VARIOUS.....		2,569,340	2,569,340	2,183,939	2,183,939	0	0	0	0	0	2,183,939	0	385,401	385,401	28,450	06/16/2016.

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	21
			F o r e i g n	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	Stated Contractual Maturity Date
CUSIP Identification		Description																			
L1300R AB 8		CD&R MILLENNIUM (MAUSER) TL.....	F	03/31/2015.	VARIOUS.....		856,538	860,843	856,538	842,911	13,642	308	0	13,950	0	856,861	0	(323)	(323)	8,266	07/31/2021.
L2465B AJ 5		DELTA 2 LUX SARL (F1) TL B.....	F	09/15/2015.	BANK OF AMERICA.....		1,280,491	1,283,700	1,277,282	1,250,542	26,944	319	0	27,263	0	1,277,805	0	2,686	2,686	26,428	07/30/2021.
L3434L AC 4		EVERGREEN SKILLS (SKILLSOFT) TL.....	F	10/30/2015.	SINK FUND PAYMENT.....		9,847	9,847	9,700	9,713	100	34	0	134	0	9,847	0	0	0	361	04/28/2021.
L3462M AB 9		EXPRO FINSERVICES TL B.....	F	12/31/2015.	SINK FUND PAYMENT.....		20,367	20,367	16,599	16,599	0	0	0	0	0	16,599	0	3,768	3,768	592	09/02/2021.
L7256G AD 9		OXEA SARL TL B2.....	F	10/05/2015.	SINK FUND PAYMENT.....		11,373	11,373	11,105	11,097	251	25	0	276	0	11,373	0	0	0	258	01/15/2020.
L9308U AC 4		TRAVELPORT FINANCE LUX SARL TL B.....	F	11/30/2015.	VARIOUS.....		1,786,874	1,773,652	1,751,541	1,752,370	17	703	0	720	0	1,753,089	0	33,785	33,785	27,390	09/02/2021.
N2109E AF 7		CLONDALKIN ACQUISITION BV TL B.....	F	03/17/2015.	SINK FUND PAYMENT.....		588,115	588,115	574,882	575,231	0	12,883	0	12,883	0	588,115	0	0	0	9,704	05/31/2020.
Q3930A AC 2		FMG RESOURCES AUGUST 2006 TL.....	F	08/25/2015.	VARIOUS.....		369,995	459,058	444,139	444,345	0	2,019	0	2,019	0	446,364	0	(76,369)	(76,369)	12,836	06/30/2019.
Y2112M AB 1		DRILLSHIPS OCEAN VENTURES TL B.....	F	03/18/2015.	VARIOUS.....		932,434	1,115,969	892,775	892,775	0	0	0	0	0	892,775	0	39,659	39,659	25,330	07/25/2021.
3899999		Total - Bonds - Industrial and Miscellaneous.....					76,079,755	77,807,938	75,296,770	73,728,152	721,505	204,895	27,359	899,041	0	75,886,314	0	193,444	193,444	1,687,636	XXX
8399997		Total - Bonds - Part 4.....					102,963,392	104,860,012	102,567,623	100,731,189	897,282	99,454	687,586	309,150	0	102,299,463	0	663,931	663,931	2,698,019	XXX
8399998		Total - Bonds - Summary Item from Part 5.....					19,976,374	19,116,609	19,815,663	0	0	(2,677)	0	(2,677)	0	19,812,982	0	163,392	163,392	333,373	XXX
8399999		Total - Bonds.....					122,939,766	123,976,621	122,383,286	100,731,189	897,282	96,777	687,586	306,473	0	122,112,445	0	827,323	827,323	3,031,392	XXX
Preferred Stocks - Industrial and Miscellaneous																					
61762V 20 0		MORGAN STANLEY 7.125000%.....	..	11/23/2015.	WELLS FARGO FINANCIAL.....	265,000.000	7,486,112	25.00	7,057,264	7,057,264	0	0	0	0	0	7,057,264	0	428,848	428,848	472,029	XXX
G05384 14 7		ASPEN INSURANCE HLDG LTD 7.25%.....	F	11/30/2015.	JANNEY MONTGOMERY SCOTT.....	80,000.000	2,122,361	25.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	122,361	122,361	144,992	XXX
8499999		Total - Preferred Stocks - Industrial and Miscellaneous.....					9,608,473	XXX	9,057,264	9,057,264	0	0	0	0	0	9,057,264	0	551,209	551,209	617,021	XXX
8999997		Total - Preferred Stocks - Part 4.....					9,608,473	XXX	9,057,264	9,057,264	0	0	0	0	0	9,057,264	0	551,209	551,209	617,021	XXX
8999998		Total - Preferred Stocks - Summary Item from Part 5.....					932,370	XXX	936,193	0	0	0	0	0	0	936,193	0	(3,823)	(3,823)	42,772	XXX
8999999		Total - Preferred Stocks.....					10,540,843	XXX	9,993,457	9,057,264	0	0	0	0	0	9,993,457	0	547,386	547,386	659,793	XXX
9899999		Total - Preferred and Common Stocks.....					10,540,843	XXX	9,993,457	9,057,264	0	0	0	0	0	9,993,457	0	547,386	547,386	659,793	XXX
9999999		Total - Bonds, Preferred and Common Stocks.....					133,480,609	XXX	132,376,743	109,788,453	897,282	96,777	687,586	306,473	0	132,105,902	0	1,374,709	1,374,709	3,691,185	XXX

