12233201520100100 2015 Document Code: 201

ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

HEALTHCARE UNDERWRITERS GROUP, INC.

NAIC Group Code 0000 (Current Period), 0000 (Prior Period) NAIC Company Code 12233 Employer's ID Number 74-3129288

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 11/30/2004 Commenced Business 12/14/2004

Statutory Home Office 1900 Polaris Parkway, Suite 450 (Street and Number), Columbus, OH, US 43240-4064 (City or Town, State, Country and Zip Code)

Main Administrative Office 1250 South Pine Island Road, Suite 300 (Street and Number)

Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code) (866)484-5715 (Area Code) (Telephone Number)

Mail Address 1250 South Pine Island Road, Suite 300 (Street and Number or P.O. Box), Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1250 South Pine Island Road, Suite 300 (Street and Number)

Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code) (866)484-5715 (Area Code) (Telephone Number)

Internet Website Address www.hugroupinc.com

Statutory Statement Contact Thomas William Mueller, CPA, CGMA (Name) (866)484-5716 (Area Code)(Telephone Number)(Extension)

tmueller@hugroupinc.com (E-Mail Address) (877)895-0996 (Fax Number)

OFFICERS

Name	Title	
Joshua Marc Salman	CEO & President	#
David Wayne Lester CPA, CGMA	Treasurer, VP, CFO	#
Thomas William Mueller CPA, CGMA	Secretary, VP Finance & Controller	#
Morton Caldwell Bell	VP, Chief Underwriting Officer	#
William Carl Ludwig JD	VP, Chief Claims Officer	#

OTHERS

DIRECTORS OR TRUSTEES

Morton Caldwell Bell #
William Carl Ludwig JD #
Joshua Marc Salman #
David Wayne Lester CPA, CGMA #
Thomas William Mueller CPA, CGMA #

State of Ohio
County of Franklin ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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)	(Signature)	(Signature)
Joshua Marc Salman	David Wayne Lester, CPA, CGMA	Thomas William Mueller, CPA, CGMA
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
CEO & President	Treasurer, VP, CFO	Secretary, VP Finance & Controller
(Title)	(Title)	(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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	13,482,582	15.802	13,482,582		13,482,582	15.802
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	509,924	0.598	509,924		509,924	0.598
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	19,284,438	22.602	19,284,438		19,284,438	22.602
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	37,500,342	43.951	37,500,342		37,500,342	43.951
2.2 Unaffiliated Non-U.S. securities (including Canada)	3,528,423	4.135	3,528,423		3,528,423	4.135
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	8,138,003	9.538	8,138,003		8,138,003	9.538
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,878,911	3.374	2,878,911		2,878,911	3.374
11. Other invested assets						
12. TOTAL Invested assets	85,322,623	100.000	85,322,623		85,322,623	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		83,485,816
2.	Cost of bonds and stocks acquired, Part 3, Column 7		27,551,629
3.	Accrual of Discount		34,746
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(81,906)	
	4.4 Part 4, Column 11	(53,964)	(135,870)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		239,538
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		28,271,301
7.	Deduct amortization of premium		460,846
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		82,443,713
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		82,443,713

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	1.	United States	33,276,944	33,077,328	34,054,719	32,014,612
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	33,276,944	33,077,328	34,054,719	32,014,612
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS				
	8.	United States	37,500,342	37,579,644	37,977,904	35,961,377
Industrial and Miscellaneous and	9.	Canada	1,156,678	1,167,903	1,166,065	
Hybrid Securities (unaffiliated)	10.	Other Countries	2,371,745	2,384,799	2,426,334	4,650,000
	11.	TOTALS	41,028,765	41,132,346	41,570,303	40,611,377
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	74,305,710	74,209,674	75,625,022	72,625,989
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	7,501,912	7,501,912	7,085,529	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	636,091	636,091	654,979	
	23.	TOTALS	8,138,003	8,138,003	7,740,508	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	8,138,003	8,138,003	7,740,508	
	26.	TOTAL Stocks	8,138,003	8,138,003	7,740,508	
	27.	TOTAL Bonds and Stocks	82,443,713	82,347,677	83,365,530	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	5,669,285	7,750,508	6,479,219	628,438	13,755,141	34,282,591	45.52	32,181,078	41.30	34,282,591	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	5,669,285	7,750,508	6,479,219	628,438	13,755,141	34,282,591	45.52	32,181,078	41.30	34,282,591	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS											
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1											
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS											

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	3,138,332	15,315,470	12,475,116			30,928,918	41.07	36,187,210	46.44	30,928,918	
6.2 NAIC 2	954,173	5,648,356	3,497,318			10,099,847	13.41	9,561,391	12.27	10,099,847	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	4,092,505	20,963,826	15,972,434			41,028,765	54.48	45,748,601	58.70	41,028,765	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 8,807,617	23,065,978	18,954,335	628,438	13,755,141	65,211,509	86.59	XXX	XXX	65,211,509	
9.2 NAIC 2	(d) 954,173	5,648,356	3,497,318			10,099,847	13.41	XXX	XXX	10,099,847	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	9,761,790	28,714,334	22,451,653	628,438	13,755,141	(b) 75,311,356	100.00	XXX	XXX	75,311,356	
9.8 Line 9.7 as a % of Column 6	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 NAIC 1	8,816,026	28,214,990	20,378,477	3,043,449	7,915,346	XXX	XXX	68,368,288	87.73	68,368,288	
10.2 NAIC 2	1,016,356	2,437,254	6,107,781			XXX	XXX	9,561,391	12.27	9,561,391	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	9,832,382	30,652,244	26,486,258	3,043,449	7,915,346	XXX	XXX	(b) 77,929,679	100.00	77,929,679	
10.8 Line 10.7 as a % of Col. 8	12.62	39.33	33.99	3.91	10.16	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	8,807,617	23,065,977	18,954,335	628,438	13,755,141	65,211,508	86.59	68,368,288	87.73	65,211,508	XXX
11.2 NAIC 2	954,173	5,648,356	3,497,318			10,099,847	13.41	9,561,391	12.27	10,099,847	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	9,761,790	28,714,333	22,451,653	628,438	13,755,141	75,311,355	100.00	77,929,679	100.00	75,311,355	XXX
11.8 Line 11.7 as a % of Col. 6	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	4,561,911	6,316,298	4,119,944			14,998,153	19.91	17,573,683	22.55	14,998,153	
1.2 Residential Mortgage-Backed Securities	1,107,374	1,434,210	2,359,275	628,438	13,755,141	19,284,438	25.61	14,607,396	18.74	19,284,438	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	5,669,285	7,750,508	6,479,219	628,438	13,755,141	34,282,591	45.52	32,181,079	41.30	34,282,591	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS											
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	4,092,505	20,963,826	15,972,434			41,028,765	54.48	45,748,601	58.70	41,028,765	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 TOTALS	4,092,505	20,963,826	15,972,434			41,028,765	54.48	45,748,601	58.70	41,028,765	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	8,654,416	27,280,124	20,092,378			56,026,918	74.39	XXX	XXX	56,026,918	
9.2 Residential Mortgage-Backed Securities	1,107,374	1,434,210	2,359,275	628,438	13,755,141	19,284,438	25.61	XXX	XXX	19,284,438	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities								XXX	XXX		
9.5 TOTALS	9,761,790	28,714,334	22,451,653	628,438	13,755,141	75,311,356	100.00	XXX	XXX	75,311,356	
9.6 Line 9.5 as a % of Col. 6	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,832,382	26,606,721	26,239,891	643,290		XXX	XXX	63,322,284	81.26	63,322,284	
10.2 Residential Mortgage-Backed Securities		4,045,523	246,368	2,400,159	7,915,346	XXX	XXX	14,607,396	18.74	14,607,396	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 TOTALS	9,832,382	30,652,244	26,486,259	3,043,449	7,915,346	XXX	XXX	77,929,680	100.00	77,929,680	
10.6 Line 10.5 as a % of Col. 8	12.62	39.33	33.99	3.91	10.16	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	8,654,416	27,280,124	20,092,378			56,026,918	74.39	63,322,284	81.26	56,026,918	XXX
11.2 Residential Mortgage-Backed Securities	1,107,374	1,434,210	2,359,275	628,438	13,755,141	19,284,438	25.61	14,607,396	18.74	19,284,438	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities											XXX
11.5 TOTALS	9,761,790	28,714,334	22,451,653	628,438	13,755,141	75,311,356	100.00	77,929,680	100.00	75,311,356	XXX
11.6 Line 11.5 as a % of Col. 6	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	12.96	38.13	29.81	0.83	18.26	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 TOTALS										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	2,575,802			2,575,802	
2.	Cost of short-term investments acquired	11,173,797			11,173,797	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	12,718,647			12,718,647	
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,030,952			1,030,952	
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1,030,952			1,030,952	

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

SI11 Schedule DB Part A Verification . . . . . NONE

SI11 Schedule DB Part B Verification . . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . . NONE

SI14 Schedule DB Verification . . . . . NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,626,634		1,626,634
2.	Cost of cash equivalents acquired	17,252,026		17,252,026
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals			
6.	Deduct consideration received on disposals	18,218,588		18,218,588
7.	Deduct amortization of premium			
8.	TOTAL foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other-than-temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	660,072		660,072
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	660,072		660,072

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Money Market Sweep Account

E01 Schedule A - Part 1 Real Estate Owned . . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . . 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	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828H52	United States Treasury Note	C			1	29,605	0.9846	29,538	30,000	29,641		35			1.250	1.260	JJ	151		08/06/2015	01/31/2020
912828J27	United States Treasury Note	C			1	48,914	0.9775	48,877	50,000	48,960		46			2.000	2.040	FA	378	11	08/06/2015	02/15/2025
912828NR7	United States Treasury Note	C			1	154,863	1.0211	153,164	150,000	153,877		(986)			2.375	2.300	JJ	1,435		08/06/2015	07/31/2017
912828PC8	United States Treasury Note	C			1	52,229	1.0390	51,949	50,000	52,059		(170)			2.625	2.500	NM	165	342	08/06/2015	11/15/2020
912828VB3	United States Treasury Note	C			1	48,725	0.9743	48,713	50,000	48,791		66			1.750	1.790	MN	110	228	08/06/2015	05/15/2023
912828VL1	United States Treasury Note	C			1	30,067	1.0001	30,003	30,000	30,038		(29)			0.625	0.620	JJ	76		08/06/2015	07/15/2016
912828H52	United States Treasury Note	C			1	19,883	0.9846	19,692	20,000	19,890		7			1.250	1.250	JJ	69		09/21/2015	01/31/2020
912828NR7	United States Treasury Note	C			1	25,775	1.0211	25,527	25,000	25,660		(115)			2.375	2.300	JJ	164		09/21/2015	07/31/2017
912828VL1	United States Treasury Note	C			1	20,045	1.0001	20,002	20,000	20,030		(15)			0.625	0.620	JJ	35		09/21/2015	07/15/2016
912828H52	United States Treasury Note	C			1	24,800	0.9846	24,615	25,000	24,807		8			1.250	1.260	JJ	51		11/02/2015	01/31/2020
912828J27	United States Treasury Note	C			1	24,657	0.9775	24,438	25,000	24,663		6			2.000	2.040	FA	81		11/02/2015	02/15/2025
912828NR7	United States Treasury Note	C			1	25,721	1.0211	25,527	25,000	25,654		(67)			2.375	2.320	JJ	96		11/02/2015	07/31/2017
912828VB3	United States Treasury Note	C			1	24,426	0.9743	24,357	25,000	24,435		9			1.750	1.790	MN	50		11/19/2015	05/15/2023
912828H52	United States Treasury Note	C			1	123,223	0.9846	123,076	125,000	123,231		8			1.250	1.270	JJ	30		12/24/2015	01/31/2020
912828J27	United States Treasury Note	C			1	122,402	0.9775	122,192	125,000	122,408		5			2.000	2.050	FA	48		12/24/2015	02/15/2025
912828PC8	United States Treasury Note	C			1	156,082	1.0390	155,847	150,000	156,058		(24)			2.625	2.530	NM	76		12/24/2015	11/15/2020
912828VB3	United States Treasury Note	C			1	122,021	0.9743	121,783	125,000	122,029		8			1.750	1.800	MN	42		12/24/2015	05/15/2023
912828VL1	United States Treasury Note	C			1	150,058	1.0001	150,012	150,000	150,057		(2)			0.625	0.620	JJ	18		12/24/2015	07/15/2016
912828FY1	United States Treasury Note				1	109,671	1.0328	103,277	100,000	101,038		(298)			4.625	4.480	NM	583	4,625	09/16/2008	11/15/2016
912828HH6	United States Treasury Note				1	272,521	1.0586	264,658	250,000	254,702		(631)			4.250	4.020	NM	1,339	10,625	11/21/2008	11/15/2017
912828EW6	United States Treasury Note				1	572,678	1.0047	502,360	500,000	501,306		(2,613)			4.500	4.480	FA	8,507	22,500	02/12/2009	02/15/2016
912828JR2	United States Treasury Note				1	186,800	1.0699	187,229	175,000	178,495		(306)			3.750	3.510	NM	827	6,563	03/02/2009	11/15/2018
912828JR2	United States Treasury Note				1	268,204	1.0699	267,470	250,000	255,393		(473)			3.750	3.510	NM	1,182	9,375	03/03/2009	11/15/2018
912828KS8	United States Treasury Note				1	240,860	1.0035	250,880	250,000	249,776		343			2.625	2.620	FA	2,193	6,563	06/16/2009	02/29/2016
912828KS8	United States Treasury Note				1	146,350	1.0035	150,528	150,000	149,910		343			2.625	2.620	FA	1,316	3,938	07/06/2009	02/29/2016
912828JR2	United States Treasury Note				1	503,674	1.0699	534,940	500,000	501,136		(100)			3.750	3.510	MN	2,363	18,750	07/29/2009	11/15/2018
912828KS8	United States Treasury Note				1	24,240	1.0035	25,088	25,000	24,981		343			2.625	2.620	FA	219	656	08/03/2009	02/29/2016
912828KD1	United States Treasury Note				1	613,415	1.0420	677,293	650,000	637,925		973			2.750	2.640	AF	6,758	17,875	08/26/2009	02/15/2019
912828KD1	United States Treasury Note				1	106,820	1.0420	114,619	110,000	108,855		973			2.750	2.640	JD	1,144	3,025	06/10/2010	02/15/2019
912828LP3	United States Treasury Note				1	81,439	1.0164	76,233	75,000	75,817		(274)			3.000	2.960	SM	579	2,250	11/02/2010	09/30/2016
912828RR3	United States Treasury Note				1	32,310	1.0029	25,073	25,000	29,634		(199)			2.000	2.000	JJ	63	500	01/04/2012	11/15/2021
912828RR3	United States Treasury Note				1	1,005,234	1.0029	1,002,930	1,000,000	1,003,118		(134)			2.000	2.000	NM	2,521	20,000	01/04/2012	11/15/2021
912828RR3	United States Treasury Note	C			1	150,785	1.0029	150,440	150,000	150,468		(20)			2.000	2.000	JJ	378	3,000	01/04/2012	11/15/2021
912828RR3	United States Treasury Note				1	499,980	1.0029	501,465	500,000	500,000					2.000	1.990	JJ	1,260	10,000	01/20/2012	11/15/2021
912828RR3	United States Treasury Note				1	100,434	1.0029	100,293	100,000	100,262		(134)			2.000	2.000	NM	252	2,000	02/29/2012	11/15/2021
912828RR3	United States Treasury Note	C			1	125,542	1.0029	125,366	125,000	125,328		(14)			2.000	2.000	MS	315	2,500	02/29/2012	11/15/2021
912828RR3	United States Treasury Note				1	235,305	1.0029	225,659	225,000	231,434		(134)			2.000	2.000	NM	565	4,500	06/20/2012	11/15/2021
912828RR3	United States Treasury Note	C			1	310,629	1.0029	300,879	300,000	306,640		(285)			2.000	2.000	JD	756	6,000	06/20/2012	11/15/2021
912828SV3	United States Treasury Note				1	512,789	0.9836	491,815	500,000	508,292		(327)			1.750	1.780	JD	1,103	8,750	07/11/2012	05/15/2022
912828RR3	United States Treasury Note	C			1	123,192	1.0029	125,366	125,000	123,854		49			2.000	2.000	NM	315	2,500	08/09/2012	11/15/2021
912828HR4	United States Treasury Note				1	569,609	1.1380	524,960	500,000	526,909		(3,186)			3.500	3.330	FA	6,473	17,500	08/15/2012	02/15/2018
912828TJ9	United States Treasury Note				1	249,238	0.9740	243,505	250,000	249,487		20			1.625	1.670	AF	1,536	4,063	10/12/2012	08/15/2022
912828TJ9	United States Treasury Note	C			1	299,086	0.9740	292,206	300,000	299,385		24			1.650	1.670	AF	1,843	4,875	10/12/2012	08/15/2022
912828KQ2	United States Treasury Note				1	1,129,492	1.0550	1,054,960	1,000,000	1,066,392		(4,966)			3.125	2.960	MN	3,938	31,250	10/19/2012	05/15/2019
912828HR4	United States Treasury Note				1	454,766	1.1380	419,968	400,000	422,586		(2,674)			3.500	3.330	FA	5,293	14,000	12/19/2012	02/15/2018
912828HR4	United States Treasury Note				1	113,598	1.1380	104,992	100,000	105,653		(669)			3.500	3.330	FA	1,323	3,500	01/03/2013	02/15/2018
912828UA6	United States Treasury Note				1	146,701	0.9917	148,758	150,000	148,474		200			0.625	0.640	NM	80	938	10/09/2013	11/30/2017
912828VK3	United States Treasury Note				1	150,146	1.0039	150,591	150,000	150,077		(8)			1.375	1.370	JD	8	2,063	10/09/2013	06/30/2018
912828SH4	United States Treasury Note				1	325,269	0.9993	329,782	330,000	326,964		242			1.250	1.380	FA	1,379	4,538	03/26/2014	02/28/2019
912828RU6	United States Treasury Note				1	501,543	1.0006	500,295	500,000	500,527		(145)			0.875	0.880	NM	384	4,375	03/26/2014	11/30/2016
912828VW7	United States Treasury Note				1	251,992	1.0013	250,313	250,000	250,780		(278)			0.875	0.880	MS	663	2,187	11/26/2014	09/15/2016
912828WQ9	United States Treasury Note				1	501,406	0.9998	499,885	500,000	500,437		(222)			0.375	0.510	JD		2,500	11/26/2014	06/30/2016
912828RU6	United States Treasury Note				1	502,871	1.0006	500,295	500,000	501,485		(145)			0.875	0.880	NM	447	4,375	02/27/2015	11/30/2016
912828UM0	United States Treasury Note				1	500,664	1.0000	500,000	500,000	500,081		(173)			0.375	0.380	FA	860	860	02/27/2015	02/15/2016
912828NR7	United States Treasury Note				1	512,578	1.0211	510,545	500,000	511,937		(641)			2.375	2.330	JJ	1,009		12/01/2015	07/31/2017
912828RR3	United States Treasury Note	C			1	101,210	1.0029	100,293	100,000	100,756		(32)			2.000	2.000	NM	254	2,000	06/20/2012	11/15/2021
31331THC8	Federal Farm Credit Bank				1	537,763	1.0993	549,655	500,000	509,924		(890)			5.340	4.860	OA	5,121	26,700	02/12/2008	10/22/2018
0199999 Subtotal - U.S. Governments - Issuer Obligations						14,274,300	XXX	14,084,176	13,815,000	13,992,506		(17,671)			XXX	XXX	XXX	68,224	292,800	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3128MJAW0	FHLMC Pool #G08020	C			1FE	9,228	1.1035	9,116	8,261	9,208		(20)			5.000	4.530	MON	34	129	08/07/2015	11/01/2034
3128MMTS2	FHLMC Pool #G18560	C			1FE	19,513	1.0101	19,415	19,221	19,506		(8)			2.500	2.480	MON	40	140	08/07/2015	07/01/2030
3128PWBW7	FHLMC Pool #J16353	C			1FE	19,019	1.0485	18,863	17,990	18,981		(37)			3.500	3.340	MON	52	185	08/07/2015	08/01/2026

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292K4Q7	FHLMC Pool #C03531	C			1FE	9,505	1.0596	9,418	8,888	9,495		(10)			4.000	3.770	MON	30	110	08/07/2015	10/01/2040
31335AFV5	FHLMC Pool #G60180	C			1FE	17,700	1.0777	17,421	16,165	17,677		(23)			4.500	4.180	MON	61	228	08/07/2015	05/01/2042
31359MH89	Federal National Mortgage Association	C			1FE	51,418	1.0093	50,466	50,000	50,479		(939)			5.000	4.950	MS	733	236	08/06/2015	03/15/2016
3138A7GY8	FNMA Pool #AH5614	C			1FE	18,776	1.0521	18,624	17,702	18,735		(41)			3.500	3.330	MON	52	184	08/07/2015	02/01/2026
3138ABBY4	FNMA Pool #AH9054	C			1FE	19,039	1.0824	18,860	17,425	19,014		(25)			4.500	4.160	MON	65	243	08/07/2015	04/01/2041
3138EHBB7	FNMA Pool #AL0933	C			1FE	18,474	1.1038	18,188	16,477	18,444		(31)			5.000	4.530	MON	69	262	08/07/2015	10/01/2041
3138WPJG0	FNMA Pool #AT2062	C			1FE	8,976	1.0132	8,891	8,775	8,970		(6)			2.500	2.470	MON	18	65	08/07/2015	04/01/2028
3138X3EH1	FNMA Pool #AU3735	C			1FE	19,257	1.0020	19,134	19,095	19,255		(2)			3.000	2.990	MON	48	174	08/07/2015	08/01/2043
31402RDD8	FNMA Pool #735500	C			1FE	9,249	1.1257	9,161	8,138	9,227		(22)			5.500	4.890	MON	37	141	08/10/2015	05/01/2035
31417ARG6	FNMA Pool #AB4086	C			1FE	10,117	1.0357	10,038	9,691	10,102		(15)			3.000	2.900	MON	24	86	08/07/2015	12/01/2026
31417CVM4	FNMA Pool #AB6019	C			1FE	18,827	1.0337	18,680	18,071	18,815		(11)			3.500	3.390	MON	53	195	08/07/2015	08/01/2042
31419AG27	FNMA Pool #AE0216	C			1FE	18,700	1.0604	18,497	17,444	18,680		(20)			4.000	3.770	MON	58	217	08/07/2015	08/01/2040
3128MJTH3	FHLMC Pool #G08551	C			1FE	23,414	1.0574	23,219	21,959	23,398		(16)			4.000	3.780	MON	73	195	09/08/2015	10/01/2043
3128MMQT3	FHLMC Pool #G18465	C			1FE	23,947	1.0167	23,778	23,387	23,933		(14)			2.500	2.460	MON	49	123	09/08/2015	05/01/2028
3128PTGQ2	FHLMC Pool #J13807	C			1FE	23,441	1.0481	23,157	22,094	23,400		(41)			3.500	3.340	MON	64	166	09/08/2015	12/01/2025
312936NA1	FHLMC Pool #A89385	C			1FE	23,909	1.0787	23,635	21,911	23,883		(26)			4.500	4.170	MON	82	219	09/08/2015	10/01/2039
3128MAFA2	FHLMC Pool #G07961	C			1FE	48,283	1.0316	47,818	46,351	48,273		(11)			3.500	3.390	MON	135	86	11/02/2015	03/01/2045
312945DS4	FHLMC Pool #A96413	C			1FE	45,967	1.0597	45,665	43,092	45,949		(18)			4.000	3.770	MON	144	92	11/03/2015	01/01/2041
3138M5LN7	FNMA Pool #AP2132	C			1FE	50,928	1.0339	50,783	49,117	50,925		(3)			3.500	3.390	MON	81		12/14/2015	08/01/2042
31419AG27	FNMA Pool #AE0216	C			1FE	49,095	1.0604	49,032	46,241	49,090		(5)			4.000	3.770	MON	82		12/15/2015	08/01/2040
31402Q3J8	FNMA Pool #735301				1FE	90,889	1.0425	126,688	121,525	110,383		673			4.000	3.840	MON	405	6,212	09/15/2008	03/01/2020
31402RP29	FNMA Pool #735841				1FE	126,842	1.0415	101,848	97,787	108,264		(688)			4.500	4.330	MON	367	5,665	03/12/2009	11/01/2019
31416BTH1	FNMA Pool #995252				1FE	23,686	1.0776	17,696	16,421	20,386		(126)			5.000	4.640	MON	68	981	05/28/2009	12/01/2023
3137EABA6	Federal Home Loan Mtg Corp				1FE	543,973	1.0739	536,930	500,000	509,824		(1,316)			5.125	4.780	DJ	3,089	25,625	06/17/2009	11/17/2017
31371LBA6	FNMA Pool #254833				1FE	467,458	1.0334	314,358	304,189	352,174		(4,676)			4.500	4.350	MON	1,141	18,867	10/15/2009	08/01/2018
3128MBM79	FHLMC #G12882				1FE	131,327	1.0396	83,912	80,715	100,876		(1,324)			5.000	4.810	MON	336	5,390	03/16/2010	11/01/2019
31294KTD7	FHLMC Pool #E01448				1FE	171,803	1.0342	110,316	106,665	127,212		(1,939)			5.000	4.830	MON	444	7,249	03/16/2010	09/01/2018
3129387E7	FHLMC Gold Pool #A90893				1FE	240,567	1.1116	244,751	220,175	236,665		(173)			5.000	4.500	MON	917	12,549	04/27/2010	01/01/2040
31418VUT7	FNMA Pool #AD7793				1FE	153,479	1.0818	140,490	129,871	149,299		(200)			4.500	4.160	MON	487	6,763	09/23/2010	07/01/2040
31416BTW8	FNMA Pool #995265				1FE	35,513	1.0865	27,008	24,857	31,686		(215)			5.500	5.070	MON	114	1,582	07/07/2011	01/01/2024
3138A4Y58	FNMA Pool #AH3431				1FE	281,701	1.0492	274,938	262,055	275,656		(342)			3.500	3.340	MON	764	10,552	07/21/2011	01/01/2026
31417YQQ3	FNMA Pool #MA0462				1FE	165,586	1.0779	147,911	137,218	156,569		(513)			4.500	4.180	MON	515	6,999	07/28/2011	07/01/2025
31416XBP4	FNMA Pool #AB1845				1FE	184,096	1.0607	170,204	160,466	180,561		(204)			4.000	3.780	MON	535	7,363	08/18/2011	11/01/2040
31416XBP4	FNMA Pool #AB1845				1FE	70,806	1.0607	65,463	61,718	69,446		(78)			4.000	3.780	MON	206	2,773	08/18/2011	11/01/2040
31419FFW1	FNMA Pool #AE4680				1FE	107,184	1.0607	102,169	96,319	105,599		(94)			4.000	3.780	MON	321	4,219	10/04/2011	11/01/2040
31359MH89	Federal National Mortgage Assoc.				1FE	992,394	1.0093	857,922	850,000	856,576		(8,067)			5.000	4.950	AO	11,471	42,750	10/04/2011	03/15/2016
3138A4Y58	FNMA Pool #AH3431				1FE	193,973	1.0492	183,128	174,547	188,227		(344)			5.000	3.340	MON	509	7,028	10/18/2011	01/01/2026
31416YLG1	FNMA Pool #AB3026				1FE	227,777	1.0609	222,681	209,903	225,235		(152)			4.000	3.780	MON	700	9,082	10/19/2011	05/01/2041
31417Y2Y2	FNMA Pool #MA0790				1FE	198,371	1.0821	180,989	167,261	194,083		(266)			4.500	4.160	MON	627	8,615	12/08/2011	06/01/2041
31417Y2Y2	FNMA Pool #MA0790				1FE	198,371	1.0821	180,989	167,261	194,083		(266)			4.500	4.160	MON	8,435	8,435	12/08/2011	06/01/2041
31416WL91	FNMA Pool #AB1251				1FE	183,580	1.1030	161,246	146,186	178,276		(330)			5.000	4.540	MON	609	8,593	12/13/2011	07/01/2040
31416WL91	FNMA Pool #AB1251				1FE	168,281	1.1030	147,809	134,004	163,420		(302)			5.000	4.540	MON	558	7,695	12/13/2011	07/01/2040
3135G0ES8	Federal National Mortgage Association				1FE	201,772	1.0046	200,928	200,000	200,319		(92)			1.375	1.370	NM	324	2,750	01/04/2012	11/15/2016
3138A4Y58	FNMA Pool #AH3431				1FE	168,340	1.0492	153,101	145,928	162,054		(406)			3.500	3.340	MON	426	5,876	02/07/2012	01/01/2026
31417TNK0	FNMA Pool #AC6693				1FE	98,123	1.0822	87,723	81,058	95,763		(154)			4.500	4.160	MON	304	4,156	02/23/2012	01/01/2040
31417TNK0	FNMA Pool #AC6693				1FE	196,245	1.0822	175,447	162,116	191,525		(309)			4.500	4.160	MON	608	8,312	02/23/2012	01/01/2040
31418QPK3	FNMA Pool #AD3125				1FE	138,196	1.0823	126,155	116,560	135,241		(193)			4.500	4.160	MON	437	5,955	02/24/2012	05/01/2040
3138E1K48	FNMA Pool #AJ8414				1FE	314,697	1.0610	293,974	277,086	310,366		(321)			4.000	3.780	MON	924	12,631	08/08/2012	02/01/2042
3138E2GH2	FNMA Pool #AJ9199				1FE	130,716	1.0610	119,369	112,504	128,613		(156)			4.000	3.770	MON	375	5,242	08/08/2012	01/01/2042
3138E1K48	FNMA Pool #AJ8414				1FE	308,869	1.0610	288,530	271,954	304,618		(315)			4.000	3.780	MON	907	12,391	08/08/2012	02/01/2042
3138E2GH2	FNMA Pool #AJ9199				1FE	121,033	1.0610	110,527	104,170	119,086		(144)			4.000	3.770	MON	347	4,854	08/08/2012	01/01/2042
3137EADL0	Federal Home Loan Mortgage Corp.	C			1FE	126,365	0.9973	124,656	125,000	125,478		(69)			1.000	1.010	SM	944	625	10/02/2012	09/29/2017
3128MCYM1	FHLMC Pool #G14116				1FE	595,369	1.0482	556,373	530,769	580,008		(1,210)			3.500	3.340	MON	1,548	21,157	10/19/2012	04/01/2026
3128PTJX4	FHLMC Pool #J13878				1FE	584,179	1.0482	543,658	518,678	568,313		(1,250)			3.500	3.340	MON	1,513	20,481	10/19/2012	01/01/2026
3138MBMB9	FNMA Pool #AP7553				1FE	419,451	1.0034	431,709	430,242	420,251		94			3.000	2.990	MS	1,076	13,604	11/12/2013	09/01/2042
3138E2JY2	FNMA Pool #AJ9278				1FE	393,561	1.0343	396,932	383,783	392,818		(88)			3.500	3.380	DJ	1,119	14,529	11/14/2013	12/01/2041
3128MJSS0	FHLMC Pool #G08528				1FE	420,342	1.0006	443,581	443,337	421,941		198			3.000	3.000	AO	1,108	14,015	12/18/2013	04/01/2043
3138MBMB9	FNMA Pool #AP7553				1FE	421,432	1.0034	443,483	441,976	422,838		181			3.000	2.990	MON	1,105	13,975	01/15/2014	09/01/2042
3128MJSS0	FHLMC Pool #G08568				1FE	266,575	1.0791	257,598	238,714	264,807		(235)			4.500	4.170	MON	895	12,661	02/07/2014	01/01/2044
31410LHW5	FNMA Pool #890445				1FE	406,257	1.0647	403,204	378,716	404,869		(249)			4.000	3.760	MON	1,262	16,684	08/05/2014	07/01/2042
3138A2GR4	FNMA Pool #AH1107				1FE	794,899	1.0670	788,543	739,001	791,982		(536)			4.000	3.750	MON	2,463	32,306	08/18/2014	12/01/2040
3138X3EJ7	FNMA Pool #AU3736				1FE	556,750	1.0021	562,648	561,497	556,968		41			3.000	2.990	MON	1,404	17,677	09/03/2014	08/01/2043
3128M9TQ5	FHLMC Pool #G07459				1FE	689,784	1.0305	679,408	659,299	689,075		(272)			3.500	3.400	MON	1,923	14,072	05/05/2015	08/01/2043
3138EHTN2	FNMA Pool #AL1456				1FE	824,112	1.0612	809,687	762,963	822,605		(578)			4.000	3.770	MON	2,543	19,046	05/05/2015	01/01/2042
3128MAFA2	FHLMC Pool #G07961				1FE	236,229	1.0317	234,309	227,121	236,051		(77)			3.500	3.400	MON	662	3,853	06/02/2015	03/01/2045

