



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE
Paramount Advantage

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	12353	Employer's ID Number	20-3376102
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	08/10/2005		Commenced Business	12/01/2005		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 928 (Street and Number or P.O. Box)		Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Website Address	www.paramounthealthcare.com					
Statutory Statement Contact	Jonathan Burns, Mr. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	jonathan.burns@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
John Charles Randolph Mr.	President
Jeffrey Craig Kuhn Mr.	Secretary
Alan Michael Sattler Mr.	Treasurer
Robert William LaClair Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Julie Anne Bartnik Ms.
John Charles Randolph Mr.
Timothy Bublick Mr.
Cathy Lynn Cantor M.D.
Jeffrey William Boersma Mr.
Dee Ann Bialecki-Haase M.D.
Garry Walter Roberts Mr.
Mark Leslie Ferris Mr.
Cynthia Ann Geronimo Ms.
Vincent M. Davis Mr. #

State of Ohio
County of Lucas 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)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
day of , 2016

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

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Amy Lynn Hall Ms. #	Lynn Eric Olman Mr. #
Richard A. Wasserman Mr. #	Lee William Hammerling Mr. #

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	26,418,584	10.694	26,418,584		26,418,584	10.694
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	6,594,873	2.670	6,594,873		6,594,873	2.670
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)	1,656,798	0.671	1,656,798		1,656,798	0.671
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	395,008	0.160	395,008		395,008	0.160
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	244,160	0.099	244,160		244,160	0.099
1.43	Revenue and assessment obligations	1,145,000	0.463	1,145,000		1,145,000	0.463
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	269,548	0.109	269,548		269,548	0.109
1.512	Issued or Guaranteed by FNMA and FHLMC	567,988	0.230	567,988		567,988	0.230
1.513	All other	528,931	0.214	528,931		528,931	0.214
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)	31,170,368	12.617	31,170,368		31,170,368	12.617
2.2	Unaffiliated Non-U.S. securities (including Canada)	2,458,928	0.995	2,458,928		2,458,928	0.995
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						
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)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	175,590,770	71.078	175,590,770		175,590,770	71.078
11.	Other invested assets						
12.	TOTAL Invested assets	247,040,956	100.000	247,040,956		247,040,956	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	NONE	
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)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded 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)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
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		 60,811,165
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 52,539,138
3.	Accrual of Discount		 23,629
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		
4.4	Part 4, Column 11	 29,587	 29,587
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 202
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 41,593,842
7.	Deduct amortization of premium		 359,692
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)		 71,450,186
11.	Deduct total nonadmitted amounts .....		.....
12.	Statement value at end of current period (Line 10 minus Line 11)		 71,450,186

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	26,688,131	26,593,124	26,707,063	26,689,068
	2. Canada	1,656,798	1,654,220	1,672,986	1,650,000
	3. Other Countries				
	4. TOTALS	28,344,929	28,247,343	28,380,049	28,339,068
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	395,008	392,495	395,270	395,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	244,160	243,549	244,784	225,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS	8,307,861	8,295,094	8,358,248	8,251,740
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	31,699,299	31,526,876	31,888,616	31,286,992
	9. Canada	616,605	615,032	616,488	615,000
	10. Other Countries	1,842,324	1,831,973	1,855,836	1,840,000
	11. TOTALS	34,158,228	33,973,881	34,360,940	33,741,992
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	71,450,186	71,152,363	71,739,292	70,952,800
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks				
	27. TOTAL Bonds and Stocks	71,450,186	71,152,363	71,739,292	

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	4,151,246	22,963,907	61,836	126,920	19,925	27,323,834	37.90	29,939,289	46.39	27,323,834	
1.2	NAIC 2											
1.3	NAIC 3											
1.4	NAIC 4											
1.5	NAIC 5											
1.6	NAIC 6											
1.7	TOTALS	4,151,246	22,963,907	61,836	126,920	19,925	27,323,834	37.90	29,939,289	46.39	27,323,834	
2.	All Other Governments											
2.1	NAIC 1	904,101	752,697				1,656,798	2.30	1,664,458	2.58	1,656,798	
2.2	NAIC 2											
2.3	NAIC 3											
2.4	NAIC 4											
2.5	NAIC 5											
2.6	NAIC 6											
2.7	TOTALS	904,101	752,697				1,656,798	2.30	1,664,458	2.58	1,656,798	
3.	U.S. States, Territories and Possessions etc., Guaranteed											
3.1	NAIC 1	80,008	315,000				395,008	0.55	80,104	0.12	395,008	
3.2	NAIC 2											
3.3	NAIC 3											
3.4	NAIC 4											
3.5	NAIC 5											
3.6	NAIC 6											
3.7	TOTALS	80,008	315,000				395,008	0.55	80,104	0.12	395,008	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1	NAIC 1		244,160				244,160	0.34			244,160	
4.2	NAIC 2											
4.3	NAIC 3											
4.4	NAIC 4											
4.5	NAIC 5											
4.6	NAIC 6											
4.7	TOTALS		244,160				244,160	0.34			244,160	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1	NAIC 1	547,697	7,671,043	89,121			8,307,861	11.52	8,003,685	12.40	8,307,861	
5.2	NAIC 2											
5.3	NAIC 3											
5.4	NAIC 4											
5.5	NAIC 5											
5.6	NAIC 6											
5.7	TOTALS	547,697	7,671,043	89,121			8,307,861	11.52	8,003,685	12.40	8,307,861	

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

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

	1 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	1,004,488	25,042,258			528,933	26,575,679	36.87	24,854,672	38.51	26,575,679	
6.2 NAIC 2		7,582,548				7,582,548	10.52			7,582,548	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	1,004,488	32,624,806			528,933	34,158,227	47.39	24,854,672	38.51	34,158,227	
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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d)..... 6,687,539	 56,989,065	 150,958	 126,920	 548,858	 64,503,340	 89.48	 X X X	 X X X	 64,503,340	.....
9.2 NAIC 2	(d).....	 7,582,548	.....	.....	.....	..... 7,582,548	 10.52	 X X X	 X X X	 7,582,548	.....
9.3 NAIC 3	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.4 NAIC 4	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.5 NAIC 5	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.6 NAIC 6	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.7 TOTALS	 6,687,539	 64,571,613	 150,958	 126,920	 548,858	(b)..... 72,085,888	 100.00	 X X X	 X X X	 72,085,888	.....
9.8 Line 9.7 as a % of Column 6	 9.28	 89.58	 0.21	 0.18	 0.76	 100.00	 X X X	 X X X	 X X X	 100.00	.....
10. Total Bonds Prior Year											
10.1 NAIC 1	 6,943,005	 56,518,657	 920,934	 126,686	 32,926	 X X X	 X X X	 64,542,208	 100.00	 64,542,208	.....
10.2 NAIC 2	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.3 NAIC 3	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.4 NAIC 4	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.5 NAIC 5	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.6 NAIC 6	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.7 TOTALS	 6,943,005	 56,518,657	 920,934	 126,686	 32,926	 X X X	 X X X	(b)..... 64,542,208	 100.00	 64,542,208	.....
10.8 Line 10.7 as a % of Col. 8	 10.76	 87.57	 1.43	 0.20	 0.05	 X X X	 X X X	 100.00	 X X X	 100.00	.....
11. Total Publicly Traded Bonds											
11.1 NAIC 1	 6,687,539	 56,989,065	 150,958	 126,920	 548,858	 64,503,340	 89.48	 64,542,208	 100.00	 64,503,340	 X X X
11.2 NAIC 2	.....	..... 7,582,548	.....	.....	.....	..... 7,582,548	 10.52	.....	.....	..... 7,582,548	 X X X
11.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.7 TOTALS	 6,687,539	 64,571,613	 150,958	 126,920	 548,858	 72,085,888	 100.00	 64,542,208	 100.00	 72,085,888	 X X X
11.8 Line 11.7 as a % of Col. 6	 9.28	 89.58	 0.21	 0.18	 0.76	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	 9.28	 89.58	 0.21	 0.18	 0.76	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.7 TOTALS	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.8 Line 12.7 as a % of Col. 6	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....