SCHEDULE D - PART 5

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

1			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description			F or e i g n	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	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	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																						
25476F	QS	0			06/05/2015	SALOMON SMITH BARNEY	11/18/2015	SALOMON SMITH BARNEY	1,000,000	1,133,930	1,152,500	1,129,178	0	(4,752)	0	(4,752)	0	0	23,322	23,322	20,694	0
1799999	Total - Bonds - U.S. States, Territories & Possessions								1,000,000	1,133,930	1,152,500	1,129,178	0	(4,752)	0	(4,752)	0	0	23,322	23,322	20,694	0
Bonds - U.S. Special Revenue and Special Assessment																						
20775Y	CA	2			04/23/2015	GOLDMAN SACHS	11/18/2015	BC ZIEGLER AND COMPANY	1,000,000	1,197,180	1,194,370	1,187,453	0	(9,727)	0	(9,727)	0	0	6,917	6,917	27,361	0
3132L6	YH	8			06/30/2015	WELLS FARGO FINANCIAL	12/01/2015	VARIOUS	493,781	508,441	508,877	506,053	0	(2,388)	0	(2,388)	0	0	2,824	2,824	7,526	624
447168	KL	8			08/19/2015	HUNTSVILLE AL WTR SYS REVENUE	11/18/2015	BARCLAYS CAPITAL	1,000,000	1,052,500	1,058,020	1,051,334	0	(1,166)	0	(1,166)	0	0	6,686	6,686	12,111	2,222
495289	X9	6			05/29/2015	KING CNTY WA SWR REVENUE	11/18/2015	MORGAN STANLEY & CO	1,580,000	1,786,506	1,799,035	1,777,810	0	(8,696)	0	(8,696)	0	0	21,225	21,225	60,347	23,042
592647	BC	4			07/01/2015	MET WASHINGTON DC ARPTS AUTH A	11/18/2015	FTN FINANCIAL SECURITIES CORP	1,500,000	1,682,115	1,711,635	1,676,726	0	(5,389)	0	(5,389)	0	0	34,909	34,909	26,667	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								5,573,781	6,226,742	6,271,937	6,199,376	0	(27,366)	0	(27,366)	0	0	72,561	72,561	134,012	25,888
Bonds - Industrial and Miscellaneous																						
00190N	AB	5			01/28/2015	MORGAN STANLEY & CO	08/10/2015	SINK FUND PAYMENT	328,900	327,256	328,900	328,900	0	1,645	0	1,645	0	0	0	0	11,766	0
00212Q	AM	8			05/11/2015	JP MORGAN SECURITIES INC	11/30/2015	VARIOUS	617,200	615,657	614,114	615,870	0	213	0	213	0	0	(1,756)	(1,756)	3,755	0
00287Y	AQ	2			09/15/2015	ABBVIE INC	11/18/2015	MORGAN STANLEY & CO	1,000,000	987,430	980,850	987,662	0	232	0	232	0	0	(6,812)	(6,812)	18,900	12,400
03021B	AE	4			03/26/2015	AMERICAN TIRE DISTRIBUTORS TL B	08/07/2015	VARIOUS	559,091	556,296	562,996	556,385	0	89	0	89	0	0	6,611	6,611	10,298	0
04317M	AE	1			01/28/2015	ARUBA INVESTMENTS TL B	06/22/2015	SECURITY CALLED at 101.0	271,000	269,645	273,710	269,704	0	59	0	59	0	0	4,006	4,006	5,138	0
12008T	AF	0			07/27/2015	BUILDERS FIRSTSOURCE TL B	09/25/2015	VARIOUS	1,304,700	1,294,066	1,301,255	1,294,131	0	65	0	65	0	0	7,124	7,124	9,702	0
16125A	AB	9			01/30/2015	CHARTER NEX FILMS TL B	08/20/2015	VARIOUS	271,041	268,331	274,091	268,566	0	234	0	234	0	0	5,526	5,526	7,363	0
20589K	AB	8			05/08/2015	CONCENTRA INC TL B	05/11/2015	JP MORGAN SECURITIES INC	495,200	493,962	497,057	493,962	0	0	0	0	0	0	3,095	3,095	0	0