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	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128MJTL4	FHLMC Pool #G08554				1FE	555,422	1.0303	552,235	536,010	555,143		(174)			3.500	3.400	MON	1,563	5,774	08/05/2015	10/01/2043
3138YAGT6	FNMA Pool #AX8309				1FE	567,152	1.0310	563,452	546,500	566,564		(365)			3.000	2.910	MON	1,366	4,820	08/05/2015	11/01/2029
3138WPG24	FNMA Pool #AT2016				1FE	575,585	1.0022	570,320	569,063	575,493		(59)			3.000	3.000	MON	1,423	5,014	08/12/2015	04/01/2043
31417Y5Z6	FNMA Pool #MA0863				1FE	238,855	1.0815	235,676	217,912	238,544		(202)			4.500	4.170	MON	817	2,970	08/12/2015	10/01/2041
3128PT3P8	FHLMC Pool #J14406				1FE	296,788	1.0481	293,922	280,422	296,189		(394)			3.500	3.340	MON	818	2,954	08/14/2015	02/01/2026
3138A8RD0	FNMA Pool #AH6783				1FE	675,006	1.0609	668,654	630,270	674,335		(441)			4.000	3.780	MON	2,101	7,373	08/14/2015	03/01/2041
3138LWCJ8	FNMA Pool #AO5472				1FE	286,661	1.0339	284,815	275,487	286,501		(105)			3.500	3.390	MON	804	2,804	08/14/2015	07/01/2042
3138WCNP4	FNMA Pool #AS3097				1FE	290,882	1.0348	289,358	279,622	290,733		(98)			3.500	3.390	MON	816	2,802	08/14/2015	08/01/2044
31410LHC9	FNMA Pool #890427				1FE	395,344	1.0342	392,916	379,912	395,122		(146)			3.500	3.390	MON	1,108	3,827	08/14/2015	04/01/2042
3138WE6X2	FNMA Pool #AS5385				1FE	983,418	1.0589	975,539	921,250	982,801		(526)			4.000	3.780	MON	3,071	7,564	09/15/2015	07/01/2045
3138EP2C7	FNMA Pool #AL7070				1FE	386,253	1.0064	383,340	380,922	386,220		(33)			3.000	2.990	MON	952	992	10/30/2015	07/01/2043
3138M5LN7	FNMA Pool #AP2132				1FE	299,988	1.0339	299,130	289,319	299,968		(20)			3.500	3.390	MON	472		12/14/2015	08/01/2042
31419AG27	FNMA Pool #AE0216				1FE	301,331	1.0604	300,942	283,814	301,297		(33)			4.000	3.770	MON	560		12/15/2015	08/01/2040
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						19,780,420	XXX	18,993,147	18,199,613	19,284,438		(31,022)			XXX	XXX	XXX	74,790	542,209	XXX	XXX
0599999 Subtotal - U.S. Governments						34,054,720	XXX	33,077,323	32,014,613	33,276,944		(48,693)			XXX	XXX	XXX	143,014	835,009	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAM4	AT&T Inc	C			2FE	10,984	1.0847	10,847	10,000	10,841		(143)			5.600	5.140	MO	71	146	08/06/2015	05/15/2018
12673PAC9	CA, Inc.	C			2FE	10,909	1.0791	10,791	10,000	10,824		(85)			5.375	4.920	DJ	44	164	08/06/2015	12/01/2019
149123BQ3	Caterpillar, Inc.	C			1FE	11,965	1.1700	11,700	10,000	11,730		(235)			7.900	6.640	DJ	35	272	08/06/2015	12/15/2018
166764AA8	Chevron Corp.	C			1FE	9,955	0.9931	9,931	10,000	9,963		8			1.104	1.110	DJ	8	35	08/06/2015	12/05/2017
20030NAZ4	Comcast Corp.	C			1FE	11,360	1.1212	11,212	10,000	11,220		(140)			5.700	5.050	JJ	230		08/06/2015	07/01/2019
24422ESS9	John Deere Capital Corp.	C			1FE	10,053	1.0038	10,038	10,000	10,048		(5)			2.300	2.290	SM	67	22	08/06/2015	09/16/2019
25152RYD9	Deutsche Bank AG London	C	F		1FE	9,976	0.9915	9,915	10,000	9,979		4			1.875	1.880	FA	72	1	08/06/2015	02/13/2018
345397WR0	Ford Motor Credit	C			2FE	9,943	0.9846	9,846	10,000	9,953		10			1.724	1.740	DJ	12	55	08/06/2015	12/06/2017
369622SM8	General Electric Capital Corp.	C			1FE	11,260	1.1276	11,276	10,000	11,168		(92)			5.300	4.700	FA	213		08/06/2015	02/11/2021
38141EA25	Goldman Sachs Inc.	C			1FE	11,752	1.1443	11,443	10,000	11,552		(200)			7.500	6.420	FA	284	8	08/06/2015	02/15/2019
42809HAB3	Hess Corp	C			2FE	11,787	1.1334	11,334	10,000	11,583		(204)			8.125	6.970	FA	307	9	08/06/2015	02/15/2019
46625HHL7	J P Morgan Chase & Co.	C			1FE	11,402	1.1213	11,213	10,000	11,250		(152)			6.300	5.550	AO	119	126	08/06/2015	04/23/2019
59018YN64	Merrill Lynch 7 Co.	C			2FE	11,245	1.1033	11,033	10,000	11,061		(184)			6.875	6.140	AO	126	141	08/06/2015	04/25/2018
60871RAC4	Molson Coors Brewing Co	C			2FE	10,150	1.0055	10,055	10,000	10,141		(9)			3.500	3.460	MN	58	77	08/07/2015	05/01/2022
61761JVL0	Morgan Stanley	C			1FE	10,029	1.0048	10,048	10,000	10,028		(1)			3.700	3.700	OA	70	74	08/06/2015	10/23/2024
74432QBP9	Prudential Financial	C			2FE	10,932	1.0732	10,732	10,000	10,861		(71)			4.500	4.140	NM	57	118	08/06/2015	11/15/2020
867914BE2	Suntrust Banks	C			2FE	10,281	1.0173	10,173	10,000	10,204		(77)			3.500	3.410	JJ	141		08/06/2015	01/20/2017
87612EAP1	Target Corp	C			1FE	10,739	1.0557	10,557	10,000	10,568		(171)			5.375	5.020	MN	88	119	08/06/2015	05/01/2017
89233P5F9	Toyota Motor Credit Corp	C			1FE	10,392	1.0362	10,362	10,000	10,366		(26)			3.400	3.290	SM	100	32	08/06/2015	09/15/2021
91324PCK6	United Health Group Inc.	C			1FE	10,020	1.0000	10,000	10,000	10,016		(4)			1.450	1.450	JJ	58		08/06/2015	07/17/2017
931427AH1	Walgreens Boots Alliance	C			2FE	9,791	0.9702	9,702	10,000	9,800		9			3.800	3.890	NM	45	102	08/06/2015	11/18/2024
0258M0DX4	American Express Credit Corp	C			1FE	4,996	1.0024	5,012	5,000	4,996					2.600	2.590	SM	40		09/09/2015	09/14/2020
0258M0DX4	American Express Credit Corp	C			1FE	2,997	1.0023	3,007	3,000	2,997					2.600	2.590	SM	24		09/09/2015	09/14/2020
0258M0DX4	American Express Credit Corp	C			1FE	1,999	1.0025	2,005	2,000	1,999					2.600	2.590	SM	16		09/09/2015	09/14/2020
375558BF9	Gilead Sciences	C			1FE	1,992	1.0085	2,017	2,000	1,992					3.650	3.630	MS	23		09/09/2015	03/01/2025
375558BF9	Gilead Sciences	C			1FE	2,992	1.0083	3,025	3,000	2,992					3.650	3.630	MS	34		09/10/2015	03/01/2025
375558BF9	Gilead Sciences	C			1FE	2,995	1.0083	3,025	3,000	2,995					3.650	3.630	MS	34		09/10/2015	03/01/2025
375558BF9	Gilead Sciences	C			1FE	2,000	1.0085	2,017	2,000	2,000					3.650	3.630	MS	22		09/11/2015	03/01/2025
565849AL0	Marathon Oil	C			2FE	4,566	0.8048	4,024	5,000	4,579		13			3.850	4.350	JD	16	39	09/15/2015	06/01/2025
565849AL0	Marathon Oil	C			2FE	4,576	0.8048	4,024	5,000	4,589		13			3.850	4.350	JD	16	37	09/17/2015	06/01/2025
89114QAM0	Toronto-Dominion Bank	C	A		1FE	10,240	1.0191	10,191	10,000	10,213		(27)			2.625	2.560	SM	81	7	08/27/2015	09/10/2018
191216BR0	Coca Cola	C			1FE	7,996	0.9963	7,970	8,000	7,997					0.875	0.880	OA	13		10/23/2015	10/27/2017
713448DB1	Pepsico, Inc.	C			1FE	3,992	0.9948	3,979	4,000	3,993		1			1.000	1.000	OA	9		10/09/2015	10/13/2017
713448DB1	Pepsico, Inc.	C			1FE	2,997	0.9947	2,984	3,000	2,998					1.000	1.000	OA	7		10/09/2015	10/13/2017
713448DB1	Pepsico, Inc.	C			1FE	1,998	0.9950	1,990	2,000	1,999					1.000	1.000	OA	5		10/09/2015	10/13/2017
713448DB1	Pepsico, Inc.	C			1FE	999	0.9950	995	1,000	999					1.000	1.000	OA	2		10/09/2015	10/13/2017
046353AH1	Astrazeneca PLC	C	F		1FE	10,000	0.9972	9,972	10,000	10,000					1.750	1.750	NM	24		11/10/2015	11/16/2018
12572QAG0	CME Group, Inc.	C			1FE	9,938	0.9810	9,811	10,000	9,936		1			3.000	3.040	MS	48		11/02/2015	03/15/2025
291011BF0	Emerson Electric Co.	C			1FE	9,935	0.9931	9,931	10,000	9,936		2			2.625	2.640	DJ	22	11	11/10/2015	12/01/2021
458140AJ9	Intel Corp.	C			1FE	10,470	1.0358	10,358	10,000	10,457		(13)			3.300	3.150	OA	53		11/02/2015	10/01/2021
58933YAC9	Merck & Co.				1FE	498,985	0.9945	497,240	500,000	499,607		47			1.100	1.110	JJ	3,670	5,500	09/11/2012	01/31/2018
459200GM7	IBM Corp.				1FE	121,058	1.1527	115,270	100,000	105,888		(546)			7.625	6.620	JJ	1,609	7,625	01/27/2009	10/15/2018
00206RAR3	AT&T Inc.				1FE	20,172	1.1033	22,065	20,000	20,053		(4)			5.110	5.260	AF	439	1,160	01/30/2009	02/15/2019
00206RAR3	AT&T Inc.				1FE	176,603	1.1033	198,585	180,000	178,935		(4)			5.110	5.260	OA	3,947	10,440	02/25/2009	02/15/2019
172967EV9	Citigroup Inc.				2FE	100,487	1.1924	119,424	100,000	100,165		(12)			8.500	7.120	NM	908	8,500	05/18/2009	05/22/2019
744448CC3	Public Serv Colorado 1st Mortgage				1FE	198,920	1.0980	219,604	200,000	199,631		27			5.125	4.670	DJ	843	10,250	05/28/2009	06/01/2019
59018YN64	Merrill Lynch & Co.				2FE	199,272	1.1033	220,652	200,000	199,807		21			6.875	6.230	MN	2,524	13,750	07/23/2009	04/25/2018

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06739FFS5	Barclays Bank PLC		F		1FE	111,693	1.1369	113,687	100,000	104,263		(317)			6.750	5.940	JJ	721	6,750	02/02/2010	05/22/2019
06739FFS5	Barclays Bank PLC		F		1FE	111,693	1.1369	113,687	100,000	104,263		(317)			6.750	5.940	MN	721	6,750	02/02/2010	05/22/2019
38141EA66	Goldman Sachs				2FE	217,270	1.1301	226,022	200,000	207,891		(446)			6.000	5.310	MS	526	12,000	09/13/2010	06/15/2020
38141EA66	Goldman Sachs Group				2FE	271,588	1.1301	282,528	250,000	259,864		(557)			6.000	5.310	JD	658	15,000	09/13/2010	06/15/2020
87612EAP1	Target Corp.				1FE	461,272	1.0557	422,284	400,000	412,320		(2,327)			5.375	5.090	MS	3,534	21,500	09/13/2010	05/01/2017
03076CAD8	Ameriprise Financial				1FE	248,648	1.1552	231,034	200,000	219,329		(1,395)			7.300	6.320	MS	120	14,600	09/14/2010	06/28/2019
06051GEC9	Bank of America				2FE	209,090	1.1108	222,154	200,000	204,177		(234)			5.625	5.070	MS	5,640	11,250	09/14/2010	07/01/2020
03076CAD8	Ameriprise Financial, Inc.				1FE	124,324	1.1552	115,517	100,000	109,664		(697)			7.300	6.320	JD	60	7,300	09/14/2010	06/28/2019
06051GEC9	Bank of America, Corp.				2FE	156,818	1.1108	166,616	150,000	153,132		(175)			5.625	5.070	JJ	4,230	8,438	09/14/2010	07/01/2020
172967FF3	Citigroup				2FE	255,178	1.1942	278,720	250,000	252,409		(132)			5.375	7.120	AF	5,301	13,438	09/14/2010	08/09/2020
931142CU5	Wal-Mart Stores				1FE	206,584	1.0700	213,992	200,000	203,033		(169)			3.625	3.390	MS	3,496	7,250	09/15/2010	07/08/2020
263534CD9	Dupont				1FE	495,235	1.0003	500,155	500,000	499,963		226			1.950	1.950	MS	4,514	9,750	09/20/2010	01/15/2016
22546QAD9	Credit Suisse		F		2FE	273,380	1.0949	273,727	250,000	260,203		(636)			5.400	4.940	MN	6,288	13,500	10/13/2010	01/14/2020
22546QAD9	Credit Suisse Sub Notes		F		2FE	273,380	1.0949	273,728	250,000	260,203		(636)			5.400	4.940	JJ	6,288	13,500	10/13/2010	01/14/2020
36962G4R2	GE Cap Corp.				1FE	381,540	1.0856	407,093	375,000	378,105		(166)			4.375	4.040	MN	4,809	16,406	10/14/2010	09/16/2020
36962G4R2	General Electric Cap Corp				1FE	228,924	1.0856	244,256	225,000	226,863		(100)			4.375	4.040	SM	2,859	9,844	10/14/2010	09/16/2020
58933YAB1	Merck & Co.				1FE	498,795	1.0005	500,225	500,000	499,990		59			2.250	2.250	JJ	5,209	11,250	12/01/2010	01/15/2016
064149C88	Bank of Nova Scotia		A		1FE	100,688	1.0798	107,979	100,000	100,356		(18)			4.375	4.060	JJ	2,050	4,375	04/20/2011	01/13/2021
38259PAB8	Google Inc.				1FE	307,200	1.0648	330,091	310,000	308,495		70			3.625	3.410	MN	1,293	11,238	05/16/2011	05/19/2021
38259PAB8	Google Inc Sr Unsec				1FE	99,097	1.0648	106,481	100,000	99,514		23			3.625	3.410	MN	417	3,625	05/16/2011	05/19/2021
010392FE3	Alabama Power Co Senior NTS				1FE	99,786	1.0453	104,534	100,000	99,885		5			3.950	3.780	JD	325	3,950	05/18/2011	06/01/2021
002824AU4	Abbott Labs				1FE	323,144	1.0950	304,407	278,000	297,193		(1,488)			5.125	4.680	AF	3,552	14,248	08/09/2011	04/01/2019
883556BA9	Thermo Fisher				2FE	452,781	1.0055	452,466	450,000	450,346		(140)			2.250	2.240	AF	3,828	10,125	08/11/2011	08/15/2016
458140AH3	Intel Corp.				1FE	219,663	1.0062	221,373	220,000	219,950		17			1.950	1.940	MS	1,070	4,290	09/15/2011	10/01/2016
458140AH3	Intel Corp.				1FE	230,044	1.0062	231,435	230,000	230,007		(2)			1.950	1.940	MS	1,118	4,485	09/15/2011	10/01/2016
00206RAM4	AT&T Inc.				1FE	930,048	1.0847	867,776	800,000	846,499		(4,940)			5.600	5.160	MS	5,646	44,800	09/27/2011	05/15/2018
06406HBY4	Bank of NY Mellon				1FE	231,061	1.0490	236,025	225,000	228,547		(156)			4.000	3.390	JJ	2,166	7,988	12/08/2011	09/23/2021
06406HBY4	Bank of New York Mellon Sr Unsec				1FE	231,062	1.0490	236,025	225,000	228,547		(156)			3.550	3.390	SM	2,166	7,988	12/08/2011	09/23/2021
15200WAB1	Centerpoint Energy Trans				1FE	100,000	1.0064	100,644	100,000	100,000					2.161	2.150	OA	456	2,161	01/01/2012	10/15/2021
15200WAB1	Centerpoint Energy				1FE	100,000	1.0064	100,644	100,000	100,000					2.161	2.150	JJ	2,161	2,161	01/11/2012	10/15/2021
459200GX3	IBM				1FE	520,248	1.0060	505,001	502,000	504,270		(1,029)			1.950	1.940	AF	4,345	9,789	02/02/2012	07/22/2016
24422ERE1	John Deere Capital Corp.				1FE	188,525	1.0592	180,067	170,000	180,869		(495)			3.900	3.690	JJ	3,124	6,630	02/07/2012	07/12/2021
459200GX3	IBM				1FE	250,342	1.0060	243,447	242,000	243,041		(472)			1.950	1.940	AF	2,094	4,719	02/07/2012	07/22/2016
459200GX3	IBM				1FE	135,594	1.0060	131,784	131,000	131,579		(262)			1.950	1.940	AF	1,134	2,555	02/22/2012	07/22/2016
78443BAE6	SLMA Student Loan Trust Series				1FE		0.9994	1,590	1,591			499			0.536	0.390	MN	27	299	05/04/2012	07/25/2023
19458LAU4	Collegiate Funidng Svcs Edu Series				1FE	138,288	0.9942	144,012	144,851	139,945		115			0.683	0.820	MN		1,031	05/15/2012	09/28/2026
64031QCR0	NELNET Student Loan Trust Series				1FE	30,933	0.9962	32,606	32,729	31,534		44			0.524	0.470	NM	8	435	07/24/2012	11/23/2022
36159JDH1	GE Capital Credit Card Master				2FE	249,903	0.9951	248,763	250,000	249,944		3			1.360	1.370	AF	121	3,400	08/22/2012	08/17/2020
36159JDH1	GE Capital Credit Card				1FE	149,941	0.9951	149,258	150,000	149,966		2			1.360	1.370	AF	89	2,040	08/22/2012	08/17/2020
78011DAC8	Royal Bank of Canada		A		1FE	608,939	0.9953	606,119	609,000	608,979		3			1.200	1.210	SM	2,062	7,308	09/17/2012	09/19/2017
78011DAC8	Royal Bank of Canada		A		1FE	66,084	0.9953	65,688	66,000	66,029		(4)			1.200	1.210	SM	224	792	09/17/2012	09/19/2017
458140AH3	Intel Corp.				1FE	438,680	1.0358	414,328	400,000	424,848		(1,089)			3.300	3.190	OA	3,291	13,200	10/19/2012	10/01/2021
25468PCW4	Walt Disney Company				1FE	248,080	0.9872	246,790	250,000	248,673		48			2.350	2.390	DJ	483	5,875	11/27/2012	12/01/2022
68389XAP0	Oracle Corp.				1FE	263,255	0.9766	253,908	260,000	262,238		(83)			2.500	2.560	OA	1,371	6,500	11/28/2012	10/15/2022
68389XAP0	Oracle Corp Sr Unsecd				1FE	253,130	0.9766	244,142	250,000	252,151		(80)			2.500	2.560	OA	1,318	6,250	11/28/2012	10/15/2022
166764AA8	Chevron Corp.				1FE	182,000	0.9931	180,748	182,000	182,000					1.104	1.110	DJ	143	2,009	11/28/2012	12/05/2017
166764AA8	Chevron Corp.				1FE	249,580	0.9931	246,294	248,000	248,608		(79)			1.104	1.110	DJ	195	2,738	11/29/2012	12/05/2017
458140AM2	Intel Corp.				1FE	248,932	0.9893	247,333	250,000	249,259		27			2.700	2.730	DJ	296	6,750	12/04/2012	12/15/2022
377373AD7	Glaxosmithkline Capital		F		1FE	262,808	1.0078	251,943	250,000	258,635		(342)			2.850	2.830	MN	1,035	7,125	12/05/2012	05/08/2022
91159JAA4	US Bancorp				1FE	51,305	0.9942	49,712	50,000	50,888		(34)			2.950	2.970	JJ	683	1,475	12/05/2012	07/15/2022
377373AD7	Glaxosmithkline Capital		F		1FE	241,783	1.0078	231,787	230,000	237,944		(315)			2.850	2.830	MN	952	6,555	12/05/2012	05/08/2022
458140AM2	Intel Corp Sr Unsecd				1FE	219,060	0.9893	217,653	220,000	219,348		24			2.700	2.730	DJ	260	5,940	12/05/2012	07/15/2022
91159JAA4	US Bancorp Ser MTN				1FE	236,003	0.9942	228,675	230,000	234,085		(157)			2.950	2.970	JJ	3,142	6,785	12/05/2012	07/15/2022
17275RAC6	Cisco Systems				1FE	417,566	1.0064	366,322	364,000	366,429		(4,216)			5.500	5.470	FA	7,071	20,020	12/10/2012	02/22/2016
17275RAC6	Cisco Systems				1FE	41,340	1.0064	36,230	36,000	36,242		(421)			5.500	5.470	FA	694	1,980	12/11/2012	02/22/2016
084670BF4	Berkshire Hathaway, Inc.				1FE	91,102	1.0539	89,582	85,000	89,072		(169)			3.400	3.230	JJ	1,211	2,890	12/18/2012	01/31/2022
05565QBZ0	BP Capital Markets PLC		F		1FE	261,277	0.9875	246,885	250,000	257,630		(303)			3.245	3.290	MN	1,222	8,113	12/18/2012	05/06/2022
278642AE3	Ebay, Inc.				1FE	267,104	0.9308	246,670	265,000	266,437		(55)			2.600	2.800	JJ	3,190	6,890	12/18/2012	07/15/2022
911312AQ9	United Parcel Service Sr Unsecd				1FE	265,064	0.9892	262,130	265,000	265,044		(2)			2.450	2.480	OA	1,619	6,493	12/18/2012	10/01/2022
084670BF4	Berkshire Hathaway, Inc.				1FE	107,179	1.0539	105,391	100,000	104,791		(198)			3.400	3.230	JJ	1,425	3,400	12/18/2012	01/31/2022
05565QBZ0	BP Capital Markets PLC		F		1FE	120,187	0.9875	113,567	115,000	118,510		(139)			3.245	3.290	MN	562	3,732	12/18/2012	05/06/2022
828807CN5	Simon Property Group LP				1FE	148,674	0.9772	146,577	150,000	149,071		33			2.750	2.820	FA	1,718	4,125	12/19/2012	02/01/2023
828807CN5	Simon Property Group LP				1FE	104,072	0.9772	102,604	105,000	104,350		23			2.750	2.820	FA	1,202	2,888	12/19/2012	02/01/2023
12673PAC9	CA Inc				2FE	284,710	1.0791	269,778	250,000	269,956		(1,283)			5.375	4.980	DJ	1,104	13,438	02/06/2013	12/01/2019
26441CAG0	Duke Energy				2FE	54,037	1.0060	52,312	52,000	52,473		(136)			2.150	2.140	NM	141	1,118	02/07/2013	11/15/2016