(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 \$.....635,702; 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	4,139,146	22,915,140				27,054,286	37.53	29,657,148	45.95	27,054,286	
1.2	Residential Mortgage-Backed Securities	12,100	48,767	61,836	126,920	19,925	269,548	0.37	282,141	0.44	269,548	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	TOTALS	4,151,246	22,963,907	61,836	126,920	19,925	27,323,834	37.90	29,939,289	46.39	27,323,834	
2.	All Other Governments											
2.1	Issuer Obligations	904,101	752,697				1,656,798	2.30	1,664,458	2.58	1,656,798	
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	TOTALS	904,101	752,697				1,656,798	2.30	1,664,458	2.58	1,656,798	
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations	80,008	315,000				395,008	0.55	80,104	0.12	395,008	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	TOTALS	80,008	315,000				395,008	0.55	80,104	0.12	395,008	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations		244,160				244,160	0.34			244,160	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	TOTALS		244,160				244,160	0.34			244,160	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations	416,805	7,323,068				7,739,873	10.74	7,253,804	11.24	7,739,873	
5.2	Residential Mortgage-Backed Securities	130,892	347,975	89,121			567,988	0.79	749,882	1.16	567,988	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	TOTALS	547,697	7,671,043	89,121			8,307,861	11.52	8,003,685	12.40	8,307,861	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	1,004,488	21,324,568				22,329,056	30.98	14,014,307	21.71	22,329,056	
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities					528,933	528,933	0.73			528,933	
6.4	Other Loan-Backed and Structured Securities		11,300,238				11,300,238	15.68	10,840,365	16.80	11,300,238	
6.5	TOTALS	1,004,488	32,624,806			528,933	34,158,227	47.39	24,854,672	38.51	34,158,227	
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	6,544,548	52,874,633				59,419,181	82.43	X X X	X X X	59,419,181	
9.2	Residential Mortgage-Backed Securities	142,991	396,742	150,958	126,920	19,925	837,536	1.16	X X X	X X X	837,536	
9.3	Commercial Mortgage-Backed Securities					528,933	528,933	0.73	X X X	X X X	528,933	
9.4	Other Loan-Backed and Structured Securities		11,300,238				11,300,238	15.68	X X X	X X X	11,300,238	
9.5	TOTALS	6,687,539	64,571,613	150,958	126,920	548,858	72,085,888	100.00	X X X	X X X	72,085,888	
9.6	Line 9.5 as a % of Col. 6	9.28	89.58	0.21	0.18	0.76	100.00	X X X	X X X	X X X	100.00	
10.	Total Bonds Prior Year											
10.1	Issuer Obligations	6,855,501	45,814,319				X X X	X X X	52,669,820	81.61	52,669,820	
10.2	Residential Mortgage-Backed Securities	87,504	364,854	420,053	126,686	32,926	X X X	X X X	1,032,023	1.60	1,032,023	
10.3	Commercial Mortgage-Backed Securities						X X X	X X X				
10.4	Other Loan-Backed and Structured Securities		10,339,484	500,882			X X X	X X X	10,840,365	16.80	10,840,365	
10.5	TOTALS	6,943,005	56,518,657	920,934	126,686	32,926	X X X	X X X	64,542,208	100.00	64,542,208	
10.6	Line 10.5 as a % of Col. 8	10.76	87.57	1.43	0.20	0.05	X X X	X X X	100.00	X X X	100.00	
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations	6,544,548	52,874,633				59,419,181	82.43	52,669,820	81.61	59,419,181	X X X
11.2	Residential Mortgage-Backed Securities	142,991	396,742	150,958	126,920	19,925	837,536	1.16	1,032,023	1.60	837,536	X X X
11.3	Commercial Mortgage-Backed Securities					528,933	528,933	0.73			528,933	X X X
11.4	Other Loan-Backed and Structured Securities		11,300,238				11,300,238	15.68	10,840,365	16.80	11,300,238	X X X
11.5	TOTALS	6,687,539	64,571,613	150,958	126,920	548,858	72,085,888	100.00	64,542,208	100.00	72,085,888	X X X
11.6	Line 11.5 as a % of Col. 6	9.28	89.58	0.21	0.18	0.76	100.00	X X X	X X X	X X X	100.00	X X X
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.28	89.58	0.21	0.18	0.76	100.00	X X X	X X X	X X X	100.00	X X X
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations										X X X	
12.2	Residential Mortgage-Backed Securities										X X X	
12.3	Commercial Mortgage-Backed Securities										X X X	
12.4	Other Loan-Backed and Structured Securities										X X X	
12.5	TOTALS										X X X	
12.6	Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	3,731,043	3,731,043			
2.	Cost of short-term investments acquired	317,417	317,417			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	3,412,758	3,412,758			
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)	635,702	635,702			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	635,702	635,702			

(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

SI15 Schedule E - Verification NONE

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	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/				1	3,431,109	99.5430	3,419,302	3,435,000	3,432,562		1,453			0.500	0.557	MS	4,388	8,588	03/31/2015	03/31/2017
912828K25	U S TREASURY 0.750% 04/15/2018 DD 04/15/				1	1,199,352	99.0310	1,193,324	1,205,000	1,200,676		1,324			0.750	0.909	AO	1,926	4,519	04/10/2015	04/15/2018
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/				1	1,716,977	99.4690	1,710,867	1,720,000	1,717,205		228			0.750	0.840	AO	2,197		11/05/2015	10/31/2017
912828WP1	U S TREASURY 0.875% 06/15/2017 DD 06/15/				1	1,832,712	99.8910	1,833,000	1,835,000	1,833,863		773			0.875	0.918	JD	714	16,056	07/02/2014	06/15/2017
912828WT3	U S TREASURY 0.875% 07/15/2017 DD 07/15/				1	303,726	99.8320	304,488	305,000	304,646		652			0.875	1.092	JJ	1,231	2,669	07/31/2014	07/15/2017
912828XK1	U S TREASURY 0.875% 07/15/2018 DD 07/15/				1	1,028,895	99.0980	1,025,664	1,035,000	1,029,714		819			0.875	1.079	JJ	4,159		08/05/2015	07/15/2018
912828L81	U S TREASURY 0.875% 10/15/2018 DD 10/15/				1	688,302	98.8980	682,396	690,000	688,420		118			0.875	0.958	AO	1,287		10/09/2015	10/15/2018
912828G20	U S TREASURY 0.875% 11/15/2017 DD 11/15/				1	2,230,981	99.6520	2,227,222	2,235,000	2,232,436		1,350			0.875	0.938	MN	2,525	19,556	12/02/2014	11/15/2017
912828J68	U S TREASURY 1.000% 03/15/2018 DD 03/15/				1	2,056,967	99.6520	2,042,866	2,050,000	2,055,219		(1,747)			1.000	0.883	MS	6,083	10,250	03/31/2015	03/15/2018
912828XA3	U S TREASURY 1.000% 05/15/2018 DD 05/15/				1	1,370,027	99.5040	1,363,205	1,370,000	1,370,037		10			1.000	0.959	MN	1,769	6,850	06/30/2015	05/15/2018
912828D98	U S TREASURY 1.000% 09/15/2017 DD 09/15/				1	1,225,144	99.9410	1,224,277	1,225,000	1,225,084		(48)			1.000	0.996	MS	3,634	12,250	10/03/2014	09/15/2017
912828L40	U S TREASURY 1.000% 09/15/2018 DD 09/15/				1	2,067,242	99.2890	2,045,353	2,060,000	2,066,673		(569)			1.000	0.879	MS	6,112		10/06/2015	09/15/2018
912828MA5	U S TREASURY 2.750% 11/30/2016 DD 11/30/				1	452,012	101.7230	432,323	425,000	433,110		(8,807)			2.750	0.654	MN	995	11,688	11/04/2013	11/30/2016
912828M72	U S TREASURY NOTE 0.875% 11/30/2017 DD 1				1	689,326	99.7110	688,006	690,000	689,341		15			0.875	0.925	MN	513		12/14/2015	11/30/2017
912828M64	U S TREASURY NOTE 1.250% 11/30/2018 DD 1				1	2,054,117	99.8440	2,051,794	2,055,000	2,054,139		22			1.250	1.265	MN	3,317		12/03/2015	11/15/2018
912828N22	U S TREASURY NOTE 1.250% 12/15/2018 DD 1				1	684,063	99.7890	683,555	685,000	684,070		7			1.250	1.297	JD	374		12/22/2015	12/15/2018
912828C40	US TREASURY NOTE 0.375% 03/31/2016	SD			1	3,406,508	100.0040	3,400,136	3,400,000	3,401,390		(5,118)			0.375	0.210	MS	3,240	12,750	01/29/2015	03/31/2016
0199999 Subtotal - U.S. Governments - Issuer Obligations						26,437,459	X X X	26,327,778	26,420,000	26,418,584		(9,520)			X X X	X X X	X X X	44,463	105,175	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/			1	1	269,604	98.6170	265,346	269,068	269,548		(43)			1.350	1.332	MON	303	3,632	04/12/2013	06/16/2037
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						269,604	X X X	265,346	269,068	269,548		(43)			X X X	X X X	X X X	303	3,632	X X X	X X X
0599999 Subtotal - U.S. Governments						26,707,063	X X X	26,593,124	26,689,068	26,688,131		(9,562)			X X X	X X X	X X X	44,766	108,807	X X X	X X X
All Other Governments - Issuer Obligations																					
11070TAA6	PROVINCE OF BRITISH COLUMBIA C 1.200% 04		I		1FE	756,300	100.1030	750,773	750,000	752,697		(2,027)			1.200	0.925	AO	1,650	9,000	03/14/2014	04/25/2017
683234DP0	PROVINCE OF ONTARIO CANADA 1.600% 09/21/		I		1FE	916,686	100.3830	903,447	900,000	904,101		(5,633)			1.600	0.965	MS	4,000	14,400	09/27/2013	09/21/2016
0699999 Subtotal - All Other Governments - Issuer Obligations						1,672,986	X X X	1,654,220	1,650,000	1,656,798		(7,660)			X X X	X X X	X X X	5,650	23,400	X X X	X X X
1099999 Subtotal - All Other Governments						1,672,986	X X X	1,654,220	1,650,000	1,656,798		(7,660)			X X X	X X X	X X X	5,650	23,400	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BN73	CALIFORNIA ST 1.050% 02/01/2016 DD 03/27				1FE	80,270	100.0390	80,031	80,000	80,008		(96)			1.050	0.929	FA	350	840	03/14/2013	02/01/2016
882723A25	TEXAS ST 1.091% 10/01/2018 DD 10/29/15				1FE	315,000	99.1950	312,464	315,000	315,000					1.091	1.091	AO	588		10/15/2015	10/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						395,270	X X X	392,495	395,000	395,008		(96)			X X X	X X X	X X X	938	840	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						395,270	X X X	392,495	395,000	395,008		(96)			X X X	X X X	X X X	938	840	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
64966JAJ5	NEW YORK NY 4.787% 12/01/2018 DD 12/21/1				1FE	244,784	108.2440	243,549	225,000	244,160		(624)			4.787	1.778	JD	898	5,385	11/20/2015	12/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						244,784	X X X	243,549	225,000	244,160		(624)			X X X	X X X	X X X	898	5,385	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						244,784	X X X	243,549	225,000	244,160		(624)			X X X	X X X	X X X	898	5,385	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
041826E53	ARLINGTON TX INDEP SCH DIST 0.611% 02/15				1FE	95,000	100.0290	95,028	95,000	95,000					0.611	0.611	FA	219	580	05/23/2013	02/15/2016
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/				1	534,556	99.5320	532,496	535,000	534,691		135			0.625	0.666	MN	279	1,811	05/14/2015	05/30/2017
3130A62S5	FEDERAL HOME LN BK CONS BD 0.750% 08/28/				1	683,466	99.4990	681,568	685,000	683,783		317			0.750	0.858	FA	1,755	485	07/23/2015	08/28/2017
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/				1	305,748	99.9290	304,783	305,000	305,452		(296)			0.875	0.750	MS	823	1,334	03/16/2015	03/10/2017
3137EADT3	FEDERAL HOME LN MTG CORP 0.875% 02/22/20				1	1,198,068	99.9480	1,199,376	1,200,000	1,199,284		608			0.875	0.928	FA	3,763	10,500	01/17/2014	02/22/2017
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20			1	1	344,741	99.7470	344,127	345,000	344,792		51			1.250	1.276	MN	431	2,144	05/19/2015	05/25/2018
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20				1	183,652	100.8050	181,449	180,000	181,805		(1,847)			2.000	0.453	FA	1,260	1,800	04/29/2015	08/25/2016
3135G0ZL0	FEDERAL NATL MTG ASSN 1.000% 09/27/2017				1	582,912	99.7750	583,684	585,000	583,816		671			1.000	1.118	MS	1,528	5,850	08/21/2014	09/27/2017
3135G0JAZ	FEDERAL NATL MTG ASSN 1.125% 04/27/2017				1	1,208,066	100.1650	1,201,980	1,200,000	1,203,792		(2,839)			1.125	0.884	AO	2,400	13,500	06/26/2014	04/27/2017
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018				1	983,404	99.3620	978,716	985,000	983,570		166			1.125	1.178	AO	2,216	1,478	08/27/2015	10/19/2018
31398ADM1	FEDERAL NATL MTG ASSN 5.375% 06/12/2017				1	612,646	106.2080	573,523	540,000	573,889		(23,135)			5.375	0.996	JD	1,532	29,025	04/24/2014	06/12/2017
64577BKYP	NEW JERSEY ST ECON DEV AUTH RE 3.802% 06				1FE	205,000	101.0200	207,091	205,000	205,000					3.802	3.802	JD	346	2,273	08/26/2015	06/15/2018
649907XP2	NEW YORK ST DORM AUTH REVENUES 0.874% 12			1	1FE	75,000	99.9760	74,982	75,000	75,000					0.874	0.874	JD	55	656	12/05/2013	12/01/2016
65819WAC7	NORTH CAROLINA ST ESTRN MUNI P 2.003% 07				1FE	125,000	100.3480	125,435	125,000	125,000					2.003	2.003	JJ	1,043		07/16/2015	07/01/2018