49387T	AJ	5			01/07/2015	KIK CUSTOM PRODUCTS TL	08/26/2015	SINK FUND PAYMENT	135,700	133,325	135,700	135,700	0	2,375	0	2,375	0	0	0	0	5,023	0
49865N	AB	6			04/22/2015	KLOECKNER PENTAPLAST TL	08/07/2015	VARIOUS	750,484	753,818	754,401	753,861	0	43	0	43	0	0	540	540	8,645	0
64072T	AC	9			09/25/2015	NEPTUNE FINCO CORP	10/07/2015	VARIOUS	1,099,000	1,099,000	1,137,070	1,099,000	0	0	0	0	0	0	38,070	38,070	809	0
71677H	AF	2			02/18/2015	PETSMART INC TL B	11/24/2015	VARIOUS	543,100	540,385	534,994	540,398	0	14	0	14	0	0	(5,404)	(5,404)	21,814	0
77927L	AM	3			03/27/2015	ROUNDYS SUPERMARKETS TL B	12/18/2015	SINK FUND PAYMENT	324,530	301,964	324,531	324,531	0	22,567	0	22,567	0	0	0	0	15,473	0
87305X	AB	2			04/10/2015	TEAMVIEWER (REGIT EINS) TL B	12/07/2015	VARIOUS	461,750	456,555	456,581	457,063	0	508	0	508	0	0	(482)	(482)	23,290	0
87583H	AC	8			03/12/2015	TANK HOLDING CORP TL	08/31/2015	VARIOUS	308,113	306,783	308,114	306,874	0	91	0	91	0	0	1,240	1,240	6,549	0
87910M	AT	4			04/15/2015	TEKNI-PLEX INC TL	07/16/2015	VARIOUS	812,900	808,836	816,965	808,953	0	117	0	117	0	0	8,012	8,012	6,029	0
89365N	AF	8			06/03/2015	TRANSFIRST INC TL	10/15/2015	VARIOUS	57,300	57,157	57,086	57,165	0	9	0	9	0	0	(79)	(79)	1,271	0
91759U	AM	7			01/07/2015	UTEX INDUSTRIES INC TL B	09/30/2015	VARIOUS	88,000	80,520	76,617	81,213	0	693	0	693	0	0	(4,595)	(4,595)	3,969	0
BL1712	34	0			05/04/2015	WASH MULTIFAMILY LAUNDRY US TL B	05/20/2015	MORGAN STANLEY & CO	589,126	587,654	592,809	587,654	0	0	0	0	0	0	5,155	5,155	(399)	0
BL1731	29	0			05/04/2015	WASH MULTIFAMILY LAUNDRY CAN TL B	05/20/2015	MORGAN STANLEY & CO	103,173	102,915	103,818	102,915	0	0	0	0	0	0	903	903	(70)	0
BL1736	05	9			06/25/2015	STANDARD AERO (DAE) TL	11/30/2015	JEFFERIES & COMPANY INC	998,300	993,309	993,309	993,593	0	285	0	285	0	0	(285)	(285)	9,172	0
BL1737	90	9			06/19/2015	ZEP INC TL B	09/30/2015	VARIOUS	1,103,500	1,097,983	1,104,575	1,098,165	0	183	0	183	0	0	6,409	6,409	6,476	0
49865N	AE	0	F		04/22/2015	KP GERMANY ERSTE GMBH TL B	08/07/2015	JEFFERIES & COMPANY INC	320,720	322,144	322,394	322,163	0	19	0	19	0	0	231	231	3,694	0
3899999	Total - Bonds - Industrial and Miscellaneous								12,542,828	12,454,991	12,551,937	12,484,428	0	29,441	0	29,441	0	0	67,509	67,509	178,667	12,400
8399998	Total - Bonds								19,116,609	19,815,663	19,976,374	19,812,982	0	(2,677)	0	(2,677)	0	0	163,392	163,392	333,373	38,288
Preferred Stocks - Industrial and Miscellaneous																						
020002	87	9			03/18/2015	JANNEY MONTGOMERY SCOTT	11/20/2015	WELLS FARGO FINANCIAL	4,338,000	117,473	118,685	117,473	0	0	0	0	0	0	1,212	1,212	5,389	0
172967	33	3			03/11/2015	JANNEY MONTGOMERY SCOTT	11/20/2015	WELLS FARGO FINANCIAL	11,000,000	288,420	293,695	288,420	0	0	0	0	0	0	5,275	5,275	14,180	0
61761J	40	6			03/24/2015	MORGAN STANLEY 6.375000000%	11/20/2015	MORGAN STANLEY & CO	10,000,000	265,900	261,995	265,900	0	0	0	0	0	0	(3,905)	(3,905)	11,953	0
808513	20	4			03/20/2015	CHARLES SCHWAB CORP 6%	12/04/2015	JANNEY MONTGOMERY SCOTT	10,000,000	264,400	257,995	264,400	0	0	0	0	0	0	(6,405)	(6,405)	11,250	0