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441CAG0	Duke Energy				2FE	205,282	1.0060	199,188	198,000	199,692		(487)			2.150	2.140	NM	536	4,257	02/07/2013	11/15/2016
713448CG1	Pepsico				1FE	134,870	0.9960	134,459	135,000	134,907		3			2.750	2.770	MS	1,231	3,713	02/25/2013	03/01/2023
713448CG1	Pepsico Inc Unsc				1FE	109,894	0.9960	109,559	110,000	109,924		3			2.750	2.700	MS	1,003	3,025	02/25/2013	03/01/2023
637071AJ0	National Oilwell Varco I				1FE	94,065	0.8742	83,044	95,000	94,332		24			2.600	2.980	DJ	203	2,470	03/25/2013	12/01/2022
637071AJ0	National Oilwell Varco I				1FE	168,371	0.8742	148,605	170,000	168,837		24			2.600	2.980	DJ	363	4,420	03/25/2013	12/01/2022
779382AP5	Rowan Cos				2FE	130,291	0.7354	88,250	120,000	127,190		(282)			4.875	6.630	JD	481	5,850	03/25/2013	06/01/2022
637071AJ0	National Oilwell Varco I Sr				1FE	79,213	0.8742	69,932	80,000	79,438		20			2.600	2.980	DJ	171	2,080	03/25/2013	12/01/2022
637071AJ0	National Oilwell Varco I Sr				1FE	143,611	0.8742	126,752	145,000	144,008		20			2.600	2.980	DJ	310	3,770	03/25/2013	12/01/2022
779382AP5	Rowan Cos, Inc.				2FE	108,576	0.7354	73,542	100,000	105,992		(235)			4.875	6.630	JD	401	4,875	03/25/2013	06/01/2022
053611AG4	Avery Dennison Corp				2FE	153,843	0.9745	150,068	154,000	153,886		4			3.350	3.440	AO	1,088	5,159	04/03/2013	04/15/2023
053611AG4	Avery Dennison Corp.				2FE	129,867	0.9745	126,681	130,000	129,904		3			3.350	3.440	AO	919	4,355	04/03/2013	04/15/2023
037833AK6	Apple Inc				1FE	249,668	0.9744	243,592	250,000	249,756		8			2.400	2.470	MN	953	6,000	04/30/2013	05/03/2023
037833AK6	Apple, Inc.				1FE	199,734	0.9744	194,874	200,000	199,805		7			2.400	2.470	MN	763	4,800	04/30/2013	05/03/2023
037833AJ9	Apple Inc				1FE	150,443	0.9919	149,774	151,000	150,740		28			1.000	1.010	MN	240	1,510	05/01/2013	05/03/2018
037833AJ9	Apple Inc				1FE	249,072	0.9919	246,978	249,000	249,034		(4)			1.000	1.010	MN	396	2,490	05/01/2013	05/03/2018
857477AL7	State Street Corp				1FE	134,781	0.9882	133,407	135,000	134,840		266			3.100	3.140	MN	527	4,185	05/08/2013	05/15/2023
857477AL7	State Street Corp.				1FE	114,814	0.9882	113,643	115,000	114,863		5			3.100	3.140	MN	449	3,565	05/08/2013	05/15/2023
149123BQ3	Caterpillar Inc				1FE	199,895	1.1700	175,505	150,000	176,440		(2,250)			7.900	6.750	DJ	519	11,850	05/15/2013	12/15/2018
149123BQ3	Caterpillar Inc				1FE	71,120	1.1700	63,182	54,000	63,158		(780)			7.900	6.750	DJ	187	4,266	06/05/2013	12/15/2018
149123BQ3	Caterpillar Inc				1FE	49,962	1.1700	44,461	38,000	44,425		(548)			7.900	6.750	DJ	132	3,002	06/17/2013	12/15/2018
149123BQ3	Caterpillar Inc				1FE	18,422	1.1700	16,380	14,000	16,375		(203)			7.900	6.750	DJ	48	1,106	06/17/2013	12/15/2018
149123BQ3	Caterpillar Inc				1FE	57,806	1.1700	51,481	44,000	51,419		(633)			7.900	6.750	DJ	152	3,476	06/18/2013	12/15/2018
17305EFC4	Citibank Credit Card Issuance				1FE	274,945	1.0006	275,162	275,000	274,971		3			0.910	1.110	JJ	1,049	3,052	08/01/2013	07/23/2018
17305EFC4	Citibank Credit Card Issuance				1FE	224,955	1.0006	225,133	225,000	224,977		2			0.910	1.110	JJ	858	2,498	08/01/2013	07/23/2018
44890QAC7	Hyundai Auto Receivables Trust				1FE	21,276	0.9998	21,276	21,280	21,278					1.010	1.020	MON	44	201	09/11/2013	02/15/2018
44890QAC7	Hyundai Auto Receivables Trust				1FE	224,960	0.9998	224,962	225,000	224,981		2			1.010	1.020	FA	99	2,273	09/11/2013	02/15/2018
695156AQ2	Packaging Corp of Americ				2FE	164,563	1.0500	173,255	165,000	164,659		11			4.500	4.290	NM	1,221	7,425	10/15/2013	11/01/2023
695156AQ2	Packaging Corp of America				2FE	129,656	1.0500	136,504	130,000	129,731		9			4.500	4.290	NM	978	2,273	10/15/2013	11/01/2023
05578XAC2	BMW Vehicle Owner Trust				1FE	125,923	0.9983	125,709	125,926	126,099					0.670	0.680	NM	13	845	10/29/2013	11/27/2017
92343VBQ6	Verizon Communications				2FE	539,745	1.0744	537,205	500,000	527,252		(1,459)			4.500	4.190	MS	6,596	22,500	11/04/2013	09/15/2020
064149C88	Bank of Nova Scotia		A		1FE	271,510	1.0798	269,947	250,000	265,072		(754)			4.375	4.060	JJ	5,124	10,937	11/05/2013	01/13/2021
172967GL9	Citigroup Inc.				2FE	76,949	1.0030	80,242	80,000	77,654		82			3.375	3.370	MS	895	2,700	11/05/2013	03/01/2023
064149C88	Bank of Nova Scotia		A		1FE	108,604	1.0798	107,979	100,000	106,029		(18)			4.375	4.060	JJ	2,050	4,375	11/05/2013	01/13/2021
46625HJJ0	JP Morgan Chase & Co.				2FE	213,711	0.9828	226,049	230,000	217,407		433			3.375	3.440	MN	1,297	7,612	11/05/2013	05/01/2023
20030NAZ4	Comcast				1FE	470,532	1.1212	448,484	400,000	443,681		(3,147)			5.700	5.080	JJ	11,431	22,800	11/07/2013	07/01/2019
025816BD0	American Express Co.				1FE	187,504	0.9375	193,754	200,000	190,442		348			2.710	2.740	DJ	421	5,300	11/14/2013	12/02/2022
14040HBD6	Capital One Financial Co.				2FE	138,356	0.9939	144,114	145,000	139,830		175			3.500	3.530	JD	222	5,075	11/15/2013	06/15/2023
14040HBD6	Capital One Financial Co.				2FE	109,731	0.9939	114,297	115,000	110,899		138			3.500	3.530	JD	176	4,025	11/15/2013	06/15/2023
316773CP3	Fifth Third Bancorp				2FE	114,689	1.0244	117,800	115,000	114,754		8			4.300	4.200	JJ	2,276	3,242	11/18/2013	01/16/2024
857477AL7	State Street Corp				1FE	139,988	0.9882	148,230	150,000	142,212		266			3.100	3.140	MN	586	4,650	11/22/2013	05/15/2023
69371RL79	Paccar Financial Corp				1FE	140,000	1.0020	140,274	140,000	140,000					0.850	0.940	JD	14	1,242	12/03/2013	12/06/2018
69371RL79	Paccar Financial Corp.				1FE	110,000	1.0020	110,216	110,000	110,000					0.850	0.940	DJ	19	976	12/03/2013	12/06/2018
61746BDJ2	Morgan Stanley				2FE	195,820	1.0243	204,854	200,000	196,746		115			3.750	3.670	FA	2,630	7,500	12/17/2013	02/25/2023
61746BDJ2	Morgan Stanley				2FE	146,865	1.0243	153,640	150,000	147,560		86			3.750	3.670	FA	1,972	3,828	12/17/2013	02/25/2023
023135AH9	Amazon.com				2FE	395,620	0.9969	398,760	400,000	397,835		285			1.200	1.200	NM	421	4,800	01/15/2014	11/29/2017
20030NBJ9	Comcast Corp				1FE	223,709	1.0336	232,569	225,000	223,949		32			3.600	3.490	MS	2,685	8,100	02/19/2014	03/01/2024
17305EFN0	Citibank Credit Card Issuance				1FE	199,965	0.9976	199,520	200,000	199,978		2			0.025	1.030	FA	17	2,040	02/26/2014	02/22/2019
17305EFN0	Citibank Credit Card Issuance				1FE	154,973	1.0006	154,628	155,000	154,983		2			0.910	1.110	FA	14	733	02/26/2014	02/22/2019
07330NAH8	Branch Banking & Trust Callable				1FE	237,338	0.9946	236,717	238,000	237,731		54			1.000	1.010	AO	580	2,380	02/27/2014	04/03/2017
07330NAH8	Branch Banking & Trust Callable				1FE	161,494	0.9946	161,127	162,000	161,795		41			1.000	1.010	AO	395	1,620	02/28/2014	04/03/2017
92553PAX0	Viacom Inc				2FE	99,192	0.9370	93,704	100,000	99,338		20			3.875	4.140	AO	966	3,875	03/04/2014	04/01/2024
983919AH4	Xilinx Inc				1FE	208,490	1.0026	210,538	210,000	208,882		54			3.000	3.000	MS	1,847	6,300	03/05/2014	03/15/2021
983919AH4	Xilinx, Inc.				1FE	158,850	1.0026	160,410	160,000	159,148		41			3.000	3.000	MS	1,407	2,440	03/05/2014	03/15/2021
92867RAC3	Volkswagen Auto Loan Enhanced				1FE	134,973	0.9928	134,031	135,000	134,983		1			0.910	0.920	AO	30	1,228	04/23/2014	10/22/2018
92867RAC3	Volkswagen Auto Loan Enhanced				1FE	109,978	0.9928	109,210	110,000	109,986		1			0.910	0.920	OA	30	640	04/23/2014	10/22/2018
345397WR0	Ford Motor Credit				2FE	52,000	0.9846	51,199	52,000	52,000					1.724	1.750	JD	61	897	06/03/2014	12/06/2017
345397WR0	Ford Motor Credit				2FE	153,191	0.9846	150,644	153,000	153,105		(14)			1.724	1.750	JD	181	2,638	06/05/2014	12/06/2017
345397WR0	Ford Motor Credit				2FE	80,158	0.9846	78,768	80,000	80,088		(11)			1.724	1.750	JD	94	1,379	06/11/2014	12/06/2017
345397WR0	Ford Motor Credit				2FE	65,107	0.9846	63,999	65,000	65,059		(8)			1.724	1.750	JD	77	1,121	06/11/2014	12/06/2017
477877AD6	John Deere Owner Trust				1FE	174,962	1.0592	174,185	175,000	174,974		2			1.070	3.690	MS	77	1,872	08/26/2014	11/15/2018
477877AD6	John Deere Owner Trust				1FE	124,973	0.9953	124,418	125,000	124,981		2			1.070	1.080	NM	58	379	08/26/2014	11/15/2018
06406HCX5	Bank of New York Mellon				1FE	249,132	1.0066	251,643	250,000	249,248		22			3.250	3.230	MS	2,471	8,125	09/04/2014	09/11/2024
25389JAJ5	Digital Realty Trust LP Co				2FE	163,644	1.0798	161,970	150,000	160,879		(527)			5.250	4.870	MS	2,309	7,875	09/05/2014	03/15/2021
25389JAJ5	Digital Realty Trust LP				2FE	136,370	1.0798	134,975	125,000	134,070		(439)			5.250	4.870	MS	1,924	91	09/05/2014	03/15/2021
14041NET4	Capital One Multi-Asset Exec				2FE	214,942	1.0002	215,039	215,000	214,955		3			1.480	1.480	JJ	139	3,182	10/06/2014	07/15/2020

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60871RAC4	Molson Coors Brewing Co				2FE	356,069	1.0055	351,925	350,000	355,082		(202)			3.500	3.480	MN	2,014	12,250	10/08/2014	05/01/2022
61761JVL0	Morgan Stanley				2FE	42,925	1.0048	43,207	43,000	42,934		2			3.700	3.680	AO	314	1,591	10/20/2014	10/23/2024
61761JVL0	Morgan Stanley				2FE	85,290	1.0048	85,409	85,000	85,255		(7)			3.700	3.680	AO	620	3,145	10/20/2014	10/23/2024
61761JVL0	Morgan Stanley				2FE	85,275	1.0048	85,409	85,000	85,242		(7)			3.700	3.680	AO	620	3,145	10/20/2014	10/23/2024
61761JVL0	Morgan Stanley				2FE	137,478	1.0048	137,659	137,000	137,421		(12)			3.700	3.680	AO	1,000	5,069	10/20/2014	10/23/2024
34530PAD4	Ford Credit Auto Owner Trust				2FE	124,982	0.9976	124,704	125,000	124,986		1			1.060	1.070	MN	58	1,325	11/18/2014	05/15/2019
43814JAC8	Honda Auto Receivables Owner				1FE	199,965	0.9967	199,336	200,000	199,975		2			0.990	1.000	MS	76	1,980	11/19/2014	09/17/2018
02582JGS3	American Express Credit Accoun				1FE	249,375	0.9980	249,493	250,000	249,501		31			1.290	1.270	JJ	268	3,150	12/23/2014	01/15/2020
025816BK4	American Express Co.				2FE	125,929	0.9787	122,335	125,000	125,833		(24)			3.625	3.710	DJ	401	4,531	12/23/2014	12/05/2024
02582JGS3	American Express Credit Account				1FE	174,562	0.9980	174,645	175,000	174,651		22			1.290	1.270	JJ	188	2,205	12/23/2014	01/15/2020
035242AA4	Anheuser-Busch Inbev				1FE	169,713	0.9597	167,944	175,000	170,382		165			2.625	2.740	JJ	2,168	4,594	12/23/2014	01/17/2023
89352HAN9	Trans Canada Pipeline DTD				1FE	299,052	0.9961	298,815	300,000	299,360		79			1.875	1.880	JJ	2,653	2,813	01/07/2015	01/12/2018
31428XAZ9	FedEx Corp				2FE	250,460	1.0039	250,968	250,000	250,371		(23)			2.300	2.290	FA	2,393	3,163	01/08/2015	02/01/2020
553794AA6	MUFG Americas Hldgs Corp				1FE	398,572	0.9913	396,504	400,000	398,994		119			1.625	1.640	FA	2,235	3,214	02/06/2015	02/09/2018
25152RYD9	Deutsche Bank AG London DTD		F		1FE	129,175	0.9915	127,903	129,000	129,124		(15)			1.875	1.890	FA	966	1,169	02/13/2015	02/13/2018
25152RYD9	Deutsche Bank AG London DTD		F		1FE	85,987	0.9915	85,269	86,000	85,991		1			1.875	1.890	FA	649	775	02/13/2015	02/13/2018
25152RYD9	Deutsche Bank AG London DTD		F		1FE	127,981	0.9915	126,912	128,000	127,986		2			1.875	1.890	FA	985	1,133	02/13/2015	02/13/2018
25152RYD9	Deutsche Bank AG London DTD		F		1FE	6,999	0.9915	6,941	7,000	6,999					1.875	1.890	FA	54	62	02/13/2015	02/13/2018
89236WAC2	Toyota Auto Rec. Owner				1FE	299,955	0.9973	299,196	300,000	299,964		3			1.120	1.130	FA	259	2,623	02/24/2015	02/15/2019
34530QAD2	Ford Credit Auto Owner Trust				1FE	164,987	0.9984	164,733	165,000	164,989		1			1.128	1.290	SM	135	1,531	03/17/2015	09/15/2019
65477UAC4	Nissan Auto Receivables Owner				1FE	399,916	0.9931	397,244	400,000	399,930		5			1.050	1.060	OA	284	2,812	04/07/2015	10/15/2019
05522RCU0	Bank of America Credit Card				2FE	374,955	0.9932	372,457	375,000	374,961		2			1.360	1.370	SM	333	3,202	04/22/2015	09/15/2020
172967JP7	Citigroup Inc				2FE	249,535	0.9821	245,523	250,000	249,567		12			3.300	3.360	AO	1,596	4,125	04/22/2015	04/27/2025
031162BW9	Amgen Inc Callable				2FE	499,625	0.9864	493,180	500,000	499,676		19			2.125	2.150	MN	1,878	5,313	04/28/2015	05/01/2020
002824BA7	Abbott Labs				1FE	250,450	0.9938	248,445	250,000	250,406		(16)			2.550	2.570	MS	1,994	2,320	04/29/2015	03/15/2022
913017BZ1	United Technologies Corp				1FE	301,125	0.9899	296,973	300,000	300,872		(94)			1.778	1.800	MN	2,335	1,289	04/29/2015	05/04/2018
219350BA2	Corning Inc				2FE	499,535	0.9827	491,345	500,000	499,637		39			1.500	1.530	MN	1,182	3,750	05/05/2015	05/06/2018
68389XBC8	Oracle Corporation				1FE	497,715	0.9742	487,095	500,000	497,865		57			2.950	3.030	MN	1,914	7,785	05/05/2015	05/15/2025
38141EA25	Goldman Sachs Group Inc				1FE	295,865	1.1443	286,065	250,000	287,927		(3,055)			7.500	6.550	FA	7,382	4,896	05/06/2015	02/15/2019
822582BG6	Shell Intl				1FE	498,940	0.9838	491,880	500,000	499,078		53			2.125	2.160	MN	1,616	5,313	05/07/2015	05/11/2020
78355HJZ3	Ryder System Inc				2FE	249,313	0.9740	243,490	250,000	249,401		35			2.500	2.570	MN	882	3,125	05/11/2015	05/11/2020
98389BAR1	Xcel Energy Inc				1FE	497,935	0.9776	488,785	500,000	498,058		52			3.300	3.380	DJ	1,605	8,250	05/27/2015	06/01/2025
887317AW5	Time Warner				2FE	224,460	0.9735	219,033	225,000	224,492		13			3.600	3.700	JJ	4,816		05/28/2015	07/15/2025
49327M2K9	Key Bank NA				1FE	498,815	0.9891	494,540	500,000	498,885		30			3.300	3.340	DJ	1,560	8,250	05/28/2015	06/01/2025
69353REQ7	PNC Bank NA				1FE	598,728	0.9947	596,820	600,000	598,803		32			3.250	3.270	DJ	1,843	9,750	05/28/2015	06/01/2025
17275RAU6	Cisco Systems Inc				1FE	499,915	1.0042	502,090	500,000	499,930		7			1.650	1.640	DJ	374	4,079	06/17/2015	06/15/2018
91324PCK6	United Health Group				1FE	104,980	1.0000	105,003	105,000	104,985		3			1.450	1.450	JJ	684		07/20/2015	07/17/2017
91324PCK6	United Health Group				1FE	53,085	1.0000	53,002	53,000	53,066		(11)			1.450	1.450	JJ	345		07/20/2015	07/17/2017
91324PCK6	United Health Group				1FE	81,139	1.0000	81,002	81,000	81,107		(17)			1.450	1.450	JJ	528		07/20/2015	07/17/2017
91324PCK6	United Health Group				1FE	104,233	1.0000	104,003	104,000	104,180		(29)			1.450	1.450	JJ	678		07/20/2015	07/17/2017
91324PCK6	United Health Group				1FE	32,068	1.0000	32,001	32,000	32,053		(9)			1.450	1.450	JJ	208		07/20/2015	07/17/2017
161571HA5	Chase Issuance Trust Series				1FE	399,891	0.9966	398,636	400,000	399,901		5			1.620	1.630	SM	428	2,448	07/22/2015	07/15/2020
427866AP3	Hershey Company Callable				1FE	157,680	1.0298	154,469	150,000	154,697		(1,771)			5.450	5.290	MS	2,858	613	07/30/2015	09/01/2016
539830AX7	Lockheed Martin Corp				2FE	506,125	1.0068	503,415	500,000	503,826		(1,364)			2.125	2.110	MS	3,302	1,210	07/30/2015	09/15/2016
427866AP3	Hershey Company Callable				1FE	252,388	1.0117	252,915	250,000	252,303		(60)			3.200	3.160	FA	2,849		08/20/2015	08/21/2025
89114QAM0	Toronto-Dominion Bank Series MTN				1FE	409,594	1.0191	407,656	400,000	408,496		(795)			2.625	2.580	MS	3,391	263	08/27/2015	09/10/2018
713448DB1	Pepsico Inc Series 1 DTD				1FE	105,776	0.9948	105,448	106,000	105,802		25			1.000	1.010	AO	241		10/09/2015	10/13/2017
713448DB1	Pepsico Inc Series 1 DTD				1FE	105,906	0.9948	105,448	106,000	105,916		11			1.000	1.010	AO	241		10/09/2015	10/13/2017
713448DB1	Pepsico Inc Series 1 DTD				1FE	104,915	0.9948	104,453	105,000	104,925		10			1.000	1.010	AO	239		10/09/2015	10/13/2017
713448DB1	Pepsico Inc Series 1 DTD				1FE	32,973	0.9948	32,828	33,000	32,976		3			1.000	1.010	AO	75		10/09/2015	10/13/2017
12572QAG0	CME Group				1FE	298,149	0.9811	294,315	300,000	298,181		32			3.000	3.060	MA	1,455		11/02/2015	03/15/2025
565849AL0	Marathon Oil				2FE	361,080	0.8049	321,940	400,000	361,747		667			3.850	4.780	JD	1,419	1,112	11/02/2015	06/01/2025
046353AH1	Astrazeneca Plc		F		1FE	392,000	0.9972	390,898	392,000	392,000					1.750	1.750	MN	977		11/10/2015	11/16/2018
046353AH1	Astrazeneca Plc		F		1FE	8,015	0.9972	7,978	8,000	8,015		(1)			1.750	1.750	MN	20		11/10/2015	11/16/2018
291011BF0	Emerson Electric				1FE	397,384	0.9931	397,256	400,000	397,446		62			2.625	2.640	JD	1,058	438	11/10/2015	12/01/2021
316773CP3	Fifth Third Bankcorp				2FE	144,609	1.0244	148,531	145,000	144,691		10			4.300	4.200	JJ	2,870	6,235	11/18/2013	01/16/2024
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						41,570,302	XXX	41,132,352	40,611,377	41,028,765		(42,639)			XXX	XXX	XXX	285,754	987,381	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						41,570,302	XXX	41,132,352	40,611,377	41,028,765		(42,639)			XXX	XXX	XXX	285,754	987,381	XXX	XXX
7799999 Subtotals - Issuer Obligations						55,844,602	XXX	55,216,528	54,426,377	55,021,271		(60,310)			XXX	XXX	XXX	353,978	1,280,181	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						19,780,420	XXX	18,993,147	18,199,613	19,284,438		(31,022)			XXX	XXX	XXX	74,790	542,209	XXX	XXX
8399999 Grand Total - Bonds						75,625,022	XXX	74,209,675	72,625,990	74,305,709		(91,332)			XXX	XXX	XXX	428,768	1,822,390	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	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (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
NONE																				
8999999 Total Preferred Stocks								XXX											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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
88579Y101	3M Co			497.000	74,868	150.640	74,868	67,647		2,068		(7,392)		(7,392)		L	07/18/2014
00287Y109	Abbvie Inc			1,410.000	83,528	59.240	83,528	85,429		2,612		(5,134)		(5,134)		L	07/18/2014
H0023R105	ACE Limited		F	710.000	82,964	116.850	82,964	79,683				3,281		3,281		L	11/09/2015
02079K305	Alphabet Inc CA-CL A			101.000	78,579	778.010	78,579	69,037				9,542		9,542		L	10/05/2015
02079K107	Alphabet Inc CA-CL C			51.000	38,703	758.880	38,703	30,549				8,154		8,154		L	10/05/2015
025816109	American Express Co			559.000	38,878	69.550	38,878	48,721		663		(14,047)		(14,047)		L	07/18/2014
026874784	American International Group Inc.			650.000	40,281	61.970	40,281	35,594		539		2,215		2,215		L	07/18/2014
037833100	Apple Inc			1,032.000	108,628	105.260	108,628	100,883		1,895		(16,455)		(16,455)		L	07/18/2014
00206R102	AT&T Inc			2,470.000	84,993	34.410	84,993	86,252		4,489		3,270		3,270		L	07/18/2014
09247X101	Blackrock Inc			123.000	41,884	340.520	41,884	38,149		1,007		3,735		3,735		L	07/18/2014
110122108	Bristol Myers Squibb Co			1,170.000	80,484	68.790	80,484	73,329		1,206		1,362		1,362		L	01/22/2015
151020104	Celgene Corp			344.000	41,197	119.760	41,197	33,704				(12,577)		(12,577)		L	07/18/2014
17275R102	Cisco Systems Inc			1,473.000	39,999	27.160	39,999	34,457		1,173		(913)		(913)		L	07/18/2014
172967424	Citigroup Inc			1,511.000	78,194	51.750	78,194	72,253		247		(6,822)		(6,822)		L	07/18/2014
177376100	Citrix System Inc			519.000	39,262	75.650	39,262	32,030				8,010		8,010		L	07/18/2014
192446102	Cognizant Technology Solutions			645.000	38,713	60.020	38,713	31,231				2,628		2,628		L	07/18/2014
126650100	CVS/Caremark Corp			876.000	85,647	97.770	85,647	67,768		1,100		(2,223)		(2,223)		L	07/18/2014
278865100	Ecolab Inc			692.000	79,151	114.380	79,151	73,178		910		6,669		6,669		L	07/18/2014
30231G102	Exxon Mobil Corp			1,029.000	80,211	77.950	80,211	93,840		2,818		(9,452)		(9,452)		L	07/18/2014
30303M102	Facebook Inc - A			420.000	43,957	104.660	43,957	32,955				11,002		11,002		L	03/10/2015
31428X106	FedEx Corp			545.000	81,200	148.990	81,200	89,162		409		(10,578)		(10,578)		L	07/18/2014
369604103	General Electric Co			2,744.000	85,476	31.150	85,476	75,924		1,391		10,568		10,568		L	07/18/2014
427866108	Hershey Company			875.000	78,111	89.270	78,111	82,137		1,872		(10,179)		(10,179)		L	07/18/2014
436106108	Hollyfrontier Corp			1,800.000	71,802	39.890	71,802	76,323		1,165		(4,521)		(4,521)		L	03/10/2015
438516106	Honeywell International Inc			784.000	81,199	103.570	81,199	72,877		1,662		2,496		2,496		L	07/18/2014
458140100	Intel Corp			2,241.000	77,202	34.450	77,202	59,892		2,475		(6,860)		(6,860)		L	07/18/2014
461202103	Intuit Inc			804.000	77,586	96.500	77,586	68,140		599		2,152		2,152		L	07/18/2014
G491BT108	Invesco Ltd			2,501.000	83,733	33.480	83,733	86,066		2,290		(11,606)		(11,606)		L	07/18/2014
46625H100	J P Morgan Chase & Co			1,196.000	78,972	66.030	78,972	66,818		2,169		2,729		2,729		L	07/18/2014
501797104	L Brands			390.000	37,370	95.820	37,370	37,650				(280)		(280)		L	12/14/2015
N53745100	Lyondellbasell Industries		F	448.000	38,931	86.900	38,931	36,668		2,657		11,185		11,185		L	07/18/2014
580135101	McDonalds Corp			320.000	37,805	118.140	37,805	37,085				720		720		L	12/14/2015
58155Q103	McKesson Corp			402.000	79,286	197.230	79,286	70,717		362		(5,266)		(5,266)		L	07/18/2014
582839106	Mead Johnson Nutrition Company			500.000	39,475	78.950	39,475	46,704		654		(7,479)		(7,479)		L	07/18/2014
G5960L103	Medtronic Plc			990.000	76,151	76.920	76,151	75,502		422		649		649		L	04/10/2015
58933Y105	Merck & Co			742.000	39,192	52.820	39,192	38,605		2,146		(3,410)		(3,410)		L	07/18/2014
595017104	Microchip Technology			870.000	40,490	46.540	40,490	38,376		638		2,114		2,114		L	09/08/2015
609207105	Mondelez International			920.000	41,253	44.840	41,253	39,123		163		2,130		2,130		L	09/08/2015
65339F101	NextEra Energy Inc			806.000	83,735	103.890	83,735	75,183		2,375		(2,225)		(2,225)		L	07/18/2014
654106103	Nike Inc CL B			1,220.000	76,250	62.500	76,250	58,047		647		18,203		18,203		L	01/22/2015
68389X105	Oracle Corp			3,098.000	113,170	36.530	113,170	119,080		1,237		(15,640)		(15,640)		L	07/18/2014
713448108	Pepsico Inc			408.000	40,767	99.920	40,767	34,291		2,188		(1,765)		(1,765)		L	07/18/2014
717081103	Pfizer Inc		T	2,520.000	81,346	32.280	81,346	90,229		1,324		(8,883)		(8,883)		L	07/31/2015
718546104	Phillips 66			457.000	37,383	81.800	37,383	35,170		1,090		6,400		6,400		L	07/18/2014
744320102	Prudential Financial Inc			469.000	38,181	81.410	38,181	39,294		1,167		(3,422)		(3,422)		L	07/18/2014
747525103	Qualcomm Inc			812.000	40,588	49.990	40,588	49,845		2,390		(7,560)		(7,560)		L	07/18/2014
758766109	Regal Entmt Group CL A			4,180.000	78,877	18.870	78,877	84,329		3,359		(5,452)		(5,452)		L	01/22/2015
806857108	Schlumberger Ltd		F	1,653.000	115,297	69.750	115,297	148,950		2,566		(17,433)		(17,433)		L	07/18/2014
842587107	Southern Co			1,720.000	80,479	46.790	80,479	76,557				3,922		3,922		L	12/14/2015
855244109	Starbucks Corp			672.000	40,340	60.030	40,340	25,190		932		7,322		7,322		L	07/18/2014
863667101	Stryker Corp			419.000	38,942	92.940	38,942	34,085		566		(1,188)		(1,188)		L	07/18/2014
867914103	Suntrust Bank			1,910.000	81,824	42.840	81,824	78,654		1,349		3,170		3,170		L	03/10/2015
883556102	Thermo Fisher Scientific Inc			309.000	43,832	141.850	43,832	35,423		181		4,737		4,737		L	07/18/2014
907818108	Union Pac Corp			979.000	76,558	78.200	76,558	94,676		2,045		(30,034)		(30,034)		L	07/18/2014
913017109	United Technologies Corp			837.000	80,411	96.070	80,411	90,682		1,900		(11,120)		(11,120)		L	07/18/2014
92343V104	Verizon Communications			1,774.000	81,994	46.220	81,994	86,336		3,750		(528)		(528)		L	07/18/2014
92532F100	Vertex Pharmaceuticals Inc			325.000	40,895	125.830	40,895	41,164				(269)		(269)		L	04/10/2015