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	Description	Code	F O R E I G N	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
91412GSX4	UNIV OF CALIFORNIA CA REVENUES 0.907% 05			1	1FE	65,000		100,1530	65,099	65,000					0.907	0.907	MN	75	590	09/26/2013	05/15/2016
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						7,782,259		X X X	7,728,954	7,705,000			(26,170)		X X X	X X X	X X X	18,699	77,106	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022				1	142,927		103,1960	139,475	135,156			(2,648)		3,000	1,567	MON	338	4,055	05/21/2013	06/01/2022
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022				1	317,297		103,1820	311,711	302,098			(4,882)		3,000	1,559	MON	755	9,063	05/30/2013	07/01/2022
31418A4S4	FNMA POOL #0MA1732 3.500% 01/01/2024				1	115,764		104,9940	114,954	109,486			(2,088)		3,500	1,737	MON	319	3,832	01/22/2014	01/01/2024
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						575,989		X X X	566,140	546,740			(9,618)		X X X	X X X	X X X	1,412	16,950	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						8,358,248		X X X	8,295,094	8,251,740			(35,787)		X X X	X X X	X X X	20,111	94,056	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAN5	21ST CENTURY FOX AMERICA INC 6.900% 03/0				2FE	172,383		113,5840	170,376	150,000			(1,328)		6,900	2,278	MS	3,434		10/13/2015	03/01/2019
00287YAN9	ABBVIE INC 1.800% 05/14/2018 DD 05/14/15				2FE	229,765		99,5400	228,942	230,000			48		1,800	1,835	MN	541	2,070	05/05/2015	05/14/2018
00440EAE6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D			1	1FE	217,848		104,6350	204,038	195,000			(8,714)		5,700	1,109	FA	4,199	10,973	04/06/2015	02/15/2017
025816BG3	AMERICAN EXPRESS CO 1.550% 05/22/2018 DD				1FE	100,263		99,2190	99,219	100,000			(59)		1,550	1,463	MN	168	1,550	04/09/2015	05/22/2018
0258MODM8	AMERICAN EXPRESS CREDIT CORP 1.125% 06/0				1FE	482,604		99,5390	482,764	485,000			832		1,125	1,301	JD	394	5,456	07/30/2014	06/15/2017
02665WAT8	AMERICAN HONDA FINANCE CORP 1.500% 03/13				1FE	184,752		99,2670	183,644	185,000			65		1,500	1,546	MS	833	1,388	03/10/2015	03/13/2018
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12				2FE	153,090		100,6100	150,915	150,000			(1,246)		2,125	1,218	MN	407	3,188	01/16/2015	05/15/2017
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201				2FE	170,292		104,8620	162,536	155,000			(3,388)		6,375	1,781	MS	2,909	4,941	06/30/2015	09/15/2017
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018				1FE	345,328		106,9000	331,390	310,000			(9,023)		5,500	1,271	JJ	8,272	8,525	04/09/2015	01/15/2018
94973VBC0	ANTHEM INC 1.875% 01/15/2018 DD 09/10/12				2FE	207,157		99,5660	204,110	205,000			(545)		1,875	1,482	JJ	1,772	1,922	04/14/2015	01/15/2018
037833AJ9	APPLE INC 1.000% 05/03/2018 DD 05/03/13			1	1FE	123,110		99,1880	128,944	130,000			1,465		1,000	2,206	MN	209	1,300	09/05/2013	05/03/2018
037833AM2	APPLE INC 1.050% 05/05/2017 DD 05/06/14			1	1FE	149,921		100,0590	150,089	150,000			26		1,050	1,068	MN	245	1,575	04/29/2014	05/05/2017
00206RBM3	AT&T INC 1.400% 12/01/2017 DD 12/11/12				2FE	228,401		99,5370	228,935	230,000			474		1,400	1,701	JD	268	3,220	04/01/2015	12/01/2017
053332AQ5	AUTOZONE INC 1.300% 01/13/2017 DD 01/14/				2FE	195,457		99,8670	194,741	195,000			(174)		1,300	1,120	JJ	1,182	780	12/11/2015	01/13/2017
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D				2FE	432,165		106,4210	415,042	390,000			(14,314)		6,000	2,291	MS	7,800	23,400	02/05/2015	09/01/2017
06050TLY6	BANK OF AMERICA NA 1.650% 03/26/2018 DD				1FE	249,293		99,2480	248,120	250,000			94		1,650	1,762	MS	1,089	2,063	08/19/2015	03/26/2018
05531FAL7	BB&T CORP 1.600% 08/15/2017 DD 08/14/12			1	1FE	277,053		100,1150	275,316	275,000			(639)		1,600	1,391	FA	1,662	3,400	03/09/2015	08/15/2017
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05				1FE	430,635		108,5410	412,456	380,000			(13,763)		5,400	1,236	MN	2,622	20,520	02/03/2015	05/15/2018
097023BE4	BOEING CO/THE 0.950% 05/15/2018 DD 05/03				1FE	237,598		98,8510	237,242	240,000			506		0,950	1,289	MN	291	2,280	05/05/2015	05/15/2018
12189TAY0	BURLINGTON NORTHERN SANTA FE L 5.650% 05				1FE	192,556		105,1670	184,042	175,000			(7,299)		5,650	1,205	MN	1,648	9,888	01/09/2015	05/01/2017
14042E3Z1	CAPITAL ONE NAM/CLEAN VA 1.500% 09/05/20			1	2FE	249,730		99,2030	248,008	250,000			89		1,500	1,537	MS	1,208	3,750	09/02/2014	09/05/2017
14149YAX6	CARDINAL HEALTH INC 1.700% 03/15/2018 DD				2FE	206,015		99,7290	204,444	205,000			(222)		1,700	1,521	MS	1,026	1,743	05/08/2015	03/15/2018
14912L5J6	CATERPILLAR FINANCIAL SERVICES 1.250% 11				1FE	205,402		99,6140	204,209	205,000			(92)		1,250	1,167	MN	391	1,281	06/04/2015	11/06/2017
151020AT1	CELGENE CORP 2.125% 08/15/2018 DD 08/12/				2FE	204,988		100,0220	205,045	205,000			1		2,125	2,127	FA	1,682		08/03/2015	08/15/2018
166764AA8	CHEVRON CORP 1.104% 12/05/2017 DD 12/05/			1	1FE	343,461		99,3120	342,626	345,000			275		1,104	1,297	JD	275	1,904	07/23/2015	12/05/2017
17275RAU6	CISCO SYSTEMS INC 1.650% 06/15/2018 DD 0				1FE	209,964		100,4180	210,878	210,000			6		1,650	1,656	JD	154	1,713	06/10/2015	06/15/2018
172967KE0	CITIGROUP INC 2.050% 12/07/2018 DD 12/07/				1FE	344,752		99,4720	343,178	345,000			5		2,050	2,075	JD	472		12/02/2015	12/07/2018
20030NAW1	COMCAST CORP 5.700% 05/15/2018 DD 05/07/				1FE	237,366		109,3080	229,547	210,000			(6,920)		5,700	1,597	MN	1,530	11,970	04/09/2015	05/15/2018
20825CAR5	CONOCOPHILLIPS 5.750% 02/01/2019 DD 02/0				1FE	200,959		108,2360	194,825	180,000			(751)		5,750	1,978	FA	4,296		11/13/2015	02/01/2019
126408GM9	CSX CORP 6.250% 03/15/2018 DD 09/07/07				2FE	233,203		108,8220	228,526	210,000			(2,033)		6,250	1,578	MS	3,846		10/07/2015	03/15/2018
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018 DD 07/				2FE	345,911		99,9400	344,793	345,000			(133)		1,900	1,809	JJ	2,932		07/14/2015	07/20/2018
25459HBH7	DIRECTV HOLDINGS LLC / DIRECTV 1.750% 01				2FE	202,835		99,6020	204,184	205,000			332		1,750	2,201	JJ	1,645		08/11/2015	01/15/2018
25746UCD9	DOMINION RESOURCES INC/VA 1.900% 06/15/2				2FE	204,928		99,0350	203,022	205,000			13		1,900	1,912	JD	173	1,948	06/09/2015	06/15/2018
26441CAH8	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08				2FE	245,853		99,8650	244,669	245,000			(121)		1,625	1,438	FA	1,504		09/18/2015	08/15/2017
278865AP5	ECOLAB INC 1.450% 12/08/2017 DD 12/13/12				2FE	154,192		99,0530	153,532	155,000			265		1,450	1,634	JD	144	2,248	01/07/2015	12/08/2017
29379VBG7	ENTERPRISE PRODUCTS OPERATING 1.650% 05/				2FE	169,798		97,5550	165,844	170,000			43		1,650	1,691	MN	421	1,403	05/04/2015	05/07/2018
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017 DD 0				1FE	205,122		106,5340	197,088												