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	21
											12	13	14 Current	15	16					
CUSIP Identification	Description	F or e i g n	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	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	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....							936,193	932,370	936,193	0	0	0	0	0	0	(3,823)	(3,823)	42,772	0
8999998	Total - Preferred Stocks.....							936,193	932,370	936,193	0	0	0	0	0	0	(3,823)	(3,823)	42,772	0
9899999	Total - Preferred and Common Stocks.....							936,193	932,370	936,193	0	0	0	0	0	0	(3,823)	(3,823)	42,772	0
9999999	Total - Bonds, Preferred and Common Stocks.....							20,751,856	20,908,744	20,749,175	0	(2,677)	0	(2,677)	0	0	159,569	159,569	376,145	38,288

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 by Insurer on Statement Date	
								9	10
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	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
47036* 10 9	James River Casualty Company.....		13685	2cB1	NO	16,367,541	16,367,541	10,000,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....						16,367,541	16,367,541	XXX	XXX
1899999. Total - Common Stocks.....						16,367,541	16,367,541	XXX	XXX
1999999. Total - Preferred and Common Stock.....						16,367,541	16,367,541	XXX	XXX

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: \$.....158,823,150.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
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	% of Outstanding

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						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or e i g n	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	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL.....	@.....	..	12/22/2015.	CITIGROUP GLOBAL MARK.....	04/07/2016.	299,897	0	10	0	0	300,000	299,887	0	0	0.000	0.128	N/A....	0	0
0199999.	U.S. Government Bonds - Issuer Obligations.....						299,897	0	10	0	0	300,000	299,887	0	0	XXX	XXX	XXX	0	0
0599999.	Total - U.S. Government Bonds.....						299,897	0	10	0	0	300,000	299,887	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						299,897	0	10	0	0	300,000	299,887	0	0	XXX	XXX	XXX	0	0
8399999.	Subtotals - Bonds.....						299,897	0	10	0	0	300,000	299,887	0	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds																				
609068	DF 5 FEDERATED TREASURY OBLIG FUND #68 INS.....	.....	..	12/18/2015.	DIRECT.....	XXX.....	356,901	0	0	0	0	0	356,901	0	0	0.000	0.000	MON..	0	0
94975H	31 2 WELLS FARGO ADV TR PL MM-SVC.....	.....	..	11/17/2015.	DIRECT.....	XXX.....	10,249,019	0	0	0	0	0	10,249,019	0	0	0.000	0.000	MON..	479	0
8899999.	Total - Exempt Money Market Mutual Funds.....						10,605,920	0	0	0	0	XXX.....	10,605,920	0	0	XXX	XXX	XXX	479	0
9199999.	Total - Short-Term Investments.....						10,905,817	0	10	0	0	XXX.....	10,905,807	0	0	XXX	XXX	XXX	479	0