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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
931142103	Walmart Stores Inc			640.000	39,232	61.300	39,232	38,039				1,193		1,193		L	12/14/2015
254687106	Walt Disney Co			705.000	74,081	105.080	74,081	55,523		1,509		973		973		L	07/18/2014
94106L109	Waste Management Inc			785.000	41,895	53.370	41,895	38,258		1,176		1,329		1,329		L	07/18/2014
949746101	Wells Fargo & Co			2,167.000	117,798	54.360	117,798	103,886		3,211		(1,234)		(1,234)		L	07/18/2014
88579Y101	3M Company			310.000	46,698	150.640	46,698	50,341		953		(3,643)		(3,643)		L	03/13/2015
G1151C101	Accenture Plc			660.000	68,970	104.500	68,970	64,880		726		4,090		4,090		L	07/01/2015
025537101	American Electric Power Inc			920.000	53,608	58.270	53,608	52,874				734		734		L	12/17/2015
030420103	American Water Works Co Inc			900.000	53,775	59.750	53,775	53,559				216		216		L	12/17/2015
037833100	Apple Inc			395.000	41,578	105.260	41,578	33,949		802		(2,022)		(2,022)		L	08/05/2014
00206R102	AT&T Inc			1,570.000	54,024	34.410	54,024	53,780		2,656		1,156		1,156		L	08/05/2014
09253U108	Blackstone Group			1,130.000	33,041	29.240	33,041	36,624		3,277		(4,449)		(4,449)		L	08/05/2014
097023105	Boeing Co			480.000	69,403	144.590	69,403	60,319		1,747		7,012		7,012		L	08/05/2014
17275R102	Cisco Systems Inc			5,055.000	137,269	27.160	137,269	121,878		4,145		(3,336)		(3,336)		L	08/05/2014
260543103	Dow Chemical Co			1,000.000	51,480	51.480	51,480	51,164		840		316		316		L	05/06/2015
293792107	Enterprise Prods Partners LP			1,310.000	33,510	25.580	33,510	44,005		1,501		(11,043)		(11,043)		L	08/05/2014
369550108	General Dynamics Corp			300.000	41,208	137.360	41,208	32,950		807		(78)		(78)		L	08/05/2014
369604103	General Electric Co			4,100.000	127,715	31.150	127,715	106,186		4,770		26,485		26,485		L	08/05/2014
438516106	Honeywell Intl Inc			885.000	91,659	103.570	91,659	87,674		1,869		3,985		3,985		L	01/13/2015
458140100	Intel Corp			1,275.000	43,924	34.450	43,924	36,436		1,224		(2,345)		(2,345)		L	08/05/2014
460146103	International Paper Co			785.000	29,595	37.700	29,595	37,364		1,287		(12,465)		(12,465)		L	08/05/2014
478160104	Johnson & Johnson			1,035.000	106,315	102.720	106,315	103,002		2,841		(1,560)		(1,560)		L	08/05/2014
532457108	Lilly Eli & Co			515.000	43,394	84.260	43,394	30,491		1,500		3,266		3,266		L	08/05/2014
539830109	Lockheed Martin Corp			230.000	49,945	217.150	49,945	40,647		1,415		5,654		5,654		L	08/05/2014
58933Y105	Merck & Co Inc			1,565.000	82,663	52.820	82,663	88,050		4,442		(7,019)		(7,019)		L	08/05/2014
65339F101	Nextera Energy Inc			415.000	43,114	103.890	43,114	38,839		1,278		(996)		(996)		L	08/05/2014
704326107	Paychex Inc			1,160.000	61,352	52.890	61,352	62,684				(1,332)		(1,332)		L	12/02/2015
717081103	Pfizer Inc		T	3,855.000	124,439	32.280	124,439	117,172		4,687		2,610		2,610		L	08/05/2014
881624209	TEVA Pharmaceutical Ind Ltd		F	745.000	48,902	65.640	48,902	36,916		1,017		6,057		6,057		L	08/05/2014
882508104	Texas Instruments Inc			1,410.000	77,282	54.810	77,282	81,195		1,187		(3,913)		(3,913)		L	04/17/2015
913017109	United Technologies Corp			420.000	40,349	96.070	40,349	47,020		1,075		(7,950)		(7,950)		L	08/05/2014
92343V104	Verizon Communications Inc			1,625.000	75,108	46.220	75,108	80,621		3,038		(2,402)		(2,402)		L	08/05/2014
976657106	Wisconsin Energy Corp changed name to W			840.000	43,100	51.310	43,100	38,248		1,464		(1,202)		(1,202)		L	08/05/2014
98389B100	Xcel Energy Inc			1,480.000	53,147	35.910	53,147	50,032		947		3,115		3,115		L	03/13/2015
446150104	Huntington Bancshares Inc			7,105.000	78,581	11.060	78,581	71,318		1,646		3,798		3,798		L	08/05/2014
345370860	Ford Motor Company			2,925.000	41,213	14.090	41,213	47,126		1,508		(3,757)		(3,757)		L	08/05/2014
G491BT108	Invesco Ltd			1,455.000	48,713	33.480	48,713	52,953		1,542		(8,787)		(8,787)		L	08/05/2014
054937107	BB&T Corp			1,500.000	56,715	37.810	56,715	56,898		1,524		(1,037)		(1,037)		L	08/05/2014
902973304	US Bankcorp Del			1,835.000	78,299	42.670	78,299	76,596		1,835		(4,184)		(4,184)		L	08/05/2014
89151E109	Total S A			1,990.000	89,451	44.950	89,451	95,248		1,376		(5,797)		(5,797)		L	08/07/2015
74251V102	Principal Financial Group			1,120.000	50,378	44.980	50,378	56,997		1,680		(6,770)		(6,770)		L	08/05/2014
761713106	Reynolds American Inc			1,600.000	73,840	46.150	73,840	46,269		2,258		22,309		22,309		L	08/05/2014
59156R108	MetLife Inc			775.000	37,363	48.210	37,363	41,081		1,143		(4,557)		(4,557)		L	08/05/2014
949746101	Wells Fargo & Company			3,200.000	173,952	54.360	173,952	161,613		4,321		(2,915)		(2,915)		L	08/05/2014
92276F100	Ventas Inc			1,050.000	59,252	56.430	59,252	57,420		3,002		(6,748)		(6,748)		L	08/05/2014
02209S103	Altria Group Inc			1,805.000	105,069	58.210	105,069	92,547		2,897		12,522		12,522		L	01/13/2015
344849104	Foot Locker Inc			750.000	48,818	65.090	48,818	35,764		704		5,983		5,983		L	08/05/2014
46625H100	JP Morgan Chase & Co			3,010.000	198,750	66.030	198,750	171,243		5,057		10,384		10,384		L	08/05/2014
674599105	Occidental Petroleum			815.000	55,102	67.610	55,102	76,776		2,490		(10,596)		(10,596)		L	08/05/2014
95040Q104	Welltower Inc			570.000	38,777	68.030	38,777	43,355		470		(4,578)		(4,578)		L	09/30/2015
806857108	Schlumberger Ltd		F	920.000	64,170	69.750	64,170	75,896		265		(11,726)		(11,726)		L	06/24/2015
91913Y100	Valero Energy Corp			940.000	66,467	70.710	66,467	57,049		750		9,418		9,418		L	06/18/2015
14040H105	Capital One Financial Corp			500.000	36,090	72.180	36,090	38,732		750		(5,185)		(5,185)		L	08/05/2014
98310W108	Wyndham Worldwide Corp			645.000	46,859	72.650	46,859	47,890		991		(7,640)		(7,640)		L	08/05/2014
30231G102	Exxon Mobil Corp			1,750.000	136,413	77.950	136,413	164,861		4,287		(21,179)		(21,179)		L	08/05/2014
742718109	Procter & Gamble Co			985.000	78,219	79.410	78,219	78,534		4,120		(18,093)		(18,093)		L	08/05/2014
30225T102	Extra Space Storage Inc			780.000	68,804	88.210	68,804	45,343		1,747		23,064		23,064		L	08/05/2014
501797104	L Brands Inc			530.000	50,785	95.820	50,785	50,166		795		619		619		L	04/10/2015
713448108	Pepsico Inc			535.000	53,457	99.920	53,457	45,533		1,505		2,867		2,867		L	08/05/2014
89417E109	Travelers Cos Inc			770.000	86,902	112.860	86,902	79,024		1,798		5,606		5,606		L	08/05/2014

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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
H0023R105	ACE Limited		F	685.000	80,042	116.850	80,042	69,465		1,841		1,566		1,566		L	08/05/2014
580135101	McDonald's Corp			380.000	44,893	118.140	44,893	42,709		1,171		3,479		3,479		L	08/05/2014
494368103	Kimberly-Clark Corp			275.000	35,008	127.300	35,008	28,903		991		3,233		3,233		L	08/05/2014
437076102	Home Depot Inc			505.000	66,786	132.250	66,786	40,425		1,192		13,776		13,776		L	08/05/2014
171232101	Chubb Corp			770.000	102,133	132.640	102,133	68,495		1,762		22,461		22,461		L	08/05/2014
031162100	Amgen Inc			560.000	90,905	162.330	90,905	68,030		1,770		1,704		1,704		L	08/05/2014
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					8,138,003	XXX	8,138,003	7,740,508		187,446		(81,906)		(81,906)		XXX	XXX
9799999 Total Common Stocks					8,138,003	XXX	8,138,003	7,740,508		187,446		(81,906)		(81,906)		XXX	XXX
9899999 Total Preferred and Common Stocks					8,138,003	XXX	8,138,003	7,740,508		187,446		(81,906)		(81,906)		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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828RU6	United States Treasury Note		02/27/2015	Deutsche Bank Inst Fix Inc.	XXX	502,871	500,000	1,106
912828UM0	United States Treasury Note		02/27/2015	Citigroup Global Mkts Inc Sal	XXX	500,664	500,000	78
3128M9TQ5	FHLMC #G07459		05/05/2015	Citigroup Global Markets	XXX	745,139	714,655	834
3138EHTN2	FNMA #AL1456		05/05/2015	Nomura Securities	XXX	923,156	862,007	1,149
3128MAFA2	FHLMC #G07961		06/02/2015	Credit Suisse	XXX	247,028	237,921	231
3128MJTL4	FHLMC Pool #G08554		08/05/2015	Chase Securities	XXX	579,047	559,634	653
3138YAGT6	FNMA Pool #AX8309		08/05/2015	Chase Securities	XXX	595,309	574,657	814
3138WPG24	FNMA Pool #AT2016		08/12/2015	SG Americas Securities	XXX	594,439	587,917	784
31417Y5Z6	FNMA Pool #MA0863		08/12/2015	Clarke G.X. & Co.	XXX	256,923	235,979	472
3128PT3P8	FHLMC Pool #J14406		08/14/2015	Tahoe Fixed Income	XXX	319,960	303,595	502
3138A8RD0	FNMA Pool #AH6783		08/14/2015	Clarke G.X. & Co.	XXX	713,684	668,948	1,338
3138LWCJ8	FNMA Pool #AO5472		08/14/2015	Clarke G.X. & Co.	XXX	300,683	289,510	506
3138WCNP4	FNMA Pool #AS3097		08/14/2015	Barclays Capital Inc	XXX	294,986	283,726	496
31410LHC9	FNMA Pool #890427		08/14/2015	Clarke G.X. & Co.	XXX	407,360	391,928	686
3138WE6X2	FNMA Pool #AS5385		09/15/2015	Banc/America Sec	XXX	1,005,012	942,843	1,781
3128MJAW0	FHLMC Pool #G08020		08/07/2015	Cantor Fitzgerald and Co.	XXX	9,973	9,006	15
3128MMTS2	FHLMC Pool #G18560		08/07/2015	FTN Financial Securities	XXX	20,173	19,881	23
3128PWBW7	FHLMC Pool #J16353		08/07/2015	Cantor Fitzgerald and Co.	XXX	20,002	18,973	31
31292K4Q7	FHLMC Pool #C03531		08/07/2015	Suntrust Robinson Humphrey Inc	XXX	10,000	9,383	13
31335AFV5	FHLMC Pool #G60180		08/07/2015	Chase Securities, Inc.	XXX	19,142	17,607	26
31359MH89	Federal National Mortgage Association		08/06/2015	Pershing LLC	XXX	51,418	50,000	1,014
3138A7GY8	FNMA Pool #AH5614		08/07/2015	Suntrust Robinson Humphrey Inc	XXX	20,018	18,944	31
3138ABBY4	FNMA Pool #AH9054		08/07/2015	G. X. Clarke and Company	XXX	20,032	18,417	28
3138EHBB7	FNMA Pool #AL0933		08/07/2015	RBC Dain Rauscher Inc	XXX	20,154	18,157	30
3138WPJG0	FNMA Pool #AT2062		08/07/2015	Chase Securities, Inc.	XXX	9,435	9,233	11
3138X3EH1	FNMA Pool #AU3735		08/07/2015	FTN Financial Securities	XXX	19,747	19,584	20
31402RDD8	FNMA Pool #735500		08/10/2015	G. X. Clarke and Company	XXX	9,983	8,871	16
31417ARG6	FNMA Pool #AB4086		08/07/2015	G. X. Clarke and Company	XXX	10,708	10,283	15
31417CVM4	FNMA Pool #AB6019		08/07/2015	Suntrust Robinson Humphrey Inc	XXX	19,711	18,955	22
31419AG27	FNMA Pool #AE0216		08/07/2015	G. X. Clarke and Company	XXX	19,867	18,611	25
912828H52	United States Treasury Note		08/06/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	29,605	30,000	11
912828J27	United States Treasury Note		08/06/2015	Morgan Stanley	XXX	48,914	50,000	489
912828NR7	United States Treasury Note		08/06/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	154,863	150,000	106
912828PC8	United States Treasury Note		08/06/2015	Jefferies and Co - Bonds Direct Division	XXX	52,229	50,000	314
912828VB3	United States Treasury Note		08/06/2015	Wells Fargo Securities LLC	XXX	48,725	50,000	209
912828VL1	United States Treasury Note		08/06/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	30,067	30,000	14
3128MJTH3	FHLMC Pool #G08551		09/08/2015	Credit Suisse First Boston LLC	XXX	24,668	23,214	34
3128MMQT3	FHLMC Pool #G18465		09/08/2015	Nomura Securities/Fix Income	XXX	24,943	24,383	27
3128PTGQ2	FHLMC Pool #J13807		09/08/2015	G. X. Clarke and Company	XXX	24,966	23,619	37
312936NA1	FHLMC Pool #A89385		09/08/2015	Nomura Securities/Fix Income	XXX	25,416	23,418	38
912828H52	United States Treasury Note		09/21/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	19,883	20,000	36
912828NR7	United States Treasury Note		09/21/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	25,775	25,000	86
912828VL1	United States Treasury Note		09/21/2015	Chase Securities, Inc.	XXX	20,045	20,000	23
3128MAFA2	FHLMC Pool #G07961		11/02/2015	Barclay's Capital Inc. Fixed Income	XXX	48,593	46,661	50
312945DS4	FHLMC Pool #A96413		11/03/2015	DBTC Americas/PNC Bank NA	XXX	46,482	43,607	53
3138M5LN7	FNMA Pool #AP2132		12/14/2015	Nomura Securities/Fix Income	XXX	50,928	49,117	76
31419AG27	FNMA Pool #AE0216		12/15/2015	Chase Securities, Inc.	XXX	49,095	46,241	87
912828H52	United States Treasury Note		12/24/2015	JPM/INTL FCStone Financial, Inc	XXX	123,223	125,000	637
912828J27	United States Treasury Note		12/24/2015	MLPFS Inc/Fixed Income	XXX	122,402	125,000	917
912828PC8	United States Treasury Note		12/24/2015	MLPFS Inc/Fixed Income	XXX	156,082	150,000	465
912828VB3	United States Treasury Note		12/24/2015	MLPFS Inc/Fixed Income	XXX	122,021	125,000	258
912828VL1	United States Treasury Note		12/24/2015	Jefferies and Co - Bonds Direct Division	XXX	150,059	150,000	423
912828H52	United States Treasury Note		11/02/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	24,800	25,000	81