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

CUSIP Identification	Description	Codes			6 NAIC Desig- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair 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
49327M2J2	KEYBANK NA/CLEVELAND OH 1.100% 11/25/201			1	1FE	250,908	99.8650	249,663	250,000	250,200		(509)			1.100	0.899	MN	275	2,742	06/11/2014	11/25/2016
494550AU0	KINDER MORGAN ENERGY PARTNERS 6.000% 02/				2FE	124,236	101.1690	116,344	115,000	120,285		(3,951)			6.000	1.700	FA	2,875	3,450	02/27/2015	02/01/2017
49456BAD3	KINDER MORGAN INC/DE 2.000% 12/01/2017 D				2FE	160,821	96.3490	154,158	160,000	160,578		(242)			2.000	1.807	JD	267	3,244	02/27/2015	12/01/2017
501044CW9	KROGER CO/THE 2.300% 01/15/2019 DD 12/23			1	2FE	171,539	100.2620	170,445	170,000	171,471		(68)			2.300	1.949	JJ	1,803		11/13/2015	01/15/2019
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018 D				2FE	84,855	99.8230	84,850	85,000	84,860		5			1.850	1.909	MN	166		11/16/2015	11/23/2018
58013MEW0	MCDONALD'S CORP 2.100% 12/07/2018 DD 12/				2FE	64,968	100.0640	65,042	65,000	64,969		1			2.100	2.117	JD	83		12/02/2015	12/07/2018
58155QAF0	MCKESSON CORP 1.400% 03/15/2018 DD 03/08				2FE	149,226	98.7150	148,073	150,000	149,432		206			1.400	1.575	MS	618	2,100	03/02/2015	03/15/2018
59156RBE7	METLIFE INC VAR RT 12/15/2017 DD 09/15/				1FE	206,878	100.1020	205,209	205,000	206,502		(376)			1.765	1.385	MJSD	161	1,800	06/29/2015	12/15/2017
59156RBK3	METLIFE INC VAR RT 12/15/2017 DD 09/15/				1FE	65,198	100.5880	65,382	65,000	65,122		(62)			1.000	0.903	MJSD	29	1,237	09/30/2014	12/15/2017
6174467U7	MORGAN STANLEY 2.125% 04/25/2018 DD 04/2				1FE	215,935	100.1340	215,288	215,000	215,686		(250)			2.125	1.983	AO	838	4,569	02/11/2015	04/25/2018
61747YDT9	MORGAN STANLEY 4.750% 03/22/2017 DD 03/2				1FE	213,782	103.5820	207,164	200,000	208,212		(5,570)			4.750	1.358	MS	2,613	9,500	02/24/2015	03/22/2017
68389XAC9	ORACLE CORP 5.750% 04/15/2018 DD 04/09/0				1FE	203,603	109.1130	196,403	180,000	198,217		(5,386)			5.750	1.250	AO	2,185	5,175	04/17/2015	04/15/2018
713448CR7	PEPSICO INC 1.250% 04/30/2018 DD 04/30/1				1FE	274,351	99.6350	273,996	275,000	274,489		138			1.250	1.331	AO	573	1,719	05/05/2015	04/30/2018
718172BN8	PHILIP MORRIS INTERNATIONAL IN 1.250% 11				1FE	184,486	99.8700	184,760	185,000	184,679		168			1.250	1.345	MN	334	2,306	11/03/2014	11/09/2017
69353REM6	PNC BANK NA 1.600% 06/01/2018 DD 06/01/1			1	1FE	249,833	99.2540	248,135	250,000	249,864		32			1.600	1.623	JD	333	2,000	05/27/2015	06/01/2018
693476BB8	PNC FUNDING CORP 5.625% 02/01/2017 DD 02				1FE	189,432	103.9630	181,935	175,000	182,772		(6,660)			5.625	1.495	FA	4,102	9,844	01/15/2015	02/01/2017
74432QBC8	PRUDENTIAL FINANCIAL INC 6.000% 12/01/20				2FE	200,114	107.3820	193,288	180,000	195,318		(4,796)			6.000	1.401	JD	900	8,550	06/23/2015	12/01/2017
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD				2FE	121,686	105.4530	117,053	111,000	117,743		(3,943)			5.875	1.634	JD	290	5,490	02/12/2015	06/15/2017
760759AL4	REPUBLIC SERVICES INC 3.800% 05/15/2018				2FE	185,136	103.5850	181,274	175,000	182,804		(2,332)			3.800	1.891	MN	850	5,985	05/26/2015	05/15/2018
761713BC9	REYNOLDS AMERICAN INC 2.300% 06/12/2018				2FE	199,966	100.6280	201,256	200,000	199,972		6			2.300	2.306	JD	243	2,300	06/09/2015	06/12/2018
775371AV9	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1				2FE	166,808	106.4370	159,656	150,000	161,297		(5,510)			6.000	1.509	MS	2,650	9,000	02/20/2015	09/15/2017
816851AS8	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23				2FE	117,524	100.5820	115,669	115,000	116,498		(1,026)			2.300	1.246	AO	661	2,645	02/12/2015	04/01/2017
828807CJ4	SIMON PROPERTY GROUP LP 2.150% 09/15/201			1	1FE	308,748	100.9280	302,784	300,000	303,988		(3,435)			2.150	1.037	MS	1,899	6,450	06/30/2014	09/15/2017
842400GB3	SOUTHERN CALIFORNIA EDISON CO 1.125% 05/				1FE	149,952	99.3480	149,022	150,000	149,978		16			1.125	1.136	MN	281	1,688	05/06/2014	05/01/2017
87165BAA1	SYNCHRONY FINANCIAL 1.875% 08/15/2017 DD			1	2FE	155,222	99.5420	154,290	155,000	155,135		(87)			1.875	1.796	FA	1,098	1,453	02/19/2015	08/15/2017
882508AV6	TEXAS INSTRUMENTS INC 1.000% 05/01/2018				1FE	209,240	98.6150	207,092	210,000	209,411		171			1.000	1.122	MN	350	2,100	04/17/2015	05/01/2018
89236TCP8	TOYOTA MOTOR CREDIT CORP 1.550% 07/13/20				1FE	204,826	99.7640	204,516	205,000	204,852		27			1.550	1.579	JJ	1,483		07/08/2015	07/13/2018
89233P5S1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/20			1	1FE	154,062	100.8590	151,289	150,000	151,408		(1,351)			2.050	1.131	JJ	1,444	3,075	01/07/2014	01/12/2017
89417EAE9	TRAVELERS COS INC/THE 5.800% 05/15/2018				1FE	216,754	109.2000	207,480	190,000	209,275		(7,479)			5.800	1.425	MN	1,408	11,020	01/15/2015	05/15/2018
911312AP1	UNITED PARCEL SERVICE INC 1.125% 10/01/2			1	1FE	244,067	99.9260	244,819	245,000	244,615		217			1.125	1.216	AO	689	2,756	06/05/2013	10/01/2017
913017BZ1	UNITED TECHNOLOGIES CORP STEP 05/04/2018				2FE	150,563	98.9910	148,487	150,000	150,440		(123)			1.778	1.662	FA	1,089	664	04/29/2015	05/04/2018
91324PB7Y	UNITEDHEALTH GROUP INC 1.400% 10/15/2017			1	1FE	311,364	99.8080	309,405	310,000	310,837		(459)			1.400	1.247	AO	916	4,340	11/04/2014	10/15/2017
91159HHE3	US BANCORP 1.950% 11/15/2018 DD 11/07/13				1FE	283,164	100.6140	281,719	280,000	283,079		(85)			1.950	1.477	MN	698		12/02/2015	11/15/2018
92343VBF0	VERIZON COMMUNICATIONS INC 1.100% 11/01/				2FE	104,343	99.0830	104,037	105,000	104,524		181			1.100	1.351	MN	193	1,155	04/10/2015	11/01/2017
931427AE8	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1				2FE	216,221	99.8050	214,581	215,000	215,873		(348)			1.750	1.363	MN	460	2,664	07/24/2015	11/17/2017
931142DE0	WAL-MART STORES INC 0.600% 04/11/2016 DD				1FE	104,925	99.9960	104,996	105,000	104,993		25			0.600	0.624	AO	140	630	04/04/2013	04/11/2016
931142DN0	WAL-MART STORES INC 1.000% 04/21/2017 DD				1FE	314,953	100.0730	315,230	315,000	314,979		16			1.000	1.005	AO	613	3,150	04/15/2014	04/21/2017
94974BGB0	WELLS FARGO & CO 1.400% 09/08/2017 DD 09				1FE	576,507	99.8860	574,345	575,000	576,105		(432)			1.400	1.434	MS	2,527	6,113	04/09/2015	09/08/2017
983024AM2	WYETH LLC 5.450% 04/01/2017 DD 03/27/07			1	1FE	216,401	105.0790	199,650	190,000	199,288		(7,310)			5.450	1.487	AO	2,589	10,355	08/14/2013	04/01/2017
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2.000% 04/01/				2FE	154,895	99.3840	154,045	155,000	154,917		23			2						