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

JAMES RIVER INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Keybank, N.A.....	Cleveland, OH.....	0.000	0	0	(7,782,097)	XXX
Federal Home Loan Bank.....	Cincinnati, OH.....	0.000	0	0	224,577	XXX
US Bank.....	Boston, MA.....	0.000	0	0	849,486	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(6,708,034)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(6,708,034)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(6,708,034)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(2,333,506)	4. April.....	(6,667,977)	7. July.....	(3,693,939)	10. October.....	(5,142,796)
2. February.....	(6,149,491)	5. May.....	(8,775,142)	8. August.....	(7,663,947)	11. November.....	(4,423,267)
3. March.....	(2,802,644)	6. June.....	(2,814,300)	9. September.....	(3,471,841)	12. December.....	(6,708,034)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
KEYBANK NATIONAL ASSOCIATION REPO.....		12/31/2015	0.001	01/04/2016	10,425,000	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					10,425,000	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					10,425,000	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					10,425,000	0	0
8399999. Subtotals - Bonds.....					10,425,000	0	0
8699999. Total - Cash Equivalents.....					10,425,000	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			0	0	0	0
2. Alaska.....	AK			0	0	0	0
3. Arizona.....	AZ			0	0	0	0
4. Arkansas.....	AR			0	0	0	0
5. California.....	CA			0	0	0	0
6. Colorado.....	CO			0	0	0	0
7. Connecticut.....	CT			0	0	0	0
8. Delaware.....	DE			0	0	0	0
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL			0	0	0	0
11. Georgia.....	GA			0	0	0	0
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID			0	0	0	0
14. Illinois.....	IL			0	0	0	0
15. Indiana.....	IN			0	0	0	0
16. Iowa.....	IA			0	0	0	0
17. Kansas.....	KS			0	0	0	0
18. Kentucky.....	KY			0	0	0	0
19. Louisiana.....	LA			0	0	0	0
20. Maine.....	ME			0	0	0	0
21. Maryland.....	MD			0	0	0	0
22. Massachusetts.....	MA	B...	Collateral securities for MA DOI,Collateral securities for the MA DOI.....	0	0	1,004,234	984,378
23. Michigan.....	MI			0	0	0	0
24. Minnesota.....	MN			0	0	0	0
25. Mississippi.....	MS			0	0	0	0
26. Missouri.....	MO			0	0	0	0
27. Montana.....	MT			0	0	0	0
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV			0	0	0	0
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ			0	0	0	0
32. New Mexico.....	NM	B...	Collateral securities for the NM DOI.....	0	0	110,268	109,438
33. New York.....	NY	B...	Collateral securities for the NY DOI.....	0	0	2,403,747	2,505,850
34. North Carolina.....	NC			0	0	0	0
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH	B...	Collateral securities for the OH DOI.....	2,419,527	2,619,736	0	0
37. Oklahoma.....	OK			0	0	0	0
38. Oregon.....	OR			0	0	0	0
39. Pennsylvania.....	PA			0	0	0	0
40. Rhode Island.....	RI			0	0	0	0
41. South Carolina.....	SC			0	0	0	0
42. South Dakota.....	SD			0	0	0	0
43. Tennessee.....	TN			0	0	0	0
44. Texas.....	TX			0	0	0	0
45. Utah.....	UT			0	0	0	0
46. Vermont.....	VT			0	0	0	0
47. Virginia.....	VA			0	0	0	0
48. Washington.....	WA			0	0	0	0
49. West Virginia.....	WV			0	0	0	0
50. Wisconsin.....	WI			0	0	0	0
51. Wyoming.....	WY			0	0	0	0
52. American Samoa.....	AS			0	0	0	0
53. Guam.....	GU			0	0	0	0
54. Puerto Rico.....	PR			0	0	0	0
55. US Virgin Islands.....	VI			0	0	0	0
56. Northern Mariana Islands.....	MP			0	0	0	0
57. Canada.....	CAN			0	0	0	0
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,419,527	2,619,736	3,518,249	3,599,666
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

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