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828J27	United States Treasury Note		11/02/2015	Goldman Sachs and Co.	XXX	24,657	25,000	109
912828NR7	United States Treasury Note		11/02/2015	Barclay's Capital Inc. Fixed Income	XXX	25,721	25,000	153
912828VB3	United States Treasury Note		11/19/2015	BMO Nesbitt Burns Corp (Bonds)	XXX	24,426	25,000	6
912828NR7	United States Treasury Note		12/01/2015	MLPFS Inc/Fixed Income	XXX	512,578	500,000	4,001
31419AG27	FNMA Pool #AE0216		12/15/2015	Chase Securities, Inc.	XXX	301,331	283,814	536
3138M5LN7	FNMA Pool #AP2132		12/14/2015	Nomura Securities/Fix Income	XXX	299,988	289,319	450
3138EP2C7	FNMA Pool #AL7070		10/30/2015	Tahoe Fixed Income LLC	XXX	393,062	387,731	937
0599999 Subtotal - Bonds - U.S. Governments						11,272,171	10,860,349	23,413
Bonds - Industrial and Miscellaneous (Unaffiliated)								
553794AA6	MUFG Americas Hldgs Corp		02/06/2015	Pershing	XXX	398,572	400,000	18
89236WAC2	Toyota Auto Receivalbles Owner		02/24/2015	Chase Securities, Inc.	XXX	299,955	300,000	
34530QAD2	Ford Credit Auto Owner Trust		03/17/2015	Chase Securities, Inc.	XXX	164,987	165,000	
31428XAZ9	Fedex Corp		01/13/2015	Suntrust Robinson Humphrey, Inc.	XXX	250,460	250,000	64
89352HAN9	Trans Canada Pipelines	A	01/12/2015	Deutsche Bank Securities, Inc.	XXX	299,052	300,000	
25152RYD9	Deutsche Bank AG London DTD	F	02/19/2015	Barclays Capital Inc. Fixed Income	XXX	129,175	129,000	40
25152RYD9	Deutsche Bank AG London DTD	F	02/20/2015	Barclays Capital Inc. Fixed Income	XXX	85,987	86,000	31
25152RYD9	Deutsche Bank AG London DTD	F	02/23/2015	Deutsche Bank Securities, Inc.	XXX	127,981	128,000	67
25152RYD9	Deutsche Bank AG London DTD	F	02/23/2015	Deutsche Bank Securities, Inc.	XXX	6,999	7,000	4
172967JP7	Citigroup Inc		04/22/2015	Citigroup Global Markets	XXX	249,535	250,000	
002824BA7	Abbott Labs		04/29/2015	Mesirow Financial Inc	XXX	250,450	250,000	956
031162BW9	Amgen Inc Callable		04/28/2015	Credit Suisse	XXX	499,625	500,000	
219350BA2	Corning Inc		05/08/2015	JP Morgan Securities	XXX	499,535	500,000	
38141EA25	Goldman Sachs Group Inc		05/06/2015	FTN Financial Securities	XXX	295,865	250,000	4,479
68389XBC8	Oracle Corp		05/05/2015	JP Morgan Securities	XXX	497,715	500,000	
78355HJZ3	Ryder System Inc		05/11/2015	Morgan Stanley	XXX	249,313	250,000	
822582BG6	Shell Intl		05/07/2015	Barclays Capital Inc	XXX	498,940	500,000	
913017BZ1	United Technologies		04/29/2015	Chase Securities	XXX	301,125	300,000	39
17275RAU6	Cisco Systems Inc		06/17/2015	Goldman Sachs	XXX	499,915	500,000	
49327M2K9	Key Bank NA		05/28/2015	Morgan Stanley	XXX	498,815	500,000	
69353REQ7	PNC Bank NA		05/28/2015	Citigroup Global Markets	XXX	598,728	600,000	
98389BAR1	Xcel Energy Inc.		05/27/2015	Chase Securities	XXX	497,935	500,000	
65477UAC4	Nissan Auto Receivables Owner		04/07/2015	Banc/America Sec	XXX	399,916	400,000	
05522RCU0	Bank of America Credit Card		04/22/2015	Banc/America Sec	XXX	374,955	375,000	
887317AW5	Time Warner Inc		05/28/2015	Banc/America Sec	XXX	224,460	225,000	
91324PCK6	United Health Group		07/20/2015	Chase Securities	XXX	104,980	105,000	
91324PCK6	United Health Group		07/21/2015	UBS Financial Services	XXX	53,085	53,000	2
91324PCK6	United Health Group		07/21/2015	Barclays Capital	XXX	81,138	81,000	3
91324PCK6	United Health Group		07/21/2015	Suntrust Robinson Humphriey	XXX	104,233	104,000	4
91324PCK6	United Health Group		07/21/2015	Robert Baird	XXX	32,068	32,000	1
427866AP3	Hershey Company Callable		07/30/2015	Clearview Correspondent Services	XXX	157,680	150,000	3,474
427866AP3	Hershey Company Callable		08/20/2015	RBC Dain Rauscher	XXX	252,387	250,000	89
539830AX7	Lockheed Martin Corp		07/30/2015	Clearview Correspondent Services	XXX	506,125	500,000	4,103
89114QAM0	Toronto Dominion Bank Series MTN		08/27/2015	Bony/Toronto Dominion Securities	XXX	409,594	400,000	4,988
161571HA5	Chase Issuance Trust Series		07/22/2015	Mitsubishi UF J Sec	XXX	399,891	400,000	
00206RAM4	AT&T Inc		08/06/2015	Clearview Correspondent Services LLC	XXX	10,984	10,000	134
12673PAC9	CA Inc.		08/06/2015	Clearview Correspondent Services LLC	XXX	10,909	10,000	105
149123BQ3	Caterpillar Inc.		08/06/2015	Cantor Clearing Serv	XXX	11,965	10,000	123
166764AA8	Chevron Corp Callable		08/06/2015	Cantor Clearing Serv	XXX	9,955	10,000	20
20030NAZ4	Comcast Corp		08/06/2015	Clearview Correspondent Services LLC	XXX	11,360	10,000	63
24422ESS9	John Deere Capital Corp		08/06/2015	Robert Baird	XXX	10,053	10,000	93
25152RYD9	Deutsche Bank AG London		08/06/2015	Clearview Correspondent Services LLC	XXX	9,975	10,000	93
345397WR0	Ford Motor Credit		08/06/2015	Clearview Correspondent Services LLC	XXX	9,943	10,000	31
369622SM8	Gerneral Electric Capital Corp		08/06/2015	Cantor Clearing Serv	XXX	11,260	10,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141EA25	Goldman Sachs Group Inc		08/06/2015	Cantor Clearing Serv	XXX	11,752	10,000	367
42809HAB3	Hess Corporation		08/06/2015	Cantor Clearing Serv	XXX	11,787	10,000	397
46625HHL7	J P Morgan Chase & Co		08/06/2015	Clearview Correspondent Services LLC	XXX	11,402	10,000	189
59018YN64	Merrill Lynch & Co		08/06/2015	National Financial Services Corp	XXX	11,245	10,000	202
60871RAC4	Molson Coors Brewing Co		08/07/2015	J. P. Morgan Securities Inc.	XXX	10,150	10,000	98
61761JVL0	Morgan Stanley		08/06/2015	Cantor Clearing Serv	XXX	10,029	10,000	111
74432QBP9	Prudential Financial		08/06/2015	Cantor Clearing Serv	XXX	10,932	10,000	107
867914BE2	Suntrust Banks Inc		08/06/2015	Clearview Correspondent Services LLC	XXX	10,281	10,000	20
87612EAP1	Target Corp.		08/06/2015	RBC Dain Rauscher Inc	XXX	10,739	10,000	149
89233P5F9	Toyota Motor Credit Crop Series MTN		08/06/2015	Clearview Correspondent Services LLC	XXX	10,392	10,000	138
931427AH1	Walgreens Boots Alliance		08/06/2015	RBC Dain Rauscher Inc	XXX	9,791	10,000	88
0258M0DX4	American Express Credit Corp		09/09/2015	Citigroup Global Markets Inc.	XXX	4,996	5,000	
0258M0DX4	American Express Credit Corp		09/09/2015	Citigroup Global Markets Inc.	XXX	2,997	3,000	
0258M0DX4	American Express Credit Corp		09/09/2015	Citigroup Global Markets Inc.	XXX	1,999	2,000	
375558BF9	Gilead Sciences Inc		09/09/2015	J. P. Morgan Securities Inc.	XXX	1,992	2,000	
375558BF9	Gilead Sciences Inc		09/10/2015	Suntrust Robinson Humphrey Inc	XXX	2,991	3,000	
375558BF9	Gilead Sciences Inc		09/10/2015	Barclays Capital Inc Fixed Income	XXX	2,995	3,000	
375558BF9	Gilead Sciences Inc		09/11/2015	Citigroup Global Markets Inc.	XXX	2,000	2,000	
565849AL0	Marathon Oil Corp		09/15/2015	UBS Financal Srvcs inc/Paine Webber	XXX	4,566	5,000	52
565849AL0	Marathon Oil Corp		09/17/2015	J. P. Morgan Securities Inc.	XXX	4,576	5,000	55
89114QAM0	Toronto-Dominion Bank	A	08/27/2015	Bony/Toronto Dominion Securities Inc	XXX	10,240	10,000	125
91324PCK6	United Health Group, Inc.		08/06/2015	Cantor Clearing Serv	XXX	10,020	10,000	7
191216BR0	Coca Cola		10/23/2015	Wells Fargo Securities LLC	XXX	7,997	8,000	
713448DB1	Pepsico, Inc.		10/09/2015	MLPFS Inc/Fixed Income	XXX	3,992	4,000	
713448DB1	Pepsico, Inc.		10/09/2015	MLPFS Inc/Fixed Income	XXX	2,997	3,000	
713448DB1	Pepsico, Inc.		10/09/2015	MLPFS Inc/Fixed Income	XXX	1,998	2,000	
713448DB1	Pepsico, Inc.		10/09/2015	MLPFS Inc/Fixed Income	XXX	999	1,000	
046353AH1	Astrazeneca PLC	F	11/10/2015	Morgan Stanley	XXX	10,000	10,000	
12572QAG0	CME Group, Inc.		11/02/2015	Clearview Correspondent Services LLC	XXX	9,938	10,000	42
291011BF0	Emerson Electric Co.		11/10/2015	Clearview Correspondent Services LLC	XXX	9,935	10,000	128
458140AJ9	Intel Corp.		11/02/2015	Citigroup Global Markets Inc.	XXX	10,470	10,000	31
713448DB1	Pepsico Inc		10/09/2015	MLPFS Inc/Fixed Income	XXX	105,776	106,000	3
713448DB1	Pepsico Inc		10/09/2015	MLPFS Inc/Fixed Income	XXX	105,906	106,000	
713448DB1	Pepsico Inc		10/09/2015	MLPFS Inc/Fixed Income	XXX	104,915	105,000	3
713448DB1	Pepsico Inc		10/09/2015	MLPFS Inc/Fixed Income	XXX	32,973	33,000	1
046353AH1	Astrazeneca PLC		11/10/2015	Morgan Stanley	XXX	392,000	392,000	
046353AH1	Astrazeneca PLC		11/10/2015	Credit Suisse First Boston LLC	XXX	8,015	8,000	
12572QAG0	CME Group, Inc.		11/02/2015	Clearview Correspondent Services LLC	XXX	298,149	300,000	1,250
291011BF0	Emerson Electric Co.		11/10/2015	Clearview Correspondent Services LLC	XXX	397,384	400,000	5,104
565849AL0	Marathon Oil Corp.		11/02/2015	Barclays Capital Inc. Fixed Income	XXX	361,079	400,000	6,203
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,429,975	12,398,000	33,894
8399997 Subtotal - Bonds - Part 3						23,702,146	23,258,349	57,307
8399998 Summary item from Part 5 for Bonds						299,337	300,000	135
8399999 Subtotal - Bonds						24,001,483	23,558,349	57,442
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y101	3M Co		12/14/2015	Convergex	110.000	16,225	XXX	
88579Y101	3M Company		12/14/2015	JP Morgan Securities	310.000	50,341	XXX	
00287Y109	Abbvie Inc		12/14/2015	Convergex	540.000	30,800	XXX	
G1151C101	Accenture Plc		12/14/2015	Convergex	660.000	64,880	XXX	
H0023R105	ACE Limited		11/09/2015	Convergex	780.000	87,538	XXX	
H0023R105	ACE Limited		12/14/2015	Convergex	20.000	2,082	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02079K305	Alphabet Inc CA-CL A		10/05/2015	Convergex	121.000	80,454	XXX	
02079K107	Alphabet Inc CA-CL C		12/14/2015	Convergex	71.000	41,130	XXX	
02209S103	Altria Group Inc		12/14/2015	JP Morgan Securities	1,805.000	92,547	XXX	
025537101	American Electric Power Inc		12/17/2015	Convergex	920.000	52,874	XXX	
025816109	American Express Co		12/14/2015	Convergex	90.000	6,896	XXX	
026874784	American International Group Inc.		12/14/2015	Convergex	120.000	7,009	XXX	
030420103	American Water Works Co Inc		12/17/2015	Convergex	900.000	53,559	XXX	
037833100	Apple Inc		12/14/2015	Convergex	500.000	61,658	XXX	
00206R102	AT&T Inc		11/09/2015	Convergex	550.000	18,074	XXX	
00206R102	AT&T Inc		11/09/2015	MKM Partners LLC	210.000	7,185	XXX	
052769106	Auto Desk		12/14/2015	Convergex	250.000	12,221	XXX	
054937107	BB&T Corp		12/14/2015	Citigroup Global Mkts	430.000	16,139	XXX	
09247X101	Blackrock Inc		12/14/2015	Convergex	30.000	9,455	XXX	
110122108	Bristol Myers Squibb Co		12/14/2015	Convergex	1,410.000	88,816	XXX	
151020104	Celgene Corp		11/09/2015	Convergex	190.000	22,509	XXX	
17275R102	Cisco Systems Inc		12/14/2015	Convergex	270.000	7,177	XXX	
172967424	Citigroup Inc		12/14/2015	Convergex	270.000	13,973	XXX	
177376100	Citrix System Inc		12/14/2015	Convergex	240.000	16,099	XXX	
192446102	Cognizant Technology Solutions		12/14/2015	Convergex	90.000	5,596	XXX	
203668108	Community Health Sys		12/14/2015	Convergex	1,860.000	91,424	XXX	
126650100	CVS/Caremark Corp		11/09/2015	Convergex	200.000	19,952	XXX	
260543103	Dow Chemical Co		12/14/2015	Citation Group	1,000.000	51,164	XXX	
278865100	Ecolab Inc		12/14/2015	Convergex	150.000	16,391	XXX	
293792107	Enterprise Prods Partners LP		12/14/2015	MKM Partners LLC	640.000	20,353	XXX	
30231G102	Exxon Mobil Corp		12/14/2015	Convergex	310.000	24,375	XXX	
30231G102	Exxon Mobil Corp		12/14/2015	JP Morgan Securities	530.000	44,803	XXX	
30303M102	Facebook Inc		12/14/2015	Convergex	540.000	43,089	XXX	
31428X106	FedEx Corp		12/14/2015	Convergex	160.000	24,311	XXX	
344849104	Foot Locker Inc		12/14/2015	Convergex	50.000	3,509	XXX	
345370860	Ford Motor Company		12/14/2015	Convergex	820.000	12,152	XXX	
345370860	Ford Motor Company		12/14/2015	Keefe Bruyette and Woods	550.000	8,157	XXX	
369604103	General Electric Co		11/09/2015	Convergex	1,550.000	45,060	XXX	
369604103	General Electric Co		11/09/2015	Convergex	220.000	5,567	XXX	
375558103	Gilead Sciences Inc		12/14/2015	Convergex	40.000	3,989	XXX	
38259P508	Google Inc CL A		12/14/2015	Convergex	(31.000)	(17,196)	XXX	
38259P706	Google Inc CL C - W/I		12/14/2015	Convergex	(20.890)	(11,076)	XXX	
40414L109	HCP Inc		12/14/2015	Convergex	60.000	2,896	XXX	
427866108	Hershey Company		11/09/2015	Convergex	370.000	34,445	XXX	
436106108	Hollyfrontier Corp		12/14/2015	Convergex	2,170.000	91,661	XXX	
438516106	Honeywell International Inc		12/14/2015	Convergex	110.000	11,094	XXX	
438516106	Honeywell Intl Inc		12/14/2015	Citation Group	885.000	87,674	XXX	
446150104	Huntington Bancshares Inc		12/14/2015	Stifel Nicolaus & Co	1,470.000	15,502	XXX	
458140100	Intel Corp		12/14/2015	Convergex	900.000	27,054	XXX	
461202103	Intuit Inc		12/14/2015	Convergex	640.000	56,294	XXX	
G491BT108	Invesco Ltd		11/09/2015	Convergex	760.000	25,930	XXX	
46625H100	J P Morgan Chase & Co		12/14/2015	Convergex	150.000	9,530	XXX	
478160104	Johnson & Johnson		12/14/2015	Barclays Capital	260.000	26,833	XXX	
501797104	L Brands		12/14/2015	Convergex	390.000	37,650	XXX	
501797104	L Brands Inc		12/14/2015	Barclays Capital	530.000	50,166	XXX	
N53745100	Lyondellbasell Industries		12/14/2015	Convergex	210.000	17,585	XXX	
580135101	McDonalds Corp		10/28/2015	Convergex	320.000	37,085	XXX	
580135101	McDonald's Corp		12/14/2015	Convergex	380.000	42,710	XXX	
58155Q103	McKesson Corp		11/09/2015	Convergex	130.000	25,065	XXX	
582839106	Mead Johnson Nutrition Company		12/14/2015	Convergex	170.000	13,743	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G5960L103	Medtronic Plc		12/14/2015	Convergex	1,040.000	79,383	XXX	
58933Y105	Merck & Co		12/14/2015	Convergex	230.000	12,833	XXX	
58933Y105	Merck & Co Inc		12/14/2015	Convergex	70.000	4,075	XXX	
595017104	Microchip Technology		12/14/2015	Convergex	950.000	41,907	XXX	
609207105	Mondelez International		12/14/2015	Convergex	960.000	40,851	XXX	
N59465109	Mylan NV		12/14/2015	Exchange	723.000	41,721	XXX	
65339F101	NextEra Energy Inc		12/14/2015	Convergex	180.000	17,653	XXX	
654106103	Nike Inc CL B		12/24/2015	Convergex	1,500.000	86,206	XXX	
655664100	Nordstrom Inc		11/09/2015	Convergex	320.000	22,746	XXX	
68389X105	Oracle Corp		12/14/2015	Convergex	1,660.000	63,740	XXX	
704326107	Paychex Inc		12/02/2015	Convergex	1,160.000	62,684	XXX	
713448108	Pepsico Inc		12/14/2015	Convergex	90.000	8,447	XXX	
717081103	Pfizer Inc		11/09/2015	Convergex	2,620.000	93,868	XXX	
717081103	Pfizer Inc		12/14/2015	Convergex	270.000	9,284	XXX	
718546104	Phillips 66		12/14/2015	Convergex	110.000	8,792	XXX	
723484101	Pinnacle West Capital Corp		12/14/2015	Convergex	60.000	4,333	XXX	
74251V102	Principal Financial Group		12/14/2015	Credit Suisse First Boston	320.000	15,596	XXX	
742718109	Procter & Gamble Co		12/14/2015	Convergex	140.000	11,502	XXX	
744320102	Prudential Financial Inc		12/14/2015	Convergex	80.000	6,435	XXX	
747525103	Qualcomm Inc		11/09/2015	Convergex	600.000	34,725	XXX	
758766109	Regal Entmt Group CL A		12/14/2015	Convergex	4,960.000	100,373	XXX	
761713106	Reynolds American Inc		12/14/2015	Convergex	20.000	1,400	XXX	
806857108	Schlumberger Ltd		12/14/2015	ISI Group In	640.000	49,749	XXX	
806857108	Schlumberger Ltd		12/14/2015	Convergex	920.000	75,897	XXX	
842587107	Southern Co		12/14/2015	Convergex	1,720.000	76,557	XXX	
855244109	Starbucks Corp		12/14/2015	Convergex	911.000	4,524	XXX	
863667101	Stryker Corp		12/14/2015	Convergex	50.000	4,997	XXX	
867914103	Suntrust Bank		12/14/2015	Convergex	2,180.000	89,842	XXX	
882508104	Texas Instruments Inc		12/02/2015	Citation Group	1,410.000	81,195	XXX	
883556102	Thermo Fisher Scientific Inc		12/14/2015	Convergex	70.000	8,677	XXX	
89151E109	Total S A		12/14/2015	CItation Group/Equity & Munis	1,990.000	95,248	XXX	
89417E109	Travelers Cos Inc		12/14/2015	Convergex	360.000	37,898	XXX	
907818108	Union Pac Corp		11/09/2015	Convergex	440.000	41,623	XXX	
913017109	United Technologies Corp		12/14/2015	Convergex	270.000	26,291	XXX	
91913Y100	Valero Energy Corp		12/14/2015	Citigroup Global Mkts	940.000	57,049	XXX	
92276F100	Ventas Inc		12/14/2015	Morgan Stanley and Co Inc	120.000	6,668	XXX	
92343V104	Verizon Communications		12/14/2015	Convergex	270.000	12,561	XXX	
92343V104	Verizon Communications Inc		12/14/2015	Keefe Bruyette and Woods	510.000	25,350	XXX	
92532F100	Vertex Pharmaceuticals Inc		11/09/2015	Convergex	390.000	49,698	XXX	
931142103	Walmart Stores Inc		12/14/2015	Convergex	640.000	38,039	XXX	
254687106	Walt Disney Co		12/14/2015	Convergex	160.000	16,536	XXX	
94106L109	Waste Management Inc		12/14/2015	Convergex	160.000	8,110	XXX	
949746101	Wells Fargo & Co		12/14/2015	Deutsche Morg Grenfell	390.000	20,662	XXX	
949746101	Wells Fargo & Company		12/14/2015	Convergex	550.000	31,594	XXX	
98310W108	Wyndham Worldwide Corp		12/14/2015	Convergex	110.000	8,617	XXX	
98389B100	Xcel Energy Inc		12/14/2015	Janney Montgomery Scott	1,480.000	50,032	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,550,146	XXX	
9799997 Subtotal - Common Stocks - Part 3						3,550,146	XXX	
9799998 Summary Item from Part 5 for Common Stocks							XXX	
9799999 Subtotal - Common Stocks						3,550,146	XXX	
9899999 Subtotal - Preferred and Common Stocks						3,550,146	XXX	
9999999 Totals						27,551,629	XXX	57,442

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Bonds - U.S. Governments																				
912828MH0	USA Treasury Notes		01/31/2015	Matured	XXX	500,000	500,000	501,191	500,859		(860)		(860)		500,000				5,625	01/31/2015
912828SK7	USA Treasury Note		03/15/2015	Matured	XXX	100,000	100,000	99,957	100,000		3		3		100,000				188	03/15/2015
31402Q3J8	FNMA POOL #735301		03/25/2015	Called	XXX	23,603	23,603	23,603	23,603						23,603					03/01/2020
31371LBA6	FNMA POOL #254833		03/25/2015	Called	XXX	60,376	60,376	60,376	60,376						60,376					08/01/2018
3128MBM79	FNMA POOL #G12882		03/25/2015	Called	XXX	13,044	13,044	13,044	13,044						13,044					11/01/2019
3138A4Y58	FNMA POOL #AH3431		03/25/2015	Called	XXX	39,915	39,915	39,915	39,915						39,915					01/01/2026
31294KTD7	FNMA POOL #E01448		03/25/2015	Called	XXX	18,260	18,260	18,260	18,260						18,260					09/01/2018
3128MCYM1	FNMA POOL #G14116		03/25/2015	Called	XXX	36,180	36,180	36,180	36,180						36,180					04/02/2026
3128PTJX4	FNMA POOL #J13878		03/25/2015	Called	XXX	23,795	23,795	23,795	23,795						23,795					01/01/2026
3138E2JY2	FNMA POOL #AJ9278		03/25/2015	Called	XXX	11,687	11,687	11,687	11,687						11,687					12/01/2041
3138MBMB9	FNMA POOL #AP7553		03/25/2015	Called	XXX	17,393	17,393	17,393	17,393						17,393					09/01/2042
3128MJSS0	FNMA POOL #G08528		03/25/2015	Called	XXX	8,237	8,237	8,237	8,237						8,237					04/01/2043
3128MJT26	FNMA POOL #G08568		03/25/2015	Called	XXX	25,435	25,435	25,435	25,435						25,435					01/01/2044
3138A2GR4	FNMA POOL #AH1107		03/25/2015	Called	XXX	20,939	20,939	20,939	20,939						20,939					12/01/2040
31410LHW5	FNMA POOL #890445		03/25/2015	Called	XXX	15,727	15,727	15,727	15,727						15,727					07/01/2042
3138X3EJ7	FNMA POOL #AU3736		03/25/2015	Called	XXX	9,829	9,829	9,829	9,829						9,829					08/01/2043
31416WL91	FNMA POOL # AB1251		03/25/2015	Called	XXX	9,553	9,553	9,553	9,553						9,553					07/01/2040
31402RP29	FNMA POOL # 735841		03/25/2015	Called	XXX	14,457	14,457	14,457	14,457						14,457					11/01/2019
31416BTH1	FNMA POOL # 995252		03/25/2015	Called	XXX	1,806	1,806	1,806	1,806						1,806					12/01/2023
31417TNK0	FNMA POOL # AC6693		03/25/2015	Called	XXX	6,503	6,503	6,503	6,503						6,503					01/01/2040
31417Y2Y2	FNMA POOL # MA790		03/25/2015	Called	XXX	11,758	11,758	11,758	11,758						11,758					06/01/2041
31416XBP4	FNMA POOL # AB1845		03/25/2015	Called	XXX	10,276	10,276	10,276	10,276						10,276					11/01/2040
31417YQQ3	FNMA POOL # MA0462		03/25/2015	Called	XXX	7,541	7,541	7,541	7,541						7,541					07/01/2025
31418VUT7	FNMA POOL # AD7793		03/25/2015	Called	XXX	9,346	9,346	9,346	9,346						9,346					07/01/2040
31419FFW1	FNMA POOL # AE4680		03/25/2015	Called	XXX	3,093	3,093	3,093	3,093						3,093					11/01/2040
3138E1K48	FNMA POOL # AJ8414		03/25/2015	Called	XXX	20,934	20,934	20,934	20,934						20,934					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		03/25/2015	Called	XXX	6,597	6,597	6,597	6,597						6,597					01/01/2042
3129387E7	FNMA POOL # 90893		03/25/2015	Called	XXX	10,883	10,883	10,883	10,883						10,883					01/01/2040
31416BTW8	FNMA POOL # 995265		03/25/2015	Called	XXX	2,427	2,427	2,427	2,427						2,427					01/01/2024
31416XBP4	FNMA POOL # AB1845		03/25/2015	Called	XXX	3,953	3,953	3,953	3,953						3,953					11/01/2040
31416YLG1	FNMA POOL # AB3026		03/25/2015	Called	XXX	7,977	7,977	7,977	7,977						7,977					05/01/2041
31417Y2Y2	FNMA POOL # MA790		03/25/2015	Called	XXX	11,758	11,758	11,758	11,758						11,758					06/01/2041
31416WL91	FNMA POOL # AB1251		03/25/2015	Called	XXX	8,757	8,757	8,757	8,757						8,757					07/01/2040
31417TNK0	FNMA POOL # AC6693		03/25/2015	Called	XXX	13,005	13,005	13,005	13,005						13,005					01/01/2040
31418QPK3	FNMA POOL # AD3125		03/25/2015	Called	XXX	6,624	6,624	6,624	6,624						6,624					05/01/2040
3138E1K48	FNMA POOL # AJ8414		03/25/2015	Called	XXX	20,546	20,546	20,546	20,546						20,546					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		03/25/2015	Called	XXX	6,108	6,108	6,108	6,108						6,108					01/01/2042
912828WB2	USA Treasury Notes		06/02/2015	Goldman, Sachs & Co.	XXX	100,066	100,000	100,109	100,098		(52)		(52)		100,047		20	20	152	10/31/2015
912828A26	USA Treasury Notes		06/08/2015	Banc/America Sec. LLC. Montgomery	XXX	500,352	500,000	500,293	500,271		(129)		(129)		500,142		209	209	656	11/30/2015
912828WB2	USA Treasury Notes		06/09/2015	Griffin Kubik Stephens Thompson	XXX	400,266	400,000	400,438	400,393		(206)		(206)		400,187		79	79	607	10/31/2015
31402Q3J8	FNMA POOL #735301		06/25/2015	Called	XXX	17,168	17,168	17,168	17,168						17,168					03/01/2020
31371LBA6	FNMA POOL #254833		06/25/2015	Called	XXX	56,555	56,555	56,555	56,555						56,555					08/01/2018
3128MBM79	FNMA POOL #G12882		06/25/2015	Called	XXX	13,868	13,868	13,868	13,868						13,868					11/01/2019
3138A4Y58	FNMA POOL #AH3431		06/25/2015	Called	XXX	41,813	41,813	41,813	41,813						41,813					01/01/2026
31294KTD7	FNMA POOL #E01448		06/25/2015	Called	XXX	20,254	20,254	20,254	20,254						20,254					09/01/2018
3128MCYM1	FNMA POOL #G14116		06/25/2015	Called	XXX	36,391	36,391	36,391	36,391						36,391					04/02/2026
3128PTJX4	FNMA POOL #J13878		06/25/2015	Called	XXX	29,086	29,086	29,086	29,086						29,086					01/01/2026
3138E2JY2	FNMA POOL #AJ9278		06/25/2015	Called	XXX	20,035	20,035	20,035	20,035						20,035					12/01/2041
3138MBMB9	FNMA POOL #AP7553		06/25/2015	Called	XXX	23,733	23,733	23,733	23,733						23,733					09/01/2042
3128MJSS0	FNMA POOL #G08528		06/25/2015	Called	XXX	11,446	11,446	11,446	11,446						11,446					04/01/2043
3128MJT26	FNMA POOL #G08568		06/25/2015	Called	XXX	25,900	25,900	25,900	25,900						25,900					01/01/2044
3138A2GR4	FNMA POOL #AH1107		06/25/2015	Called	XXX	33,104	33,104	33,104	33,104						33,104					12/01/2040
31410LHW5	FNMA POOL #890445		06/25/2015	Called	XXX	19,324	19,324	19,324	19,324						19,324					07/01/2042
3138X3EJ7	FNMA POOL #AU3736		06/25/2015	Called	XXX	11,205	11,205	11,205	11,205						11,205					08/01/2043