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03065LAD1	AMERICREDIT AUTOMOBILE RE 2 A3 1.270% 01			1	1FE	219,915	98.9800	217,756	220,000	219,926		11			1.270	1.274	MON	179	1,791	06/09/2015	01/08/2020
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3 1.150% 06			1	1FE	184,995	99.6380	184,330	185,000	184,996		1			1.150	1.151	MON	124	2,127	08/20/2014	06/10/2019
03065JAD6	AMERICREDIT AUTOMOBILE RE 4 A3 1.270% 07			1	1FE	129,976	99.6540	129,550	130,000	129,982		5			1.270	1.274	MON	105	1,651	11/13/2014	07/08/2019
05581QAE8	BMW VEHICLE LEASE TRUST 2 2 A4 1.550% 02			1	1FE	184,987	99.2590	183,629	185,000	184,988		1			1.550	1.552	MON	88	526	10/07/2015	02/20/2019
13975KAC3	CAPITAL AUTO RECEIVABLES 1 A3 1.610% 06/			1	1FE	149,961	99.5010	149,252	150,000	149,969		8			1.610	1.616	MON	74	2,160	01/22/2015	06/20/2019
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3 1.260% 05/			1	1FE	274,967	99.8760	274,659	275,000	274,981		8			1.260	1.263	MON	96	3,465	04/16/2014	05/21/2018
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/			1	1FE	349,993	99.5240	348,334	350,000	349,994		1			1.730	1.730	MON	185	3,532	05/13/2015	09/20/2019
14313WAC6	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11			1	1FE	99,976	99.5640	99,564	100,000	99,980		4			1.380	1.385	MON	61	1,108	02/19/2015	11/15/2019
14313RAC7	CARMAX AUTO OWNER TRUST 2 2 A3 0.980% 01			1	1FE	304,978	99.6630	303,972	305,000	304,986		5			0.980	0.982	MON	133	2,989	05/07/2014	01/15/2019
143127AC2	CARMAX AUTO OWNER TRUST 2 2 A3 1.370% 03			1	1FE	334,991	99.2830	332,598	335,000	334,992		1			1.370	1.371	MON	191	2,703	05/06/2015	03/16/2020
14313VAC8	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05			1	1FE	344,978	99.5490	343,444	345,000	344,980		2			1.630	1.631	MON	250	1,921	08/06/2015	06/15/2020
14313UAC0	CARMAX AUTO OWNER TRUST 2 4 A3 1.250% 11			1	1FE	214,980	99.5520	214,037	215,000	214,984		4			1.250	1.252	MON	119	2,688	11/05/2014	11/15/2019
14313XAC4	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11			1	1FE	269,987	99.2670	268,021	270,000	269,987		0			1.560	1.561	MON	351	550	10/22/2015	11/16/2020
12623PAC0	CNH EQUIPMENT TRUST 2014- B A3 0.910% 05			1	1FE	303,880	99.5920	303,756	305,000	304,144		248			0.910	0.995	MON	123	2,775	12/04/2014	05/15/2019
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3 1.050% 11			1	1FE	299,988	99.3680	298,104	300,000	299,991		2			1.050	1.051	MON	140	3,150	10/16/2014	11/15/2019
12592WAC2	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04			1	1FE	214,993	99.2680	213,426	215,000	214,994		1			1.300	1.301	MON	124	2,182	02/25/2015	04/15/2020
12592YAD6	CNH EQUIPMENT TRUST 2015- B A3 1.370% 07			1	1FE	339,974	98.7650	335,801	340,000	339,977		3			1.370	1.371	MON	207	2,743	05/06/2015	07/15/2020
12593NAD9	CNH EQUIPMENT TRUST 2015- C A3 1.660% 11			1	1FE	359,962	99.7480	359,093	360,000	359,964		3			1.660	1.662	MON	498	1,926	08/13/2015	11/16/2020
34530TAE4	FORD CREDIT AUTO LEASE TR A A4 1.310% 08			1	1FE	119,988	99.2960	119,155	120,000	119,991		2			1.310	1.313	MON	131	991	04/21/2015	08/15/2018
34530LAE1	FORD CREDIT AUTO LEASE TR B A4 1.100% 11			1	1FE	99,986	99.6930	99,693	100,000	99,992		4			1.100	1.104	MON	49	1,100	07/22/2014	11/15/2017
34530XAE5	FORD CREDIT AUTO LEASE TR B A4 1.540% 02			1	1FE	354,922	99.1610	352,022	355,000	354,926		4			1.540	1.547	MON	243	729	10/21/2015	02/15/2019
34530BAC7	FORD CREDIT AUTO OWNER TR A A3 0.550% 07			1	1FE	35,998	99.9630	35,988	36,002	36,002		2			0.550	0.552	MON	9	198	02/20/2013	07/15/2017
34530QAD2	FORD CREDIT AUTO OWNER TR A A3 1.280% 09			1	1FE	109,991	99.8390	109,823	110,000	109,993		1			1.280	1.282	MON	117	1,021	03/17/2015	09/15/2019
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 1.160% 11			1	1FE	239,978	99.2660	238,238	240,000	239,981		3			1.160	1.162	MON	124	1,539	05/19/2015	11/15/2019
34530PAD4	FORD CREDIT AUTO OWNER TR C A3 1.060% 05			1	1FE	254,962	99.7630	254,396	255,000	254,972		8			1.060	1.063	MON	120	2,703	11/18/2014	05/15/2019
34528QDR2	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01			1	1FE	314,930	99.2110	312,515	315,000	314,942		12			1.400	1.405	MON	196	3,777	02/03/2015	01/15/2020
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3 1.140% 05			1	1FE	274,998	99.5400	273,735	275,000	274,999		0			1.140	1.140	MON	78	3,135	09/09/2014	05/22/2018
38013PAD1	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06			1	1FE	214,972	99.4060	213,723	215,000	214,977		5			1.730	1.733	MON	114	2,738	03/18/2015	06/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07			1	1FE	299,916	99.3420	298,026	300,000	299,927		10			1.850	1.857	MON	139	2,821	06/11/2015	07/22/2019
36250QAE3	GM FINANCIAL AUTOMOBILE L 3 A4 1.810% 11			1	1FE	319,999	99.0660	317,011	320,000	319,999		0			1.810	1.810	MON	177	1,062	10/07/2015	11/20/2019
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.100% 09			1	1FE	99,974	99.6300	99,630	100,000	99,982		5			1.100	1.105	MON	49	1,100	04/08/2014	09/15/2019
41284BAD8	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06			1	1FE	314,967	99.6220	313,809	315,000	314,973		5			1.410	1.412	MON	197	3,911	01/22/2015	06/15/2020
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03			1	1FE	364,979	99.4500	362,993	365,000	364,981		3			1.300	1.301	MON	198	2,610	05/20/2015	03/16/2020
43814JAC8	HONDA AUTO RECEIVABLES 20 4 A3 0.990% 09			1	1FE	209,963	99.6690	209,305	210,000	209,973		10			0.990	0.995	MON	81	2,079	11/19/2014	09/17/2018
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3 0.790% 07/			1	1FE	115,291	99.7730	115,050	115,312	115,306		12			0.790	0.794	MON	38	911	01/28/2014	07/16/2018
44890WAC4	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/			1	1FE	299,956	99.5950	298,785	300,000	299,966		10			1.050	1.054	MON	140	2,835	01/14/2015	04/15/2019
44890UAC8	HYUNDAI AUTO RECEIVABLES B A3 0.900% 12/			1	1FE	296,163	99.7860	295,538	296,172	296,167		3			0.900	0.901	MON	104	2,666	05/07/2014	12/17/2018
477877AD6	JOHN DEERE OWNER TRUST 20 B A3 1.070% 11			1	1FE	174,962	99.5340	174,185	175,000	174,974		9			1.070	1.075	MON	83	1,872	08/26/2014	11/15/2018
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03			1	1FE	344,973	99.4050	342,947	345,000	344,975		3			1.340	1.342	MON	193	1,836	07/15/2015	03/16/2020
80284CAD4	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02			1	1FE	159,978	99.6620	159,459	160,000	159,983		5			1.270	1.274	MON	90	1,637	02/19/2015	02/15/2019
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3 1.150% 01			1	1FE	214,971	99.8410	214,658	215,000	214,979		7			1.150	1.153	MON	110	2,472	11/19/2014	01/15/2019
80284LAE2	SANTANDER DRIVE AUTO RECEI 3 B 2.070% 04			1	1FE	164,981	99.7300	164,555	165,000	164,983		2			2.070	2.073	MON	142	1,622	06/17/2015	04/16/2020
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3 0.800% 04			1	1FE	179,559	99.7240	179,078	179,574	179,567		5			0.800</						