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3128M9TQ5	FHLMC POOL #G07459		06/25/2015	Called	XXX	9,056	9,056	9,056	9,056						9,056					08/01/2043
3138EHTN2	FNMA POOL #AL1456		06/25/2015	Called	XXX	16,338	16,338	16,338	16,338						16,338					01/01/2042
31416WL91	FNMA POOL # AB1251		06/25/2015	Called	XXX	14,708	14,708	14,708	14,708						14,708					07/01/2040
31402RP29	FNMA POOL # 735841		06/25/2015	Called	XXX	15,005	15,005	15,005	15,005						15,005					11/01/2019
31416BTH1	FNMA POOL # 995252		06/25/2015	Called	XXX	1,553	1,553	1,553	1,553						1,553					12/01/2023
31417TNK0	FNMA POOL # AC6693		06/25/2015	Called	XXX	10,838	10,838	10,838	10,838						10,838					01/01/2040
31416XBP4	FNMA POOL # AB1845		06/25/2015	Called	XXX	16,182	16,182	16,182	16,182						16,182					11/01/2040
31417YQQ3	FNMA POOL # MA0462		06/25/2015	Called	XXX	12,219	12,219	12,219	12,219						12,219					07/01/2025
31418VUT7	FNMA POOL # AD7793		06/25/2015	Called	XXX	15,875	15,875	15,875	15,875						15,875					07/01/2040
31419FFW1	FNMA POOL # AE4680		06/25/2015	Called	XXX	3,417	3,417	3,417	3,417						3,417					11/01/2040
3138E1K48	FNMA POOL # AJ8414		06/25/2015	Called	XXX	23,550	23,550	23,550	23,550						23,550					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		06/25/2015	Called	XXX	11,909	11,909	11,909	11,909						11,909					01/01/2042
3129387E7	FNMA POOL # A90893		06/25/2015	Called	XXX	20,642	20,642	20,642	20,642						20,642					01/01/2040
31416BTW8	FNMA POOL # 995265		06/25/2015	Called	XXX	2,300	2,300	2,300	2,300						2,300					01/01/2024
31416XBP4	FNMA POOL # AB1845		06/25/2015	Called	XXX	6,224	6,224	6,224	6,224						6,224					11/01/2040
31416YLG1	FNMA POOL # AB3026		06/25/2015	Called	XXX	18,191	18,191	18,191	18,191						18,191					05/01/2041
31417Y2Y2	FNMA POOL # MA0790		06/25/2015	Called	XXX	15,948	15,948	15,948	15,948						15,948					06/01/2041
31416WL91	FNMA POOL # AB1251		06/25/2015	Called	XXX	16,045	16,045	16,045	16,045						16,045					07/01/2040
31417TNK0	FNMA POOL # AC6693		06/25/2015	Called	XXX	5,419	5,419	5,419	5,419						5,419					01/01/2040
31418QPK3	FNMA POOL # AD3125		06/25/2015	Called	XXX	9,732	9,732	9,732	9,732						9,732					05/01/2040
3138E1K48	FNMA POOL # AJ8414		06/25/2015	Called	XXX	23,994	23,994	23,994	23,994						23,994					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		06/25/2015	Called	XXX	12,861	12,861	12,861	12,861						12,861					01/01/2042
31417Y2Y2	FNMA POOL # MA0790		06/25/2015	Called	XXX	15,948	15,948	15,948	15,948						15,948					06/01/2041
912828NP1	USA Treasury Notes		07/31/2015	Matured	XXX	1,300,000	1,300,000	1,351,055	1,309,456		(9,456)		(9,456)		1,300,000				22,750	07/31/2015
912828EE6	USA Treasury Notes		08/15/2015	Matured	XXX	500,000	500,000	562,541	505,955		(5,955)		(5,955)		500,000				21,250	08/15/2015
31402Q3J8	FNMA POOL #735301		09/25/2015	Called	XXX	14,820	14,820	14,820	14,820						14,820					03/01/2020
31371LBA6	FNMA POOL #254833		09/25/2015	Called	XXX	55,879	55,879	55,879	55,879						55,879					08/01/2018
3128MBM79	FNMA POOL #G12882		09/25/2015	Called	XXX	12,830	12,830	12,830	12,830						12,830					11/01/2019
3138A4Y58	FNMA POOL #AH3431		09/25/2015	Called	XXX	42,038	42,038	42,038	42,038						42,038					01/01/2026
31294KTD7	FNMA POOL #E01448		09/25/2015	Called	XXX	17,110	17,110	17,110	17,110						17,110					09/01/2018
3128MCYM1	FNMA POOL #G14116		09/25/2015	Called	XXX	32,337	32,337	32,337	32,337						32,337					04/02/2026
3128PTJX4	FNMA POOL #J13878		09/25/2015	Called	XXX	34,012	34,012	34,012	34,012						34,012					01/01/2026
3138E2JY2	FNMA POOL #AJ9278		09/25/2015	Called	XXX	15,142	15,142	15,142	15,142						15,142					12/01/2041
3138MBMB9	FNMA POOL #AP7553		09/25/2015	Called	XXX	24,042	24,042	24,042	24,042						24,042					09/01/2042
3128MJSS0	FNMA POOL #G08528		09/25/2015	Called	XXX	12,384	12,384	12,384	12,384						12,384					04/01/2043
3128MJT26	FNMA POOL #G08568		09/25/2015	Called	XXX	21,961	21,961	21,961	21,961						21,961					01/01/2044
3138A2GR4	FNMA POOL #AH1107		09/25/2015	Called	XXX	33,185	33,185	33,185	33,185						33,185					12/01/2040
31410LHW5	FNMA POOL #890445		09/25/2015	Called	XXX	17,588	17,588	17,588	17,588						17,588					07/01/2042
3138X3EJ7	FNMA POOL #AU3736		09/25/2015	Called	XXX	16,280	16,280	16,280	16,280						16,280					08/01/2043
3128M9TQ5	FHLMC POOL #G07459		09/25/2015	Called	XXX	25,037	25,037	25,037	25,037						25,037					08/01/2043
3138EHTN2	FNMA POOL #AL1456		09/25/2015	Called	XXX	45,724	45,724	45,724	45,724						45,724					01/01/2042
3128MAFA2	FHLMC POOL #G07961		09/25/2015	Called	XXX	5,169	5,169	5,169	5,169						5,169					03/01/2045
3138YAGT6	FNMA POOL #AX8309		09/25/2015	Called	XXX	8,255	8,255	8,255	8,255						8,255					11/01/2029
3128MJTL4	FHLMC POOL #G08554		09/25/2015	Called	XXX	5,554	5,554	5,554	5,554						5,554					10/01/2043
31416WL91	FNMA POOL # AB1251		09/25/2015	Called	XXX	11,444	11,444	11,444	11,444						11,444					07/01/2040
31402RP29	FNMA POOL # 735841		09/25/2015	Called	XXX	12,865	12,865	12,865	12,865						12,865					11/01/2019
31416BTH1	FNMA POOL # 995252		09/25/2015	Called	XXX	1,647	1,647	1,647	1,647						1,647					12/01/2023
31417TNK0	FNMA POOL # AC6693		09/25/2015	Called	XXX	5,774	5,774	5,774	5,774						5,774					01/01/2040
31417Y2Y2	FNMA POOL # MA0790		09/25/2015	Called	XXX	10,270	10,270	10,270	10,270						10,270					06/01/2041
31416XBP4	FNMA POOL # AB1845		09/25/2015	Called	XXX	8,900	8,900	8,900	8,900						8,900					11/01/2040
31417YQQ3	FNMA POOL # MA0462		09/25/2015	Called	XXX	5,054	5,054	5,054	5,054						5,054					07/01/2025
31418VUT7	FNMA POOL # AD7793		09/25/2015	Called	XXX	8,876	8,876	8,876	8,876						8,876					07/01/2040
31419FFW1	FNMA POOL # AE4680		09/25/2015	Called	XXX	4,414	4,414	4,414	4,414						4,414					11/01/2040
3138E1K48	FNMA POOL # AJ8414		09/25/2015	Called	XXX	17,331	17,331	17,331	17,331						17,331					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		09/25/2015	Called	XXX	11,996	11,996	11,996	11,996						11,996					01/01/2042
3129387E7	FNMA POOL # A90893		09/25/2015	Called	XXX	11,136	11,136	11,136	11,136						11,136					01/01/2040
31416BTW8	FNMA POOL # 995265		09/25/2015	Called	XXX	2,170	2,170	2,170	2,170						2,170					01/01/2024
31416XBP4	FNMA POOL # AB1845		09/25/2015	Called	XXX	3,423	3,423	3,423	3,423						3,423					11/01/2040

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31416YLG1	FNMA POOL # AB3026		09/25/2015	Called	XXX	6,603	6,603	6,603	6,603						6,603					05/01/2041
31417Y2Y2	FNMA POOL # MA0790		09/25/2015	Called	XXX	10,270	10,270	10,270	10,270						10,270					06/01/2041
31416WL91	FNMA POOL # AB1251		09/25/2015	Called	XXX	10,491	10,491	10,491	10,491						10,491					07/01/2040
31417TNK0	FNMA POOL # AC6693		09/25/2015	Called	XXX	11,548	11,548	11,548	11,548						11,548					01/01/2040
31418QPK3	FNMA POOL # AD3125		09/25/2015	Called	XXX	8,087	8,087	8,087	8,087						8,087					05/01/2040
3138E1K48	FNMA POOL # AJ8414		09/25/2015	Called	XXX	17,010	17,010	17,010	17,010						17,010					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		09/25/2015	Called	XXX	11,107	11,107	11,107	11,107						11,107					01/01/2042
3138WPG24	FNMA POOL # AT2016		09/25/2015	Called	XXX	6,127	6,127	6,127	6,127						6,127					04/01/2043
31417Y5Z6	FNMA POOL # MA0863		09/25/2015	Called	XXX	4,632	4,632	4,632	4,632						4,632					10/01/2041
3128PT3P8	FNMA POOL # J14406		09/25/2015	Called	XXX	3,169	3,169	3,169	3,169						3,169					02/01/2026
3138A8RD0	FNMA POOL # AH6783		09/25/2015	Called	XXX	10,557	10,557	10,557	10,557						10,557					03/01/2041
3138LWCJ8	FNMA POOL # AO5472		09/25/2015	Called	XXX	4,669	4,669	4,669	4,669						4,669					07/01/2042
3138WCNP4	FNMA POOL # AS3097		09/25/2015	Called	XXX	747	747	747	747						747					08/01/2044
31410LHC9	FNMA POOL # 890427		09/25/2015	Called	XXX	3,466	3,466	3,466	3,466						3,466					04/01/2042
3128MJAW0	FHLMC Pool #G08020		09/15/2015	Called	XXX	251	251	251							251					11/01/2034
3128MMTS2	FHLMC Pool #G18560		09/15/2015	Called	XXX	178	178	178							178					07/01/2030
3128PWBW7	FHLMC Pool #J16353		09/15/2015	Called	XXX	299	299	299							299					08/01/2026
31292K4Q7	FHLMC Pool #C03531		09/15/2015	Called	XXX	173	173	173							173					10/01/2040
31335AFV5	FHLMC Pool #G60180		09/15/2015	Called	XXX	455	455	455							455					05/01/2042
3138A7GY8	FNMA Pool #AH5614		09/15/2015	Called	XXX	367	367	367							367					02/01/2026
3138ABBY4	FNMA Pool #AH9054		09/15/2015	Called	XXX	223	223	223							223					04/01/2041
3138EHBB7	FNMA Pool #AL0933		09/15/2015	Called	XXX	428	428	428							428					10/01/2041
31338WPJ0	FNMA Pool #AT2062		09/15/2015	Called	XXX	107	107	107							107					04/01/2028
3138X3EH1	FNMA Pool #AU3735		09/15/2015	Called	XXX	127	127	127							127					08/01/2043
31402RDD8	FNMA Pool #735500		09/15/2015	Called	XXX	196	196	196							196					05/01/2035
31417ARG6	FNMA Pool #AB4086		09/15/2015	Called	XXX	149	149	149							149					12/01/2026
31417CVM4	FNMA Pool #AB6019		09/15/2015	Called	XXX	275	275	275							275					08/01/2042
31419AG27	FNMA Pool #AE0216		09/15/2015	Called	XXX	336	336	336							336					08/01/2040
31402Q3J8	FNMA POOL #735301		12/25/2015	Called	XXX	14,462	14,462	14,462	14,462						14,462					03/01/2020
31371LBA6	FNMA POOL #254833		12/25/2015	Called	XXX	48,972	48,972	48,972	48,972						48,972					08/01/2018
3128MBM79	FNMA POOL #G12882		12/25/2015	Called	XXX	11,605	11,605	11,605	11,605						11,605					11/01/2019
3138A4Y58	FNMA POOL #AH3431		12/25/2015	Called	XXX	39,312	39,312	39,312	39,312						39,312					01/01/2026
31294KTD7	FNMA POOL #E01448		12/25/2015	Called	XXX	16,727	16,727	16,727	16,727						16,727					09/01/2018
3128MCYM1	FNMA POOL #G14116		12/25/2015	Called	XXX	34,008	34,008	34,008	34,008						34,008					04/02/2026
3128PTJX4	FNMA POOL #J13878		12/25/2015	Called	XXX	29,879	29,879	29,879	29,879						29,879					01/01/2026
3138E2JY2	FNMA POOL #AJ9278		12/25/2015	Called	XXX	12,126	12,126	12,126	12,126						12,126					12/01/2041
3138MBMB9	FNMA POOL #AP7553		12/25/2015	Called	XXX	20,264	20,264	20,264	20,264						20,264					09/01/2042
3128MJSS0	FNMA POOL #G08528		12/25/2015	Called	XXX	10,300	10,300	10,300	10,300						10,300					04/01/2043
3128MJT26	FNMA POOL #G08568		12/25/2015	Called	XXX	14,226	14,226	14,226	14,226						14,226					01/01/2044
3138A2GR4	FNMA POOL #AH1107		12/25/2015	Called	XXX	31,958	31,958	31,958	31,958						31,958					12/01/2040
31410LHW5	FNMA POOL #890445		12/25/2015	Called	XXX	18,020	18,020	18,020	18,020						18,020					07/01/2042
3138X3EJ7	FNMA POOL #AU3736		12/25/2015	Called	XXX	11,712	11,712	11,712	11,712						11,712					08/01/2043
3128M9TQ5	FHLMC POOL #G07459		12/25/2015	Called	XXX	21,262	21,262	21,262	21,262						21,262					08/01/2043
3138EHTN2	FNMA POOL #AL1456		12/25/2015	Called	XXX	36,981	36,981	36,981	36,981						36,981					01/01/2042
3128MAFA2	FHLMC POOL #G07961		12/25/2015	Called	XXX	5,631	5,631	5,631	5,631						5,631					03/01/2045
3138YAGT6	FNMA POOL #AX8309		12/25/2015	Called	XXX	19,901	19,901	19,901	19,901						19,901					11/01/2029
3128MJTL4	FHLMC POOL #G08554		12/25/2015	Called	XXX	18,071	18,071	18,071	18,071						18,071					10/01/2043
31416WL91	FNMA POOL # AB1251		12/25/2015	Called	XXX	10,728	10,728	10,728	10,728						10,728					07/01/2040
31402RP29	FNMA POOL # 735841		12/25/2015	Called	XXX	11,952	11,952	11,952	11,952						11,952					11/01/2019
31416BTH1	FNMA POOL # 995252		12/25/2015	Called	XXX	1,254	1,254	1,254	1,254						1,254					12/01/2023
31417TNK0	FNMA POOL # AC6693		12/25/2015	Called	XXX	4,653	4,653	4,653	4,653						4,653					01/01/2040
31417Y2Y2	FNMA POOL # MA0790		12/25/2015	Called	XXX	9,979	9,979	9,979	9,979						9,979					06/01/2041
31416XBP4	FNMA POOL # AB1845		12/25/2015	Called	XXX	10,657	10,657	10,657	10,657						10,657					11/01/2040
31417YQQ3	FNMA POOL # MA0462		12/25/2015	Called	XXX	9,624	9,624	9,624	9,624						9,624					07/01/2025
31418VUT7	FNMA POOL # AD7793		12/25/2015	Called	XXX	7,387	7,387	7,387	7,387						7,387					07/01/2040
31419FFW1	FNMA POOL # AE4680		12/25/2015	Called	XXX	4,599	4,599	4,599	4,599						4,599					11/01/2040
3138E1K48	FNMA POOL # AJ8414		12/25/2015	Called	XXX	15,232	15,232	15,232	15,232						15,232					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		12/25/2015	Called	XXX	4,833	4,833	4,833	4,833						4,833					01/01/2042

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3129387E7	FNMA POOL # A90893		12/25/2015	Called	XXX	14,691	14,691	14,691	14,691						14,691					01/01/2040
31416BTW8	FNMA POOL # 995265		12/25/2015	Called	XXX	2,022	2,022	2,022	2,022						2,022					01/01/2024
31416XBP4	FNMA POOL # AB1845		12/25/2015	Called	XXX	4,099	4,099	4,099	4,099						4,099					11/01/2040
31416YLG1	FNMA POOL # AB3026		12/25/2015	Called	XXX	7,683	7,683	7,683	7,683						7,683					05/01/2041
31417Y2Y2	FNMA POOL # MA0790		12/25/2015	Called	XXX	9,979	9,979	9,979	9,979						9,979					06/01/2041
31416WL91	FNMA POOL # AB1251		12/25/2015	Called	XXX	9,834	9,834	9,834	9,834						9,834					07/01/2040
31417TNK0	FNMA POOL # AC6693		12/25/2015	Called	XXX	9,307	9,307	9,307	9,307						9,307					01/01/2040
31418QPK3	FNMA POOL # AD3125		12/25/2015	Called	XXX	6,020	6,020	6,020	6,020						6,020					05/01/2040
3138E1K48	FNMA POOL # AJ8414		12/25/2015	Called	XXX	14,950	14,950	14,950	14,950						14,950					02/01/2042
3138E2GH2	FNMA POOL # AJ9199		12/25/2015	Called	XXX	4,475	4,475	4,475	4,475						4,475					01/01/2042
3138WPG24	FNMA POOL # AT2016		12/25/2015	Called	XXX	12,728	12,728	12,728	12,728						12,728					04/01/2043
31417Y5Z6	FNMA POOL # MA0863		12/25/2015	Called	XXX	13,435	13,435	13,435	13,435						13,435					10/01/2041
3128PT3P8	FNMA POOL # J14406		12/25/2015	Called	XXX	20,004	20,004	20,004	20,004						20,004					02/01/2026
3138A8RD0	FNMA POOL # AH6783		12/25/2015	Called	XXX	28,121	28,121	28,121	28,121						28,121					03/01/2041
3138LWCJ8	FNMA POOL # AO5472		12/25/2015	Called	XXX	9,353	9,353	9,353	9,353						9,353					07/01/2042
3138WCNP4	FNMA POOL # AS3097		12/25/2015	Called	XXX	3,358	3,358	3,358	3,358						3,358					08/01/2044
31410LHC9	FNMA POOL # 890427		12/25/2015	Called	XXX	8,550	8,550	8,550	8,550						8,550					04/01/2042
3138WE6X2	FNMA POOL # AS5385		12/25/2015	Called	XXX	21,593	21,593	21,593	21,593						21,593					07/01/2045
3138EP2C7	FNMA POOL # AL7070		12/25/2015	Called	XXX	6,810	6,810	6,810	6,810						6,810					07/01/2043
3128MJAW0	FHLMC Pool #G08020		12/15/2015	Called	XXX	493	493	493							493					11/01/2034
3128MMTS2	FHLMC Pool #G18560		12/15/2015	Called	XXX	481	481	481							481					07/01/2030
3128PWBW7	FHLMC Pool #J16353		12/15/2015	Called	XXX	684	684	684							684					08/01/2026
31292K4Q7	FHLMC Pool #C03531		12/15/2015	Called	XXX	322	322	322							322					10/01/2040
31335AFV5	FHLMC Pool #G60180		12/15/2015	Called	XXX	987	987	987							987					05/01/2042
3138A7GY8	FNMA Pool #AH5614		12/15/2015	Called	XXX	876	876	876							876					02/01/2026
3138ABBY4	FNMA Pool #AH9054		12/15/2015	Called	XXX	770	770	770							770					04/01/2041
3138EHBB7	FNMA Pool #AL0933		12/15/2015	Called	XXX	1,253	1,253	1,253							1,253					10/01/2041
31338WPJ0	FNMA Pool #AT2062		12/15/2015	Called	XXX	351	351	351							351					04/01/2028
3138X3EH1	FNMA Pool #AU3735		12/15/2015	Called	XXX	362	362	362							362					08/01/2043
31402RDD8	FNMA Pool #735500		12/15/2015	Called	XXX	537	537	537							537					05/01/2035
31417ARG6	FNMA Pool #AB4086		12/15/2015	Called	XXX	442	442	442							442					12/01/2026
31417CVM4	FNMA Pool #AB6019		12/15/2015	Called	XXX	609	609	609							609					08/01/2042
31419AG27	FNMA Pool #AE0216		12/15/2015	Called	XXX	830	830	830							830					08/01/2040
3128MJTH3	FHLMC Pool #G08551		12/15/2015	Called	XXX	1,254	1,254	1,254							1,254					08/01/2040
3128MMQT3	FHLMC Pool #G18465		12/15/2015	Called	XXX	997	997	997							997					08/01/2040
3128PTGQ2	FHLMC Pool #J13807		12/15/2015	Called	XXX	1,525	1,525	1,525							1,525					08/01/2040
312936NA1	FHLMC Pool #A89385		12/15/2015	Called	XXX	1,507	1,507	1,507							1,507					08/01/2040
3128MAFA2	FHLMC Pool #G07961		12/15/2015	Called	XXX	310	310	310							310					08/01/2040
312945DS4	FHLMC Pool #A96413		12/15/2015	Called	XXX	515	515	515							515					08/01/2040
912828PJ3	USA Treasury Note		11/30/2015	Matured	XXX	200,000	200,000	204,476	201,594		(1,594)		(1,594)		200,000				2,750	12/07/2015
912828TE0	US Treasury Inflation		12/23/2015	MLPFS INC	XXX	500,816	500,010	543,741	533,854	(16,275)	(4,379)		(20,654)		529,475		(28,659)	(28,659)	929	07/15/2022
31359MH89	FNMA		12/23/2015	ICBCFS LLC	XXX	656,452	650,000	758,889	679,502		(23,870)		(23,870)		655,632		819	819	41,187	03/15/2016
0599999 Subtotal - Bonds - U.S. Governments						7,329,236	7,321,294	7,593,974	7,384,597	(16,275)	(46,498)		(62,773)		7,356,767		(27,532)	(27,532)	96,094	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
25459HAN5	DirecTV Holdings		03/15/2015	Matured	XXX	250,000	250,000	262,700	251,225		(1,226)		(1,226)		250,000				4,438	03/15/2015
372491AB6	Genworth Holdings		02/11/2015	Banc/America Sec. LLC. Montgomery	XXX	110,625	125,000	124,869	124,883		1		1		124,884		(14,259)	(14,259)	3,000	02/15/2024
05578XAC2	BMW Vehicle Owner Trust		03/25/2015	Called	XXX	11,205	11,205	11,204	11,204						11,204				20	11/27/2017
589331AK3	Merck & Co		03/01/2015	Matured	XXX	150,000	150,000	155,939	150,163		(164)		(164)		150,000				3,563	03/01/2015
717081DA8	Pfizer Inc		03/15/2015	Matured	XXX	150,000	150,000	166,112	150,578		(578)		(578)		150,000				4,013	03/15/2015
19458LAU4	Collegiate Funding Svcs		03/28/2015	Called	XXX	27,275	27,275	27,275	27,275						27,275					09/28/2026
78443BAE6	SLMA Student Loan		01/27/2015	Called	XXX	35,216	35,216	35,216	35,216						35,216					07/25/2023
64031QCR0	NELNET Student Loan		02/24/2015	Called	XXX	37,499	37,499	37,499	37,499						37,499					11/23/2022
010608K22	ALA ST Pub Sch		04/20/2015	Citigroup Global Markets Inc.	XXX	333,951	300,000	323,022	309,000		(806)		(806)		308,194		25,757	25,757	7,167	05/01/2018
06739GBB4	Barclays Bank Plc		04/07/2015	Matured	XXX	217,000	217,000	216,989	216,993						216,993		7	7	4,231	04/07/2015

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
06739GBB4	Barclays Bank Plc		04/07/2015	Matured	XXX	183,000	183,000	183,670	183,458		(12)		(12)		183,446		(446)	(446)	3,569	04/07/2015
126408GN7	CSX Corp		04/01/2015	Matured	XXX	76,000	76,000	84,938	77,038		(1,037)		(1,037)		76,000				2,375	04/01/2015
246001YV7	Delaware Cnty PA		04/20/2015	Janney Montgomery Scott	XXX	318,660	300,000	320,772	307,142		(782)		(782)		306,360		12,300	12,300	5,892	10/01/2017
250092U27	Des Moines Iowa		04/20/2015	Piper Jaffray	XXX	311,628	300,000	305,307	301,412		(178)		(178)		301,234		10,394	10,394	4,733	06/01/2017
484873LD4	Kansas City MO Ref & Impt		04/21/2015	Citigroup Global Markets Inc.	XXX	598,675	500,000	590,030	578,750		(2,960)		(2,960)		575,790		22,885	22,885	18,264	02/01/2023
516823C74	Laredo Tex Ctfs		04/20/2015	Oppenheimer and Co Inc	XXX	308,385	300,000	307,941	301,166		(310)		(310)		300,856		7,529	7,529	2,267	02/15/2016
586145TX2	Memphis Tenn Gen impt		04/20/2015	Mesirow Financial Inc	XXX	318,132	300,000	307,896	301,996		(267)		(267)		301,729		16,403	16,403	6,733	04/01/2017
679384EY9	Olathe Kans Ref		04/21/2015	Baum, George K. and Company	XXX	570,935	500,000	560,285	551,473		(2,318)		(2,318)		549,155		21,780	21,780	11,278	10/01/2021
681810GB7	Omaha NE Santn		04/21/2015	Stifel, Nicolaus and Co. Inc.	XXX	323,958	300,000	304,425	302,780		(143)		(143)		302,638		21,321	21,321	3,575	12/01/2020
821686XL1	Shelby Cnty Tenn Pub Impt		04/21/2015	Piper Jaffray	XXX	324,150	300,000	300,000	300,000						300,000		24,150	24,150	5,498	04/01/2019
890568MG0	Topeka Kansas		04/21/2015	Janney Montgomery Scott	XXX	100,176	100,000	100,000	100,000						100,000		176	176	2,075	08/15/2018
033717LH0	Anderson County		05/26/2015	Davenport and Co. of Virginia Inc.	XXX	334,302	300,000	328,137	317,935		(1,155)		(1,155)		316,780		17,522	17,522	8,933	03/01/2021
349515LN4	Forth Worth WTR		05/06/2015	National Financial Services Corp	XXX	329,865	300,000	333,201	317,946		(1,489)		(1,489)		316,458		13,407	13,407	8,867	02/15/2019
812626D71	Seattle Wash REF		05/26/2015	Stifel, Nicolaus and Co. Inc.	XXX	316,344	300,000	313,491	309,040		(1,402)		(1,402)		307,638		8,706	8,706	7,450	08/01/2021
97705LM38	Wisconsin ST REF		05/26/2015	Bony/Vinning Sparks, IBG, L.P.	XXX	336,381	300,000	341,769	328,334		(1,645)		(1,645)		326,689		9,692	9,692	6,933	11/01/2021
353442YZ3	Franklin Cnty Wash Sch Dist		05/26/2015	Janney Montgomery Scott	XXX	556,795	500,000	552,630	545,912		(2,303)		(2,303)		543,609		13,185	13,185	9,889	12/01/2022
677521WB8	Ohio State Ref Infrastructure		05/06/2015	Mesirow Financial Inc	XXX	595,110	500,000	597,215	582,856		(4,253)		(4,253)		578,602		16,508	16,508	17,361	09/01/2021
50076QAK2	Kraft Foods		06/04/2015	Matured	XXX	425,000	425,000	432,661	426,388		(1,388)		(1,388)		425,000				3,453	06/04/2015
05578XAC2	BMW Vehicle Owner Trust		04/25/2015	Called	XXX	22,022	22,022	22,022	22,022						22,022				49	11/27/2017
44890QAC7	Hyundai Auto Rec Trust		04/15/2015	Called	XXX	5,522	5,522	5,521	5,521						5,521		1	1	19	02/15/2018
05574LTW8	BNP Paribas SEC Corp		05/06/2015	BNP Paribas SEC Corp	XXX	135,279	135,000	134,861	134,910		19		19		134,929		350	350	680	12/12/2016
19416QDN7	Colgate Palmolive		05/06/2015	Toronto Dominion Sec (USA) Inc.	XXX	100,641	100,000	99,859	99,986		10		10		99,996		645	645	2,380	08/05/2015
961214CK7	Westpac Banking		05/06/2015	Toronto Dominion Sec (USA) Inc.	XXX	250,785	250,000	249,985	249,986		2		2		249,988		797	797	1,625	12/01/2017
1994915W7	Columbus OH		05/07/2015	Oppenheimer & Co. Inc.	XXX	180,186	150,000	190,884	182,188		(1,774)		(1,774)		180,413		(227)	(227)	6,479	07/01/2022
454254BY8	Indian Hill Ohio		05/07/2015	Duncan Williams Inc.	XXX	105,730	100,000	98,671	99,377		52		52		99,429		6,301	6,301	1,342	12/01/2019
677520U30	Ohio ST Ref		05/07/2015	Ziegler, B.C. & Co.	XXX	229,150	200,000	230,850	213,864		(1,251)		(1,251)		212,613		16,537	16,537	7,806	08/01/2019
67755LCT4	Ohio ST Cultural & Sports Cap		05/07/2015	Pershing	XXX	211,684	200,000	226,052	206,130		(1,446)		(1,446)		204,684		7,000	7,000	6,139	10/01/2016
677561JC7	Ohio ST Hosp Fac Rev		05/07/2015	The GMS Group LLC	XXX	231,478	200,000	238,494	230,717		(1,587)		(1,587)		229,130		2,347	2,347	8,639	01/01/2023
67760HHP9	OHIO ST TPK COMMN TPK		05/07/2015	Ziegler, B.C. & Co.	XXX	225,612	200,000	223,166	208,792		(979)		(979)		208,792		16,820	16,820	7,417	02/15/2019
05578XAC2	BMW Vehicle Owner Trust		05/25/2015	Called	XXX	20,467	20,467	20,466	20,467						20,467				57	11/27/2017
44890QAC7	Hyundai Auto Rec Trust		05/15/2015	Called	XXX	35,904	35,904	35,898	35,900		1		1		35,900		4	4	153	02/15/2018
00751YAB2	Advance Auto Parts Inc		06/08/2015	Pershing	XXX	209,992	200,000	202,050	201,771		(109)		(109)		201,662		8,330	8,330	8,150	01/15/2022
20271RAE0	Commonwealth Bk Austr		06/08/2015	HSBC Securities	XXX	250,245	250,000	249,567	249,685		62		62		249,748		498	498	2,094	03/13/2017
25243YAM1	Diageo Capital Plc		06/08/2015	Millennium Advisors, LLC	XXX	219,176	200,000	218,616	206,840		(1,063)		(1,063)		205,778		13,398	13,398	7,283	10/23/2017
494368BE2	Kimberly Clark		06/08/2015	Sumridge Partners LLC	XXX	106,355	100,000	99,700	99,833		13		13		99,846		6,509	6,509	3,122	08/01/2020
50540RAM4	Lab Corp of Amer Hldgs		06/08/2015	Wells Fargo Securities	XXX	151,883	150,000	149,874	149,903		11		11		149,915		1,968	1,968	2,292	11/01/2018
58013MEJ9	McDonalds Corp		06/08/2015	Sumridge Partners LLC	XXX	104,969	100,000	99,602	99,779		17		17		99,796		5,173	5,173	3,169	07/15/2020
594918AG9	Microsoft Corp		06/08/2015	Toronto Dominion Sec (USA) Inc.	XXX	200,720	200,000	199,122	199,871		76		76		199,947		773	773	2,311	09/25/2015
91159HHC7	US Banco RP		06/08/2015	Deutsche Bank Alex Brown	XXX	227,200	225,000	220,912	221,458		213		213		221,671		5,530	5,530	4,988	03/15/2022
161571FJ8	Chase Issuance Trust		06/15/2015	Called	XXX	895,000	895,000	896,181	895,753		(139)		(139)		895,614		(614)	(614)	1,778	06/15/2017
44890QAC7	Hyundai Auto Rec Trust		06/15/2015	Called	XXX	34,454	34,454	34,448	34,450		1		1		34,450		4	4	170	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		06/25/2015	Called	XXX	19,085	19,085	19,084	19,084						19,084				63	11/27/2017
19458LAU4	Collegiate Funding Svcs		06/29/2015	Called	XXX	27,319	27,319	27,319	27,319						27,319					09/28/2026
78443BAE6	SLMA Student Loan		04/27/2015	Called	XXX	33,873	33,873	33,873	33,873						33,873					07/25/2023
64031QCR0	NELNET Student Loan		05/26/2015	Called	XXX	34,956	34,956	34,956	34,956						34,956					11/23/2022
44890QAC7	Hyundai Auto Rec Trust		07/15/2015	Called	XXX	33,363	33,363	33,357	33,359		1		1		33,360		4	4	197	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		07/25/2015	Called	XXX	19,380	19,380	19,380	19,380						19,379				74	11/27/2017