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/		03/31/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	3,431,109	3,435,000	47
912828K25	U S TREASURY 0.750% 04/15/2018 DD 04/15/		04/10/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	1,199,352	1,205,000	
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/		11/05/2015	GOLDMAN SACHS & CO, NY	X X X	1,716,977	1,720,000	213
912828XK1	U S TREASURY 0.875% 07/15/2018 DD 07/15/		08/05/2015	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	1,028,895	1,035,000	541
912828L81	U S TREASURY 0.875% 10/15/2018 DD 10/15/		10/09/2015	GOLDMAN SACHS & CO, NY	X X X	688,302	690,000	
912828J68	U S TREASURY 1.000% 03/15/2018 DD 03/15/		03/31/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	2,056,967	2,050,000	947
912828XA3	U S TREASURY 1.000% 05/15/2018 DD 05/15/		06/30/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	1,370,027	1,370,000	1,229
912828L40	U S TREASURY 1.000% 09/15/2018 DD 09/15/		10/06/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,067,242	2,060,000	1,245
912828M72	U S TREASURY NOTE 0.875% 11/30/2017 DD 1		12/14/2015	GOLDMAN SACHS & CO, NY	X X X	689,326	690,000	247
912828M64	U S TREASURY NOTE 1.250% 11/15/2018 DD 1		12/03/2015	GOLDMAN SACHS & CO, NY	X X X	2,054,117	2,055,000	1,341
912828N22	U S TREASURY NOTE 1.250% 12/15/2018 DD 1		12/22/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	684,063	685,000	187
912828C40	US TREASURY NOTE 0.375% 03/31/2016		01/29/2015	FIFTH THIRD	X X X	3,406,508	3,400,000	4,238
0599999 Subtotal - Bonds - U.S. Governments						20,392,884	20,395,000	10,235
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
882723A25	TEXAS ST 1.091% 10/01/2018 DD 10/29/15		10/15/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	X X X	315,000	315,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						315,000	315,000	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
64966JAJ5	NEW YORK NY 4.787% 12/01/2018 DD 12/21/1		11/20/2015	FTN FINANCIAL SECURITIES CORP, MEMPHIS	X X X	244,784	225,000	5,206
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						244,784	225,000	5,206
Bonds - U.S. Special Revenue, Special Assessment								
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/		05/14/2015	LOOP CAPITAL MARKETS LLC, JERSEY CITY	X X X	534,556	535,000	
3130A62S5	FEDERAL HOME LN BK CONS BD 0.750% 08/28/		07/23/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	683,466	685,000	
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/		03/16/2015	NOMURA SECS, NEW YORK	X X X	305,748	305,000	52
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20		05/19/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	344,741	345,000	
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20		04/29/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	183,652	180,000	650
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		08/27/2015	PERSHING LLC, JERSEY CITY	X X X	983,404	985,000	
64577BKY9	NEW JERSEY ST ECON DEV AUTH RE 3.802% 06		08/26/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	205,000	205,000	
65819WAC7	NORTH CAROLINA ST ESTRN MUNI P 2.003% 07		07/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	125,000	125,000	
88213ABN4	TEXAS ST A & M UNIV SYS BRD OF 1.025% 05		01/07/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	400,000	400,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,765,567	3,765,000	702
Bonds - Industrial and Miscellaneous (Unaffiliated)								
90131HAN5	21ST CENTURY FOX AMERICA INC 6.900% 03/0		10/13/2015	BB&T SECURITIES, LLC, RICHMOND	X X X	172,383	150,000	1,294
00287YAN9	ABBVIE INC 1.800% 05/14/2018 DD 05/14/15		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	229,765	230,000	
00440EAJ6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D		04/06/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	5,436	5,000	43
025816BG3	AMERICAN EXPRESS CO 1.550% 05/22/2018 DD		04/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	100,263	100,000	611
02665WAT8	AMERICAN HONDA FINANCE CORP 1.500% 03/13		03/10/2015	MORGAN STANLEY & CO INC, NY	X X X	184,752	185,000	
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12		01/16/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	153,090	150,000	593
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201		06/30/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	170,292	155,000	2,944
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018		04/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	345,328	310,000	4,215
94973VBC0	ANTHEM INC 1.875% 01/15/2018 DD 09/10/12		04/14/2015	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	X X X	207,157	205,000	982
00206RBM3	AT&T INC 1.400% 12/01/2017 DD 12/11/12		04/01/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	228,401	230,000	866
053332AQ5	AUTOZONE INC 1.300% 01/13/2017 DD 01/14/		12/11/2015	MORGAN STANLEY & CO INC, NY	X X X	195,457	195,000	658
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D		02/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	432,165	390,000	9,075
060501LY6	BANK OF AMERICA NA 1.650% 03/26/2018 DD		08/19/2015	PERSHING LLC, JERSEY CITY	X X X	249,293	250,000	1,696
05531FAL7	BB&T CORP 1.600% 08/15/2017 DD 08/14/12		03/09/2015	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	125,879	125,000	150
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05		02/03/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	X X X	430,635	380,000	4,617
097023BE4	BOEING CO/THE 0.950% 05/15/2018 DD 05/03		05/05/2015	CREDIT AGRICOLE (USA) INC, ISELIN	X X X	237,598	240,000	1,096

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12189TAY0 ...	BURLINGTON NORTHERN SANTA FE L 5.650% 05		01/09/2015	GOLDMAN SACHS & CO, NY	X X X	192,556	175,000	2,005
14149YAX6 ...	CARDINAL HEALTH INC 1.700% 03/15/2018 DD		05/08/2015	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	206,015	205,000	561
14912L5J6 ...	CATERPILLAR FINANCIAL SERVICES 1.250% 11		06/04/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	205,402	205,000	235
151020AT1 ...	CELGENE CORP 2.125% 08/15/2018 DD 08/12/		08/03/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	204,988	205,000	
166764AA8 ...	CHEVRON CORP 1.104% 12/05/2017 DD 12/05/		07/23/2015	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	343,461	345,000	561
17275RAU6 ...	CISCO SYSTEMS INC 1.650% 06/15/2018 DD 0		06/10/2015	GOLDMAN SACHS & CO, NY	X X X	209,964	210,000	
172967KE0 ...	CITIGROUP INC 2.050% 12/07/2018 DD 12/07		12/02/2015	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	X X X	344,752	345,000	
20030NAW1 ...	COMCAST CORP 5.700% 05/15/2018 DD 05/07/		04/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	237,366	210,000	3,624
20825CAR5 ...	CONOCOPHILLIPS 5.750% 02/01/2019 DD 02/0		11/13/2015	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	200,959	180,000	3,076
126408GM9 ...	CSX CORP 6.250% 03/15/2018 DD 09/07/07		10/07/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	233,203	210,000	1,021
126650CH1 ...	CVS HEALTH CORP 1.900% 07/20/2018 DD 07/		07/14/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	345,911	345,000	
25459HBH7 ...	DIRECTV HOLDINGS LLC / DIRECTV 1.750% 01		08/11/2015	PERSHING LLC, JERSEY CITY	X X X	202,835	205,000	289
25746UCD9 ...	DOMINION RESOURCES INC/VA 1.900% 06/15/2		06/09/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	204,928	205,000	
26441CAH8 ...	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08		09/18/2015	STIFEL NICOLAUS	X X X	245,853	245,000	420
278865AP5 ...	ECOLAB INC 1.450% 12/08/2017 DD 12/13/12		01/07/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	154,192	155,000	212
29379VBG7 ...	ENTERPRISE PRODUCTS OPERATING 1.650% 05/		05/04/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	169,798	170,000	
26875PAA9 ...	EOG RESOURCES INC 5.875% 09/15/2017 DD 0		04/22/2015	BBVA/SECURITIES, NEW YORK	X X X	205,122	185,000	1,268
26884AAX1 ...	ERP OPERATING LP 5.750% 06/15/2017 DD 06		01/07/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	181,998	165,000	4,665
30161MAE3 ...	EXELON GENERATION CO LLC 6.200% 10/01/20		01/16/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	195,466	175,000	3,345
30219GAJ7 ...	EXPRESS SCRIPTS HOLDING CO 1.250% 06/02/		03/05/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	154,696	155,000	527
31620MAL0 ...	FIDELITY NATIONAL INFORMATION 1.450% 06/		01/08/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	154,568	155,000	237
345397VP5 ...	FORD MOTOR CREDIT CO LLC 6.625% 08/15/20		02/26/2015	GOLDMAN SACHS & CO, NY	X X X	279,504	250,000	4,389
369550AV0 ...	GENERAL DYNAMICS CORP 1.000% 11/15/2017		07/16/2015	MORGAN STANLEY & CO INC, NY	X X X	204,121	205,000	376
37555BBE2 ...	GILEAD SCIENCES INC 1.850% 09/04/2018 DD		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	94,990	95,000	
38147MAA3 ...	GOLDMAN SACHS GROUP INC/THE 2.900% 07/19		11/05/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	174,663	170,000	1,520
38144LAB6 ...	GOLDMAN SACHS GROUP INC/THE 6.250% 09/01		02/05/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	245,846	220,000	6,073
437076BB7 ...	HOME DEPOT INC/THE 2.250% 09/10/2018 DD		06/04/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	204,870	200,000	1,113
459200HZ7 ...	INTERNATIONAL BUSINESS MACHINE 1.125% 02		02/03/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	149,543	150,000	
46625HJL5 ...	JPMORGAN CHASE & CO 1.625% 05/15/2018 DD		06/08/2015	UBS SECURITIES LLC, STAMFORD	X X X	168,922	170,000	195
494550AU0 ...	KINDER MORGAN ENERGY PARTNERS 6.000% 02/		02/27/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	124,236	115,000	633
49456BAD3 ...	KINDER MORGAN INC/DE 2.000% 12/01/2017 D		02/27/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	160,821	160,000	871
501044CW9 ...	KROGER CO/THE 2.300% 01/15/2019 DD 12/23		11/13/2015	GOLDMAN SACHS & CO, NY	X X X	171,539	170,000	1,336
539830BJ7 ...	LOCKHEED MARTIN CORP 1.850% 11/23/2018 D		11/16/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	84,855	85,000	
58013MEW0 ...	MCDONALD'S CORP 2.100% 12/07/2018 DD 12/		12/02/2015	MORGAN STANLEY & CO INC, NY	X X X	64,968	65,000	
58155QAF0 ...	MCKESSON CORP 1.400% 03/15/2018 DD 03/08		03/02/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	149,226	150,000	992
59156RBE7 ...	METLIFE INC VAR RT 12/15/2017 DD 09/15/		06/29/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	206,878	205,000	170
6174467U7 ...	MORGAN STANLEY 2.125% 04/25/2018 DD 04/2		02/11/2015	NOMURA SECS, NEW YORK	X X X	215,935	215,000	1,421
61747YDT9 ...	MORGAN STANLEY 4.750% 03/22/2017 DD 03/2		02/24/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	213,782	200,000	4,090
68389XAC9 ...	ORACLE CORP 5.750% 04/15/2018 DD 04/09/0		04/17/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	203,603	180,000	201
713448CR7 ...	PEPSICO INC 1.250% 04/30/2018 DD 04/30/1		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	274,351	275,000	76
69353REM6 ...	PNC BANK NA 1.600% 06/01/2018 DD 06/01/1		05/27/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	249,833	250,000	
693476BB8 ...	PNC FUNDING CORP 5.625% 02/01/2017 DD 02		01/15/2015	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	189,432	175,000	4,648
74432QBC8 ...	PRUDENTIAL FINANCIAL INC 6.000% 12/01/20		06/23/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	X X X	200,114	180,000	2,843
75884RAQ6 ...	REGENCY CENTERS LP 5.875% 06/15/2017 DD		02/12/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	164,441	150,000	1,542
760759AL4 ...	REPUBLIC SERVICES INC 3.800% 05/15/2018		05/26/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	185,136	175,000	1,958
761713BC9 ...	REYNOLDS AMERICAN INC 2.300% 06/12/2018		06/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	199,966	200,000	
775371AV9 ...	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1		02/20/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	166,808	150,000	4,000
816851AS8 ...	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23		02/12/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	X X X	117,524	115,000	1,007
87165BAA1 ...	SYNCHRONY FINANCIAL 1.875% 08/15/2017 DD		02/19/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	155,222	155,000	73
882508AV6 ...	TEXAS INSTRUMENTS INC 1.000% 05/01/2018		04/17/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	209,240	210,000	998
89236TCP8 ...	TOYOTA MOTOR CREDIT CORP 1.550% 07/13/20		07/08/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	204,826	205,000	
89417EAE9 ...	TRAVELERS COS INC/THE 5.800% 05/15/2018		01/15/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	216,754	190,000	2,020
913017BZ1 ...	UNITED TECHNOLOGIES CORP STEP 05/04/2018		04/29/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	150,563	150,000	19
91159HHE3 ...	US BANCORP 1.950% 11/15/2018 DD 11/07/13		12/02/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	283,164	280,000	334