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
071813BF5	Baxter International Inc.		07/21/2015	Tender	XXX	487,988	485,000	486,324	486,041		(76)		(76)		485,966		2,022	2,022	10,864	08/15/2022
44890QAC7	Hyundai Auto Rec Trust		08/15/2015	Called	XXX	33,126	33,127	33,120	33,122		1		1		33,123		3	3	280	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		08/25/2015	Called	XXX	18,518	18,518	18,518	18,518						18,518				84	11/27/2017
44890QAC7	Hyundai Auto Rec Trust		09/15/2015	Called	XXX	30,521	30,521	30,515	30,517		1		1		30,518		3	3	223	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		09/25/2015	Called	XXX	16,843	16,843	16,843	16,843						16,843				118	11/27/2017
882508AT1	Texas Instruments Inc		08/03/2015	Matured	XXX	277,000	277,000	275,745	276,753		247		247		277,000				1,246	08/03/2015
882508AT1	Texas Instruments Inc		08/03/2015	Matured	XXX	223,000	223,000	221,780	222,760		240		240		223,000				1,004	08/03/2015
25459HAY1	DirectTv Holdings		09/14/2015	Matured	XXX	507,013	500,000	533,316	513,881		(8,394)		(8,394)		505,487		1,525	1,525	18,132	09/14/2015
19458LAU4	Collegiate Funding Svcs		09/28/2015	Called	XXX	25,817	25,817	25,817	25,817						25,817					09/28/2026
78443BAE6	SLMA Student Loan		07/27/2015	Called	XXX	36,942	36,942	36,942	36,942						36,942					07/25/2023
64031QCR0	NELNET Student Loan		08/24/2015	Called	XXX	35,944	35,944	35,944	35,944						35,944					11/23/2022
19458LAU4	Collegiate Funding Svcs		12/28/2015	Called	XXX	22,941	22,941	22,941	22,941						22,941					09/28/2026
78443BAE6	SLMA Student Loan		10/26/2015	Called	XXX	35,737	35,737	35,737	35,737						35,737					07/25/2023
64031QCR0	NELNET Student Loan		11/23/2015	Called	XXX	34,604	34,604	34,604	34,604						34,604					11/23/2022
25468PCW4	Walt Disney		10/08/2015	Goldman, Sachs & Co.	XXX	247,836	250,000	248,080	248,481		147		147		248,628		(793)	(793)	5,092	12/01/2022
22546QAA5	JP Morgan Chase		10/08/2015	Credit Suisse First Boston LLC	XXX	218,941	200,000	197,872	199,253		188		188		199,441		19,499	19,499	14,933	01/05/2018
87612EAV8	Target Corp		10/08/2015	Stifel, Nicolaus & Co. Inc.	XXX	217,657	200,000	199,704	199,836		23		23		199,859		17,797	17,797	9,644	07/15/2020
89233P4R4	Toyota Motor Credit Corp		10/08/2015	Toronto Dominion Sec (USA) Inc.	XXX	201,156	200,000	199,722	199,948		43		43		199,985		1,170	1,170	7,031	01/11/2016
949746NX5	Wells Fargo Company		10/09/2015	Credit Suisse First Boston LLC	XXX	217,554	200,000	208,768	203,166		(827)		(827)		202,339		15,215	15,215	9,437	12/11/2017
428236AS2	Hewlett Packard Co		10/16/2015	Tender	XXX	110,435	100,000	102,002	100,712		(177)		(177)		100,535		9,901	9,901	6,188	03/01/2018
428236BF9	Hewlett Packard Co		10/16/2015	Tender	XXX	213,422	200,000	199,654	199,795		29		29		199,824		13,598	13,598	6,563	12/01/2020
428236BF9	Hewlett Packard Co		10/16/2015	Tender	XXX	188,878	177,000	176,694	177,318		24		24		177,343		11,536	11,536	5,817	12/01/2020
44890QAC7	Hyundai Auto Rec Trust		10/15/2015	Called	XXX	30,075	30,075	30,069	30,071		1		1		30,072		3	3	241	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		10/25/2015	Called	XXX	16,264	16,264	16,263	16,263						16,263				78	11/27/2017
44890QAC7	Hyundai Auto Rec Trust		11/15/2015	Called	XXX	28,600	28,600	28,595	28,598		1		1		28,598		3	3	257	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		11/25/2015	Called	XXX	16,047	16,047	16,047	16,046						16,047				83	11/27/2017
428236BF9	Hewlett Packard Co		11/24/2015	Goldman, Sachs & Co.	XXX	73,033	73,000	72,874	72,426		11		11		72,437		596	596	2,721	12/01/2020
44890QAC7	Hyundai Auto Rec Trust		12/15/2015	Called	XXX	27,154	27,154	27,149	27,151		1		1		27,152		2	2	297	02/15/2018
05578XAC2	BMW Vehicle Owner Trust		12/25/2015	Called	XXX	14,244	14,244	14,244	14,070						14,070		174	174	85	11/27/2017
931142CX9	Walmart		10/25/2015	Matured	XXX	400,000	400,000	404,308	400,838		(838)		(838)		400,000				6,000	10/25/2015
565849AJ5	Marathon Oil		11/01/2015	Matured	XXX	151,000	151,000	150,932	150,979		21		21		151,000				1,359	11/01/2015
565849AJ5	Marathon Oil		11/01/2015	Matured	XXX	104,000	104,000	103,989	103,996		4		4		104,000				936	11/01/2015
565849AJ5	Marathon Oil		11/01/2015	Matured	XXX	83,000	83,000	82,949	82,984		16		16		83,000				747	11/01/2015
565849AJ5	Marathon Oil		11/01/2015	Matured	XXX	46,000	46,000	46,012	46,004		(4)		(4)		46,000				414	11/01/2015
05565QCA4	BP Capital Markets		11/06/2015	Matured	XXX	500,000	500,000	499,465	499,848		152		152		500,000				3,500	11/06/2015
22160KAD7	Costco Wholesale Corp		12/07/2015	Matured	XXX	500,000	500,000	499,405	499,816		184		184		500,000				3,250	12/07/2015
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,363,987	16,520,918	17,272,906	16,992,855		(41,267)		(41,267)		16,952,564		411,419	411,419	350,675	XXX
8399997 Subtotal - Bonds - Part 4						24,693,223	23,842,212	24,866,880	24,377,452	(16,275)	(87,765)		(104,040)		24,309,331		383,887	383,887	446,768	XXX
8399998 Summary Item from Part 5 for Bonds						297,130	300,000	299,337			(123)		(123)		299,213		(2,083)	(2,083)	2,756	XXX
8399999 Subtotal - Bonds						24,990,353	24,142,212	25,166,217	24,377,452	(16,275)	(87,888)		(104,163)		24,608,544		381,804	381,804	449,524	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
N53745100	Lyondelbasell Industries N.V.		01/13/2015	MKM Partners, LLC	215.000	16,059	XXX	20,303							20,303		(4,244)	(4,244)		XXX
369604103	General Electric Co.		01/13/2015	UBS Securities, LLC	2,020.000	47,828	XXX	52,409							52,409		(4,581)	(4,581)		XXX
718172109	Philip Morris Internat-W/I		01/13/2015	Citation group/Equity & Munis	410.000	34,006	XXX	35,012							35,012		(1,006)	(1,006)		XXX
N53745100	Lyondelbasell Industries N.V.		01/13/2015	MKM Partners, LLC	160.000	11,951	XXX	15,153							15,153		(3,202)	(3,202)		XXX
369604103	General Electric Co.		01/13/2015	UBS Securities, LLC	790.000	18,709	XXX	20,474							20,474		(1,765)	(1,765)		XXX
369604103	General Electric Co.		01/13/2015	Citigroup Global Markets, Inc.	474.000	17,681	XXX	19,359							19,359		(1,678)	(1,678)		XXX
369604103	General Electric Co.		01/13/2015	UBS Securities, LLC	43.000	1,019	XXX	1,114							1,114		(95)	(95)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
718172109	Philip Morris Internat-W/I		01/13/2015	Citation group/Equity & Munis	320.000	26,541	XXX	27,322		2,876			2,876		27,322		(781)	(781)	540	XXX
254709108	Discover Financial W/I		02/03/2015	Barclays Capital LE	1,295.000	72,639	XXX	76,007		(8,803)			(8,803)		76,007		(3,368)	(3,368)	311	XXX
071813109	Baxter International Inc.		03/13/2015	Credit Suisse First Boston LLC	760.000	50,949	XXX	54,707		(993)			(993)		54,707		(3,758)	(3,758)	848	XXX
636180101	National Fuel Gas Co.		03/13/2015	Janney Montgomery, Scott	890.000	51,757	XXX	65,161		3,279			3,279		65,161		(13,404)	(13,404)	343	XXX
88579Y101	3M Co		01/22/2015	Goldman Sachs Execution	25.000	4,111	XXX	3,466							3,466		646	646		XXX
151020104	Celgene Corp		01/22/2015	JP Morgan Securities	100.000	12,212	XXX	9,473							9,473		2,739	2,739		XXX
172967424	Citigroup Inc		01/22/2015	Convergex	630.000	30,855	XXX	31,835							31,835		(981)	(981)		XXX
026874784	American Intl Group Inc		01/22/2015	Convergex	700.000	36,198	XXX	38,232							38,232		(2,034)	(2,034)		XXX
126650100	CVS Health Corp		01/22/2015	Merrill Lynch Pierce Fenner	50.000	5,008	XXX	3,533							3,533		1,475	1,475		XXX
31428X106	FedEx Corp		01/22/2015	Goldman Sachs Execution	25.000	4,497	XXX	4,380							4,380		116	116		XXX
375558103	Gilead Sciences Inc		01/22/2015	Goldman Sachs Execution	50.000	5,214	XXX	3,864							3,864		1,350	1,350		XXX
478160104	Johnson & Johnson		01/22/2015	Convergex	380.000	39,049	XXX	36,535							36,535		2,514	2,514		XXX
517834107	Las Vegas Sands Corp		01/22/2015	Convergex	631.000	34,051	XXX	47,318		10,619			10,619		47,318		(13,267)	(13,267)		XXX
58155Q103	McKesson Corp		01/22/2015	Goldman Sachs Execution	30.000	6,513	XXX	5,065							5,065		1,448	1,448		XXX
58933Y105	Merck & Co. Inc		01/22/2015	Sanford Bernstein	130.000	8,073	XXX	6,661							6,661		1,411	1,411		XXX
65339F101	Nextera Energy Inc		01/22/2015	JP Morgan Securities	70.000	7,639	XXX	6,093							6,093		1,546	1,546		XXX
718546104	Phillips 66		01/22/2015	Convergex	450.000	29,998	XXX	33,519							33,519		(3,522)	(3,522)		XXX
427866108	The Hershey Company		01/22/2015	Merrill Lynch Pierce Fenner	50.000	5,484	XXX	4,873							4,873		612	612		XXX
883556102	Thermo Fisher Scientific Inc		01/22/2015	Goldman Sachs Execution	25.000	3,166	XXX	2,759							2,759		407	407		XXX
913017109	United Technologies Corp		01/22/2015	Merrill Lynch Pierce Fenner	80.000	9,589	XXX	9,018							9,018		571	571		XXX
254687106	Walt Disney Co		01/22/2015	Merrill Lynch Pierce Fenner	70.000	6,663	XXX	5,245							5,245		1,419	1,419		XXX
94106L109	Waste Management Inc		01/22/2015	JP Morgan Securities	50.000	2,638	XXX	2,427							2,427		211	211		XXX
966837106	Whole Foods Mkt Inc		01/22/2015	Goldman Sachs Execution	50.000	2,616	XXX	1,941							1,941		675	675		XXX
025816109	American Express Co		03/10/2015	Convergex	380.000	30,067	XXX	32,923							32,923		(2,855)	(2,855)		XXX
026874784	American International Group Inc.		03/10/2015	Merrill Lynch Pierce Fenner	75.000	4,120	XXX	4,065							4,065		54	54		XXX
037833100	Apple Inc		03/10/2015	Merrill Lynch Pierce Fenner	60.000	7,522	XXX	4,653							4,653		2,870	2,870		XXX
09247X101	Blackrock Inc		03/10/2015	Goldman Sachs Execution	20.000	7,222	XXX	6,311							6,311		911	911		XXX
166764100	Chevron Corp		03/10/2015	Convergex	665.000	68,676	XXX	80,220							80,220		(11,544)	(11,544)	4,355	XXX
172967424	Citigroup Inc		03/10/2015	Merrill Lynch Pierce Fenner	75.000	3,873	XXX	3,662							3,662		211	211		XXX
177376100	Citrix System Inc		03/10/2015	Goldman Sachs Execution	75.000	4,514	XXX	4,495							4,495		19	19		XXX
192446102	Cognizant Technology Solutions		03/10/2015	Merrill Lynch Pierce Fenner	120.000	7,308	XXX	5,543							5,543		1,765	1,765		XXX
268648102	E M C Corp Mass		03/10/2015	Convergex	1,363.000	37,475	XXX	34,756		(5,780)			(5,780)		34,756		2,720	2,720	157	XXX
278865100	Ecolab Inc		03/10/2015	Merrill Lynch Pierce Fenner	60.000	6,900	XXX	6,571							6,571		329	329		XXX
345370860	Ford Motor Company		03/10/2015	Renaissance Macro Securities	300.000	4,716	XXX	5,153							5,153		(437)	(437)		XXX
461202103	Intuit Inc		03/10/2015	Goldman Sachs Execution	20.000	1,930	XXX	1,527							1,527		403	403		XXX
G491BT108	Invesco Ltd		03/10/2015	Merrill Lynch Pierce Fenner	75.000	2,984	XXX	2,673							2,673		311	311		XXX
478160104	Johnson & Johnson		03/10/2015	Convergex	744.000	74,541	XXX	71,296		(9,705)			(9,705)		71,296		3,245	3,245	520	XXX
655664100	Nordstrom Inc		03/10/2015	Merrill Lynch Pierce Fenner	100.000	7,974	XXX	7,625		(3,266)			(3,266)		7,625		349	349	2,566	XXX
718546104	Phillips 66		03/10/2015	Renaissance Macro Securities	100.000	7,494	XXX	7,629							7,629		(136)	(136)		XXX
747525103	Qualcomm Inc		03/10/2015	Merrill Lynch Pierce Fenner	50.000	3,641	XXX	3,806							3,806		(165)	(165)		XXX
758766109	Regal Entmt Group CL A		03/10/2015	Merrill Lynch Pierce Fenner	410.000	9,239	XXX	8,415							8,415		824	824		XXX
855244109	Starbucks Corp		03/10/2015	Sanford Bernstein	100.000	9,251	XXX	7,618							7,618		1,633	1,633		XXX
254687106	Walt Disney Co		03/10/2015	Merrill Lynch Pierce Fenner	70.000	7,264	XXX	5,404							5,404		1,860	1,860		XXX
94106L109	Waste Management Inc		03/10/2015	Goldman Sachs Execution	75.000	3,995	XXX	3,640							3,640		355	355		XXX
966837106	Whole Foods Mkt Inc		03/10/2015	JP Morgan Securities	100.000	5,440	XXX	3,882							3,882		1,558	1,558	196	XXX
628530107	Mylan Inc		03/02/2015	Exchange	723.000	41,721	XXX	33,626		(7,130)			(7,130)		33,626		8,095	8,095		XXX
00287Y109	Abbvie Inc		04/10/2015	Morgan Securities	130.000	8,060	XXX	8,163									(102)	(102)		XXX
375558103	Gilead Sciences Inc		04/10/2015	Convergex	388.000	39,573	XXX	29,185		(8,455)			(8,455)				10,388	10,388		XXX
74005P104	Praxair Inc		04/10/2015	Convergex	608.000	74,042	XXX	78,465		(306)			(306)				(4,423)	(4,423)	435	XXX
806857108	Schlumberger Ltd		04/10/2015	Morgan Securities	70.000	6,242	XXX	6,493									(251)	(251)		XXX
966837106	Whole Foods Mkt Inc		04/10/2015	Convergex	680.000	34,938	XXX	26,084		(9,942)			(9,942)				8,854	8,854		XXX
N53745100	Lyondellbasell Industries		04/10/2015	Goldman Sachs	80.000	7,257	XXX	6,728									529	529		XXX
N59465109	Mylan NV		04/10/2015	Sanford Bernstein and Co	160.000	10,983	XXX	9,233									1,750	1,750		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
38259P706	GOOGLE INC CL C - W/I		05/04/2015	In Lieu of Fractional Share		60	XXX	68		746			746				(9)	(9)		XXX
H2906T109	Garmin LTD		04/10/2015	Citation Group/Equity & Munis	1,105.000	51,301	XXX	61,627		3,249			3,249				(10,326)	(10,326)	530	XXX
12673P105	CA Inc		04/17/2015	Sanford Bernstein and Co	1,985.000	61,828	XXX	59,699		(744)			(744)				2,129	2,129	496	XXX
73755L107	Potash Corp Saskatchewan Inc		05/06/2015	Credit Suisse First Boston LLC	1,530.000	49,007	XXX	52,757		(1,282)			(1,282)				(3,750)	(3,750)	1,117	XXX
37733W105	Glaxo Smithkline		05/18/2015	ISI Group Inc	610.000	27,234	XXX	32,082		11,825			11,825				(4,848)	(4,848)		XXX
37733W105	Glaxo Smithkline		05/19/2015	ISI Group Inc	590.000	26,306	XXX	31,030									(4,725)	(4,725)	2,384	XXX
58933Y105	Merck & Co		06/18/2015	BNY Convergex	1,140.000	66,778	XXX	64,035									2,744	2,744		XXX
580135101	McDonald's Corp		06/24/2015	Citigroup Global Mkts Inc	490.000	47,601	XXX	47,207									394	394		XXX
40414L109	HCP Inc		06/25/2015	Investment Technology Group	2,005.000	73,104	XXX	86,976		(1,559)			(1,559)				(13,872)	(13,872)	3,677	XXX
00287Y109	Abbvie Inc		07/31/2015	Sanford Bernstein and Co	130.000	9,092	XXX	8,163							8,163		929	929		XXX
026874784	American Intl Group		07/31/2015	Merrill Lynch, Pierce, Fenner	75.000	4,832	XXX	4,065							4,065		767	767		XXX
126650100	CVS Health Corp		07/31/2015	Merrill Lynch, Pierce, Fenner	50.000	5,648	XXX	3,872							3,872		1,776	1,776		XXX
151020104	Celgene Corp		07/31/2015	Renaissance Macro Securities LLC	50.000	6,626	XXX	4,212							4,212		2,414	2,414		XXX
172967424	Citigroup Inc		07/31/2015	Morgan Securities	150.000	8,778	XXX	7,427							7,427		1,351	1,351		XXX
177376100	Citrix System		07/31/2015	Merrill Lynch, Pierce, Fenner	200.000	15,124	XXX	12,516							12,516		2,608	2,608		XXX
203668108	Community Health Sys Inc		07/31/2015	Merrill Lynch, Pierce, Fenner	240.000	14,165	XXX	11,709							11,709		2,456	2,456		XXX
254687106	Walt Disney Co		07/31/2015	Instinet Corporatio	80.000	9,636	XXX	6,845							6,845		2,791	2,791		XXX
30303M102	Facebook Inc		07/31/2015	Instinet Corporatio	70.000	6,711	XXX	5,492							5,492		1,218	1,218		XXX
38259P706	GOOGLE INC CL C - W/I		07/31/2015	Goldman Sachs	10.000	6,294	XXX	5,918		745			745		5,918		376	376		XXX
436106108	Hollyfrontier Corp		07/31/2015	Merrill Lynch, Pierce, Fenner	230.000	11,034	XXX	8,684							8,684		2,350	2,350		XXX
461202103	Intuit Inc.		07/31/2015	Goldman Sachs	50.000	5,316	XXX	4,061							4,061		1,255	1,255		XXX
46625H100	J P Morgan Chase & Co		07/31/2015	Renaissance Macro Securities LLC	130.000	8,934	XXX	7,474							7,474		1,459	1,459		XXX
654106103	Nike Inc CL B		07/31/2015	Renaissance Macro Securities LLC	120.000	13,850	XXX	11,419							11,419		2,431	2,431		XXX
742718109	Procter & Gamble Co		07/31/2015	Convergex	370.000	28,607	XXX	29,907		(14,131)			(14,131)		29,907		(1,301)	(1,301)	2,679	XXX
744320102	Prudential Financial Inc		07/31/2015	Goldman Sachs	25.000	2,214	XXX	2,270							2,270		(56)	(56)		XXX
855244109	Starbucks Corp		07/31/2015	Sanford Bernstein and Co	290.000	16,853	XXX	11,223							11,223		5,630	5,630		XXX
863667101	Stryker Corp		07/31/2015	Renaissance Macro Securities LLC	25.000	2,566	XXX	2,126							2,126		440	440		XXX
867914103	Suntrust Bks Inc		07/31/2015	Merrill Lynch, Pierce, Fenner	100.000	4,449	XXX	4,144							4,144		305	305		XXX
883556102	Thermo Fisher Scientific Inc		07/31/2015	Goldman Sachs	25.000	3,494	XXX	3,139							3,139		355	355		XXX
92532F100	Vertex Pharmaceuticals Inc.		07/31/2015	Goldman Sachs	25.000	3,381	XXX	3,203							3,203		178	178		XXX
949746101	Wells Fargo & Co		07/31/2015	Renaissance Macro Securities LLC	125.000	7,251	XXX	6,512							6,512		739	739		XXX
N59465109	Mylan NV		07/31/2015	Convergex	563.000	31,368	XXX	32,488							32,488		(1,120)	(1,120)		XXX
00206R102	AT&T INC		09/08/2015	Renaissance Macro Securities LLC	180.000	5,904	XXX	6,461							6,461		(557)	(557)		XXX
345370860	Ford Motor Company		09/08/2015	Convergex	2,670.000	36,311	XXX	43,478		1,072			1,072		43,478		(7,166)	(7,166)		XXX
458140100	Intel Corp		09/08/2015	Merrill Lynch, Pierce, Fenner	300.000	8,793	XXX	8,051							8,051		743	743		XXX
58933Y105	Merck & Co. Inc		09/08/2015	Convergex	670.000	35,142	XXX	38,122							38,122		(2,979)	(2,979)		XXX
713448108	Pepsico Inc		09/08/2015	Convergex	430.000	39,423	XXX	37,224							37,224		2,199	2,199		XXX
742718109	Procter & Gamble Co		09/08/2015	Convergex	1,036.000	72,052	XXX	82,784		223			223		82,784		(10,732)	(10,732)		XXX
855244109	Starbucks Corp		09/08/2015	Convergex	710.000	38,747	XXX	26,522							26,522		12,225	12,225		XXX
532457108	Lilly Eli & Co		07/01/2015	Investment Technology Group	470.000	39,691	XXX	27,827							27,827		11,864	11,864		XXX
717081103	Pfizer Inc		07/01/2015	Credit Suisse First Boston	758.000	25,616	XXX	22,844							22,844		2,772	2,772		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
717081103	Pfizer Inc		07/01/2015	Blair William and Company	102.000	3,443	XXX	3,074							3,074		369	369		XXX
20825C104	Conocophillips		08/07/2015	UBS Securities LLC	1,565.000	76,672	XXX	119,261		11,184			11,184		119,261		(42,589)	(42,589)	3,443	XXX
141624106	Care Capital Properties Inc		08/24/2015	Cash in Lieu of Shares	0.500	16	XXX	16							16		1	1		XXX
141624106	Care Capital Properties Inc		08/26/2015	Citigroup Global Mkts Inc	232.000	7,252	XXX	7,333							7,333		(81)	(81)		XXX
166764100	Chevron Corp		09/09/2015	Barclays Capital	1,135.000	85,928	XXX	139,075		17,371			17,371		139,075		(53,147)	(53,147)		XXX
88579Y101	3M Co		11/09/2015	Goldman Sachs	50.000	7,852	XXX	7,222									631	631		XXX
88579Y101	3M Co		11/23/2015	Goldman Sachs	30.000	4,766	XXX	4,328									438	438	953	XXX
00287Y109	Abbvie Inc		11/23/2015	Goldman Sachs	90.000	5,524	XXX	5,651									(127)	(127)		XXX
H0023R105	ACE Limited		11/23/2015	Goldman Sachs	60.000	6,973	XXX	6,734									239	239		XXX
02079K305	Alphabet Inc CA-CL A		11/23/2015	Goldman Sachs	10.000	7,797	XXX	5,460									2,337	2,337		XXX
02079K107	Alphabet Inc CA CL C		11/23/2015	Goldman Sachs	10.000	7,597	XXX	5,184									2,412	2,412		XXX
02079K107	Alphabet Inc CA CL C		11/09/2015	Goldman Sachs	10.000	7,230	XXX	5,397									1,833	1,833		XXX
02079K305	Alphabet Inc CA-CL A		11/09/2015	Goldman Sachs	10.000	7,528	XXX	5,957									1,571	1,571		XXX
025816109	American Express Co		11/23/2015	Goldman Sachs	20.000	1,448	XXX	1,901									(452)	(452)		XXX
026874784	American International Group Inc.		11/23/2015	Goldman Sachs	60.000	3,791	XXX	3,252									538	538		XXX
037833100	Apple Inc		11/23/2015	Goldman Sachs	80.000	9,450	XXX	6,096									3,354	3,354		XXX
00206R102	AT&T Inc		11/23/2015	Goldman Sachs	170.000	5,695	XXX	6,058									(363)	(363)		XXX
052769106	Auto Desk		11/09/2015	J.P. Morgan Securities	200.000	12,609	XXX	11,076									1,533	1,533		XXX
052769106	Auto Desk		11/23/2015	Goldman Sachs	60.000	3,771	XXX	3,179		(6,824)			(6,824)				592	592		XXX
09247X101	Blackrock Inc		11/23/2015	Goldman Sachs	10.000	3,631	XXX	3,182									449	449		XXX
110122108	Bristol Myers Squibb Co		11/23/2015	Goldman Sachs	220.000	14,934	XXX	14,196									737	737		XXX
151020104	Celgene Corp		11/23/2015	Goldman Sachs	60.000	6,867	XXX	5,684									1,183	1,183		XXX
17275R102	Cisco Systems Inc		11/23/2015	Goldman Sachs	120.000	3,307	XXX	3,103									204	204		XXX
172967424	Citigroup Inc		11/23/2015	Goldman Sachs	120.000	6,565	XXX	5,941									624	624		XXX
177376100	Citrix System Inc		11/09/2015	Convergex	640.000	51,331	XXX	44,098									7,233	7,233		XXX
177376100	Citrix System Inc		11/23/2015	Goldman Sachs	20.000	1,512	XXX	1,171									341	341		XXX
192446102	Cognizant Technology Solutions		11/09/2015	Merrill Lynch, Pierce, Fenner	75.000	5,064	XXX	3,464									1,600	1,600		XXX
203668108	Community Health Sys		11/09/2015	Convergex	1,620.000	49,514	XXX	79,715									(30,202)	(30,202)		XXX
126650100	CVS/Caremark Corp		11/23/2015	Goldman Sachs	20.000	1,833	XXX	1,535									298	298		XXX
278865100	Ecolab Inc		11/23/2015	Goldman Sachs	60.000	7,213	XXX	6,505									708	708		XXX
30231G102	Exxon Mobil Corp		11/09/2015	Goldman Sachs	100.000	8,190	XXX	10,232									(2,042)	(2,042)	2,818	XXX
30231G102	Exxon Mobil Corp		11/23/2015	Goldman Sachs	20.000	1,609	XXX	2,044									(435)	(435)		XXX
30303M102	Facebook Inc		11/23/2015	Goldman Sachs	40.000	4,280	XXX	3,713									567	567		XXX
31428X106	FedEx Corp		11/23/2015	Goldman Sachs	50.000	8,209	XXX	8,037									172	172	409	XXX
345370860	Ford Motor Company		11/23/2015	Goldman Sachs	180.000	2,623	XXX	2,791									(168)	(168)	2,662	XXX
369604103	General Electric Co		11/23/2015	Goldman Sachs	180.000	5,494	XXX	4,820									673	673		XXX
427866108	Hershey Company		11/23/2015	Goldman Sachs	80.000	6,821	XXX	7,796									(974)	(974)		XXX
436106108	Hollyfrontier Corp		11/23/2015	Goldman Sachs	140.000	7,054	XXX	6,654									400	400		XXX
438516106	Honeywell International Inc		11/23/2015	Goldman Sachs	70.000	7,323	XXX	6,731									591	591		XXX
458140100	Intel Corp		11/09/2015	Sanford C. Bernstein and Co.	200.000	6,609	XXX	5,784									825	825		XXX
458140100	Intel Corp		11/23/2015	Merrill Lynch, Pierce, Fenner	170.000	5,868	XXX	4,453									1,415	1,415		XXX
461202103	Intuit Inc		11/09/2015	Sanford C. Bernstein and Co.	200.000	19,397	XXX	15,282									4,116	4,116		XXX
G491BT108	Invesco Ltd		11/23/2015	Goldman Sachs	170.000	5,707	XXX	6,404									(697)	(697)		XXX
46625H100	J P Morgan Chase & Co		11/23/2015	Goldman Sachs	100.000	6,725	XXX	5,723									1,002	1,002		XXX
N53745100	Lyondellbasell Industries		11/09/2015	Goldman Sachs	150.000	14,173	XXX	14,383		5,685			5,685				(210)	(210)		XXX
58155Q103	McKesson Corp		11/23/2015	Goldman Sachs	40.000	7,591	XXX	7,474									117	117		XXX
582839106	Mead Johnson Nutrition Company		11/23/2015	Goldman Sachs	50.000	4,093	XXX	4,994									(901)	(901)		XXX
G5960L103	Medtronic Plc		11/23/2015	Goldman Sachs	50.000	3,809	XXX	3,881									(71)	(71)		XXX
58933Y105	Merck & Co		11/23/2015	Goldman Sachs	40.000	2,158	XXX	2,227									(68)	(68)		XXX
595017104	Microchip Technology		11/23/2015	Goldman Sachs	70.000	3,275	XXX	3,090									186	186		XXX
609207105	Mondelez International		11/23/2015	Goldman Sachs	30.000	1,321	XXX	1,296									24	24		XXX
65339F101	NextEra Energy Inc		11/23/2015	Goldman Sachs	60.000	6,054	XXX	6,016									38	38		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
654106103	Nike Inc CL B		11/09/2015	Renaissance Macro Securities	100.000	13,011	XXX	11,030									1,981	1,981		XXX
654106103	Nike Inc CL B		11/23/2015	Goldman Sachs	60.000	7,945	XXX	5,710									2,236	2,236		XXX
68389X105	Oracle Corp		11/23/2015	Goldman Sachs	170.000	6,673	XXX	7,301									(629)	(629)		XXX
713448108	Pepsico Inc		11/23/2015	Goldman Sachs	40.000	4,054	XXX	3,322									732	732		XXX
717081103	Pfizer Inc		11/23/2015	Goldman Sachs	60.000	1,888	XXX	2,183									(295)	(295)		XXX
718546104	Phillips 66		11/09/2015	Renaissance Macro Securities	80.000	7,338	XXX	6,386									953	953		XXX
718546104	Phillips 66		11/23/2015	Goldman Sachs	40.000	3,678	XXX	3,193									485	485		XXX
744320102	Prudential Financial Inc		11/23/2015	Goldman Sachs	40.000	3,464	XXX	3,631									(167)	(167)		XXX
747525103	Qualcomm Inc		11/23/2015	Goldman Sachs	30.000	1,473	XXX	2,399		704			704				(926)	(926)	716	XXX
758766109	Regal Entmt Group CL A		11/23/2015	J.P. Morgan Securities	300.000	5,588	XXX	6,186									(598)	(598)		XXX
806857108	Schlumberger Ltd		11/23/2015	Goldman Sachs	120.000	9,225	XXX	13,274									(4,049)	(4,049)		XXX
855244109	Starbucks Corp		11/23/2015	Goldman Sachs	60.000	3,753	XXX	2,173									1,580	1,580		XXX
863667101	Stryker Corp		11/23/2015	Goldman Sachs	10.000	969	XXX	850									118	118		XXX
867914103	Suntrust Bank		11/23/2015	Goldman Sachs	140.000	6,129	XXX	5,802									328	328		XXX
883556102	Thermo Fisher Scientific Inc		11/23/2015	Goldman Sachs	30.000	4,145	XXX	3,652									492	492		XXX
907818108	Union Pac Corp		11/23/2015	Goldman Sachs	70.000	6,022	XXX	7,581									(1,559)	(1,559)		XXX
913017109	United Technologies Corp		11/23/2015	Goldman Sachs	60.000	5,892	XXX	7,029									(1,137)	(1,137)		XXX
92343V104	Verizon Communications		11/23/2015	Goldman Sachs	90.000	4,069	XXX	4,519									(450)	(450)		XXX
92532F100	Vertex Pharmaceuticals Inc		11/23/2015	Goldman Sachs	30.000	3,985	XXX	4,049									(64)	(64)		XXX
254687106	Walt Disney Co		11/23/2015	Goldman Sachs	60.000	7,180	XXX	4,646									2,534	2,534		XXX
254687106	Walt Disney Co		11/09/2015	Goldman Sachs	60.000	6,982	XXX	4,646									2,336	2,336		XXX
94106L109	Waste Management Inc		11/23/2015	Goldman Sachs	70.000	3,796	XXX	3,588									208	208		XXX
949746101	Wells Fargo & Co		11/23/2015	Renaissance Macro Securities	150.000	8,374	XXX	7,726									649	649		XXX
00206R102	AT&T		12/14/2015	Goldman Sachs	40.000	1,329	XXX	1,425									(97)	(97)		XXX
026874784	American Intl Group Inc		12/14/2015	Goldman Sachs	10.000	581	XXX	542									39	39		XXX
052769106	Auto Desk Inc		12/14/2015	Convergex	641.000	38,553	XXX	30,242									8,311	8,311		XXX
110122108	Bristol Myers Squibb Co		12/14/2015	Merrill Lynch, Pierce, Fenner	20.000	1,356	XXX	1,291									66	66		XXX
126650100	CVS Health Corporation		12/14/2015	Goldman Sachs	10.000	929	XXX	767									161	161		XXX
151020104	Celgene Corp		12/14/2015	Convergex	360.000	39,160	XXX	30,354									8,806	8,806		XXX
17275R102	Cisco Systems Inc		12/14/2015	Goldman Sachs	20.000	521	XXX	517									4	4		XXX
177376100	Citrix System Inc		12/14/2015	Goldman Sachs	10.000	747	XXX	660									88	88		XXX
278865100	Ecolab Inc		12/14/2015	Goldman Sachs	10.000	1,121	XXX	1,071									50	50		XXX
30303M102	Facebook inc - A		12/14/2015	Goldman Sachs	10.000	1,028	XXX	928									100	100		XXX
345370860	Ford Motor Company		12/14/2015	Convergex	2,794.000	37,550	XXX	41,225									(3,675)	(3,675)		XXX
369604103	General Electric Co		12/14/2015	Goldman Sachs	40.000	1,198	XXX	1,063									135	135		XXX
427866108	Hershey Company		12/14/2015	Goldman Sachs	80.000	7,031	XXX	7,796									(765)	(765)		XXX
458140100	Intel Corp		12/14/2015	Merrill Lynch, Pierce, Fenner	220.000	7,482	XXX	5,666									1,816	1,816		XXX
46625H100	J P Morgan Chase & Co		12/14/2015	Goldman Sachs	10.000	639	XXX	568									71	71		XXX
58155Q103	McKesson Corp		12/14/2015	Goldman Sachs	40.000	7,584	XXX	7,270									314	314		XXX
595017104	Microchip Technology		12/14/2015	Goldman Sachs	10.000	443	XXX	441									1	1		XXX
609207105	Mondelez International		12/14/2015	Goldman Sachs	10.000	428	XXX	432									(4)	(4)		XXX
65339F101	NextEra Energy		12/14/2015	Goldman Sachs	10.000	975	XXX	1,003									(27)	(27)		XXX
655664100	Nordstrom		12/14/2015	Convergex	1,260.000	69,047	XXX	94,421									(25,374)	(25,374)		XXX
68389X105	Oracle Corporation		12/14/2015	Goldman Sachs	30.000	1,111	XXX	1,289									(178)	(178)		XXX
713448108	Pepsico		12/14/2015	Goldman Sachs	10.000	972	XXX	828									143	143		XXX
717081103	Pfizer Inc		12/14/2015	Goldman Sachs	40.000	1,278	XXX	1,456									(177)	(177)		XXX
747525103	Qualcomm Inc		12/14/2015	Convergex	820.000	37,770	XXX	63,026									(25,256)	(25,256)		XXX
758766109	Regal Entmt Group CL A		12/14/2015	Goldman Sachs	70.000	1,293	XXX	1,443									(150)	(150)		XXX
855244109	Starbucks Corp		12/14/2015	Goldman Sachs	10.000	595	XXX	359									236	236		XXX
867914103	Suntrust Bks Inc		12/14/2015	Goldman Sachs	30.000	1,244	XXX	1,243									1	1		XXX
88579Y101	3M Co		12/14/2015	Goldman Sachs	10.000	1,548	XXX	1,441									107	107		XXX
913017109	United Technologies Corp		12/14/2015	Goldman Sachs	10.000	925	XXX	1,168									(243)	(243)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
92343V104	Verizon Communications		12/14/2015	Goldman Sachs	30.000	1,344	XXX	1,492									(148)	(148)		XXX
92532F100	Vertex Pharmaceuticals Inc		12/14/2015	Goldman Sachs	10.000	1,155	XXX	1,281									(126)	(126)		XXX
94106L109	Waste Management inc		12/14/2015	Goldman Sachs	10.000	514	XXX	485									29	29		XXX
949746101	Wells Fargo & Co.		12/14/2015	Goldman Sachs	30.000	1,587	XXX	1,527									60	60		XXX
H0023R105	Ace Ltd		12/14/2015	Goldman Sachs	10.000	1,139	XXX	1,122									16	16		XXX
N53745100	Lyondellbasell Industries		12/14/2015	Convergex	400.000	33,530	XXX	37,639									(4,109)	(4,109)		XXX
69343T107	PJT Partners		10/07/2015	Cash in Lieu of Shares	0.250	5	XXX	6									(1)	(1)		XXX
69343T107	PJT Partners		10/09/2015	Morgan Stanley & Co	28.000	578	XXX	732									(154)	(154)		XXX
742718109	Procter & Gamble Co		10/28/2015	Baird, Robert W & Co Inc	580.000	44,248	XXX	46,244									(1,996)	(1,996)		XXX
747525103	Qualcomm		12/02/2015	Barclays Capital	319.000	16,726	XXX	24,295									(7,569)	(7,569)		XXX
747525103	Qualcomm		12/02/2015	Barclays Capital	66.000	3,487	XXX	5,026									(1,540)	(1,540)		XXX
871503108	Symantec Corp		12/02/2015	Barclays Capital	736.000	14,599	XXX	16,475		(9,859)			(9,859)				(1,876)	(1,876)	1,809	XXX
871503108	Symantec Corp		12/02/2015	BNY Convergex	2,279.000	44,925	XXX	51,016									(6,090)	(6,090)		XXX
723484101	Pinnacle West Capital Corp		12/17/2015	Barclays Capital	56.000	3,562	XXX	3,166		(18,488)			(18,488)				396	396	3,736	XXX
723484101	Pinnacle West Capital Corp		12/17/2015	Investment Technology Group	1,494.000	95,186	XXX	84,460									10,726	10,726		XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,280,948	XXX	3,423,215		(37,689)			(37,689)		1,747,692		(142,266)	(142,266)	37,700	XXX
9799997 Subtotal - Common Stocks - Part 4						3,280,948	XXX	3,423,215		(37,689)			(37,689)		1,747,692		(142,266)	(142,266)	37,700	XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9799999 Subtotal - Common Stocks						3,280,948	XXX	3,423,215		(37,689)			(37,689)		1,747,692		(142,266)	(142,266)	37,700	XXX
9899999 Subtotal - Preferred and Common Stocks						3,280,948	XXX	3,423,215		(37,689)			(37,689)		1,747,692		(142,266)	(142,266)	37,700	XXX
9999999 Totals						28,271,301	XXX	28,589,432	24,377,452	(53,964)	(87,888)		(141,852)		26,356,236		239,538	239,538	487,224	XXX

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	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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. Governments																				
912828PJ3	United States Treasury		08/06/2015	Morgan Stanley	11/30/2015	Matured	50,000	50,189	50,000	50,000		(189)		(189)					209	135
0599999 Subtotal - Bonds - U.S. Governments							50,000	50,189	50,000	50,000		(189)		(189)					209	135
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
811065AE1	Scripps Network		05/18/2015	Wells Fargo Securities	10/08/2015	Millennium Advisors LLC	250,000	249,148	247,130	249,213		66		66			(2,083)	(2,083)	2,547	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	249,148	247,130	249,213		66		66			(2,083)	(2,083)	2,547	
8399998 Subtotal - Bonds							300,000	299,337	297,130	299,213		(123)		(123)			(2,083)	(2,083)	2,756	135
9999999 Totals								299,337	297,130	299,213		(123)		(123)			(2,083)	(2,083)	2,756	135

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
NONE									
1999999 Total - Preferred and Common Stocks						.....	.....	..... 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: $.....0.
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					
0399999 Total - Preferred and Common Stocks			.....	..... XXX	..... XXX .....

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 Identi-fication	Description	Code	For-eign	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 Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
60934N203	Federal Investment Prime Obligation			11/23/2004	Regions Bank		221,616					221,616	221,616			0.280	0.280		532	
999809684	PNC Government Money Market Funds			07/18/2008	PNC Institutional Investments		764,549					764,549	764,549			0.040	0.040		502	
999809684	PNC Government Money Market Funds	C		07/18/2008	PNC Institutional Investments		19,482					19,482	19,482			0.040	0.040		2	
8899999 Subtotal - Exempt Money Market Mutual Funds							1,005,647					XXX	1,005,647			XXX	XXX	XXX	1,036	
Other Short-Term Invested Assets																				
	Regions Bank Business Money Market			09/21/2011	Regions Bank	12/31/2015	25,303					25,303	25,303			0.030	0.030		44	
9099999 Subtotal - Other Short-Term Invested Assets							25,303					XXX	25,303			XXX	XXX	XXX	44	
9199999 Total Short-Term Investments							1,030,950					XXX	1,030,950			XXX	XXX	XXX	1,080	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
PNC Bank	Ft. Lauderdale, FL						912,573	X X X
Regions Bank	Ft. Lauderdale, FL						25,316	X X X
Florida Treasury Dept. Trust Fund	Tallahassee, FL		SD	1.218	3,647	799	250,000	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	3,647	799	1,187,889	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	3,647	799	1,187,889	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	3,647	799	1,187,889	X X X

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

1. January	213,286	4. April	219,111	7. July	333,159	10. October	138,951
2. February	259,796	5. May	23,908	8. August	995,541	11. November	548,467
3. March	(21,164)	6. June	1,855,900	9. September	228,195	12. December	1,187,889

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Sweep Accounts							
PNC Premium Business Money Market			0.000		86		1,883
Regions Trust Cash Sweep	C		0.000		659,986		13
8499999 Subtotal - Sweep Accounts					660,072		1,896
8699999 Total Cash Equivalents					660,072		1,896

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	ST	Statutory Deposit with FL Dept. of Insurance	250,000	250,000		
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)	O	Pledged with IN Dept of Insurance	102,756	102,293		
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)	O	Pledged with KY Dept. of Insurance	1,023,156	1,011,738		
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX				
59.	TOTAL	XXX	XXX	1,375,912	1,364,031		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page for Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29
Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Parts 2, 3, and 4 31
Schedule H - Part 5 - Health Claims 32
Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability - Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims - Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66
Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Worker' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11