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92343VBF0 ...	VERIZON COMMUNICATIONS INC 1.100% 11/01/		04/10/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	104,343	105,000	526
931427AE8 ...	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1		07/24/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	216,221	215,000	796
94974BGB0 ...	WELLS FARGO & CO 1.400% 09/08/2017 DD 09		04/09/2015	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	276,804	275,000	385
98956PAE2 ...	ZIMMER BIOMET HOLDINGS INC 2.000% 04/01/		03/10/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	154,895	155,000	
78010USN8 ...	ROYAL BANK OF CANADA 2.150% 03/15/2019 D	I	11/13/2015	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	282,016	280,000	1,054
89352HAN9 ...	TRANSCANADA PIPELINES LTD 1.875% 01/12/2	I	01/07/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	149,526	150,000	
00507UAK7 ...	ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD	R	03/03/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	149,931	150,000	
25243YAT6 ...	DIAGEO CAPITAL PLC 1.125% 04/29/2018 DD	R	06/04/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	243,283	245,000	306
53944VAG4 ...	LLOYDS BANK PLC 1.750% 05/14/2018 DD 05/	R	05/11/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	199,808	200,000	
822582BM3 ...	SHELL INTERNATIONAL FINANCE BV 1.625% 11	R	11/05/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	239,210	240,000	
36250PAA3 ...	GS MORTGAGE SECURITIES GC32 A1 1.593% 07		07/16/2015	GOLDMAN SACHS & CO, NY	X X X	234,998	235,000	312
36250VAA0 ...	GS MORTGAGE SECURITIES GC34 A1 1.539% 10		10/14/2015	GOLDMAN SACHS & CO, NY	X X X	314,993	315,000	296
02006XAD9 ...	ALLY AUTO RECEIVABLES T SN1 A3 1.210% 12		03/25/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	119,990	120,000	
02005AFL7 ...	ALLY MASTER OWNER TRUST 3 A 1.630% 05/15		05/28/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	334,967	335,000	
03065LAD1 ...	AMERICREDIT AUTOMOBILE RE 2 A3 1.270% 01		06/09/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	219,915	220,000	1
05581QAE8 ...	BMW VEHICLE LEASE TRUST 2 2 A4 1.550% 02		10/07/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	184,987	185,000	
13975KAC3 ...	CAPITAL AUTO RECEIVABLES 1 A3 1.610% 06/		01/22/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	149,961	150,000	
139738AD0 ...	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/		05/13/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	349,993	350,000	
14313WAC6 ...	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11		02/19/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	99,976	100,000	
143127AC2 ...	CARMAX AUTO OWNER TRUST 2 2 A3 1.370% 03		05/06/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	334,991	335,000	
14313VAC8 ...	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05		08/06/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	344,978	345,000	
14313XAC4 ...	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11		10/22/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	269,987	270,000	
12592WAC2 ...	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04		02/25/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	214,993	215,000	
12592YAD6 ...	CNH EQUIPMENT TRUST 2015- B A3 1.370% 07		05/06/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	339,974	340,000	
12593NAD9 ...	CNH EQUIPMENT TRUST 2015- C A3 1.660% 11		08/13/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	359,962	360,000	
34530TAE4 ...	FORD CREDIT AUTO LEASE TR A A4 1.310% 08		04/21/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	119,988	120,000	
34530XAE5 ...	FORD CREDIT AUTO LEASE TR B A4 1.540% 02		10/21/2015	CREDIT AGRICOLE USA, NEW YORK	X X X	354,922	355,000	
34530QAD2 ...	FORD CREDIT AUTO OWNER TR A A3 1.280% 09		03/17/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	109,991	110,000	
34530VAD1 ...	FORD CREDIT AUTO OWNER TR B A3 1.160% 11		05/19/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	239,978	240,000	
34528QDR2 ...	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01		02/03/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	314,930	315,000	
38013PAD1 ...	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06		03/18/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	214,972	215,000	
38013GAD1 ...	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07		06/11/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	299,916	300,000	
36250QAE3 ...	GM FINANCIAL AUTOMOBILE L 3 A4 1.810% 11		10/07/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	319,999	320,000	
41284BAD8 ...	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06		01/22/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	314,967	315,000	
41284CAD6 ...	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03		05/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	364,979	365,000	
44890WAC4 ...	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/		01/14/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	299,956	300,000	
65475WAD0 ...	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03		07/15/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	344,973	345,000	
80284CAD4 ...	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02		02/19/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	159,978	160,000	
80284LAE2 ...	SANTANDER DRIVE AUTO RECEI 3 B 2.070% 04		06/17/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	164,981	165,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,662,827	23,130,000	97,461
8399997 Subtotal - Bonds - Part 3						48,381,062	47,830,000	113,604
8399998 Summary item from Part 5 for Bonds						4,158,076	4,000,000	36,606
8399999 Subtotal - Bonds						52,539,138	51,830,000	150,210
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
9799998 Summary Item from Part 5 for Common Stocks							X X X	
9899999 Subtotal - Preferred and Common Stocks							X X X	
9999999 Totals						52,539,138	X X X	150,210

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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																				
912828B74	U S TREASURY 0.625% 02/15/2017 DD 02/15/		12/03/2015	DEUTSCHE BK SECS INC, NY	X X X	2,445,308	2,450,000	2,439,672	2,442,504		3,241		3,241		2,445,745		(437)	(437)	19,873	02/15/2017
912828WP1	U S TREASURY 0.875% 06/15/2017 DD 06/15/		02/20/2015	DEUTSCHE BK SECS INC, NY	X X X	616,538	615,000	614,233	614,360		37		37		614,397		2,140	2,140	1,035	06/15/2017
912828WT3	U S TREASURY 0.875% 07/15/2017 DD 07/15/		02/13/2015	JPMORGAN SECURITIES INC,	X X X	921,509	920,000	916,158	916,965		250		250		917,215		4,294	4,294	4,759	07/15/2017
912828G20	U S TREASURY 0.875% 11/15/2017 DD 11/15/		07/27/2015	DEUTSCHE BK SECS INC, NY	X X X	1,387,326	1,385,000	1,382,323	1,382,412		497		497		1,382,909		4,417	4,417	8,313	11/15/2017
912828VW7	U S TREASURY NOTE		06/03/2015	DEUTSCHE BK SECS INC, NY	X X X	1,599,378	1,590,000	1,599,789	1,595,712		(1,284)		(1,284)		1,594,428		4,951	4,951	9,495	09/15/2016
912828VC1	U S TREASURY NOTE		05/28/2015	MORGAN STANLEY & CO INC,	X X X	1,834,446	1,835,000	1,823,036	1,829,388		881		881		1,830,269		4,177	4,177	1,955	05/15/2016
912828WA4	U S TREASURY NOTE		10/09/2015	MERRILL LYNCH PIERCE FENN	X X X	1,072,926	1,070,000	1,072,815	1,072,100		(917)		(917)		1,071,183		1,742	1,742	6,651	10/15/2016
912828WQ9	U S TREASURY NOTE		08/05/2015	JPMORGAN SECURITIES INC,	X X X	1,226,980	1,225,000	1,225,243	1,225,184		(72)		(72)		1,225,112		1,868	1,868	3,585	06/30/2016
912828WF3	U S TREASURY NOTE		11/05/2015	MERRILL LYNCH PIERCE FENN	X X X	2,899,642	2,895,000	2,896,826	2,896,195		(513)		(513)		2,895,681		3,961	3,961	17,119	11/15/2016
912828UW8	U S TREASURY NOTE		01/20/2015	JP MORGAN CHASE BANK/HSBC	X X X	610,003	610,000	609,144	609,624		13		13		609,637		366	366	394	04/15/2016
912828F88	U S TREASURY NOTE		11/09/2015	JP MORGAN CHASE BANK/HSBC	X X X	214,563	215,000	214,454	214,497		188		188		214,685		(122)	(122)	828	10/31/2016
912828D64	U S TREASURY NOTE		03/23/2015	JPMORGAN SECURITIES INC,	X X X	185,145	185,000	184,748	184,783		30		30		184,813		331	331	523	08/31/2016
912828QP8	U S TREASURY NOTE		06/10/2015	MERRILL LYNCH PIERCE FENN	X X X	891,963	880,000	917,231	895,867		(4,997)		(4,997)		890,870		1,093	1,093	8,163	05/31/2016
912828UM0	U S TREASURY NOTE		01/09/2015	DEUTSCHE BK SECS INC, NY	X X X	1,301,066	1,300,000	1,301,477	1,300,847		(25)		(25)		1,300,823		244	244	1,987	02/15/2016
912828QX1	U S TREASURY NOTE		03/17/2015	GOLDMAN SACHS & CO, NY	X X X	608,578	600,000	611,461	609,021		(1,214)		(1,214)		607,806		772	772	5,619	07/31/2016
912828GX2	US TREAS-CPI INFLAT		06/25/2015	CITIGROUP GBL MKTS/SALOMO	X X X	874,852	815,951	912,453	878,173	29,587	(17,036)		12,551		890,724		(15,872)	(15,872)	20,310	07/15/2017
912828B82	US TREASURY NOTE		03/09/2015	CITIGROUP GBL MKTS/SALOMO	X X X	1,224,857	1,225,000	1,222,037	1,223,255		158		158		1,223,413		1,444	1,444	1,564	02/29/2016
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/		12/16/2015	Redemption	X X X	12,550	12,550	12,575	12,551		(1)		(1)		12,550				85	06/16/2037
0599999	Subtotal - Bonds - U.S. Governments					19,927,630	19,828,501	19,955,675	19,903,436	29,587	(20,763)		8,824		19,912,260		15,370	15,370	112,258	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
072031AB3	BAY AREA CA WTR SPLY & CONSV A		10/01/2015	Maturity	X X X	600,000	600,000	600,000	600,000						600,000				3,396	10/01/2015
313371PV2	FEDERAL HOME LN BK CONS BD		08/27/2015	NOMURA SECS, NEW YORK	X X X	1,179,955	1,165,000	1,210,155	1,187,646		(7,661)		(7,661)		1,179,986		(30)	(30)	13,620	12/09/2016
3135G0VA8	FEDERAL NATL MTG ASSN		04/10/2015	NOMURA SECS, NEW YORK	X X X	1,201,910	1,200,000	1,203,390	1,201,449		(331)		(331)		1,201,118		792	792	3,217	03/30/2016
56045TAA3	MAINE ST MUNI BOND BANK LIQUOR		06/01/2015	Maturity	X X X	50,000	50,000	50,000	50,000						50,000				267	06/01/2015
727199WC1	PLANO TX INDEP SCH DIST		05/12/2015	WELLS FARGO BANK, N.A., C	X X X	213,396	210,000	217,827	214,232		(1,379)		(1,379)		212,853		543	543	4,134	02/15/2016
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022		12/28/2015	Redemption	X X X	50,622	50,622	53,532	51,077		(456)		(456)		50,622				782	06/01/2022
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022		12/28/2015	Redemption	X X X	93,598	93,598	98,307	94,298		(700)		(700)		93,598				1,451	07/01/2022
31418A4S4	FNMA POOL #0MA1732 3.500% 01/01/2024		12/28/2015	Redemption	X X X	26,676	26,676	28,206	26,901		(225)		(225)		26,676				518	01/01/2024
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					3,416,157	3,395,895	3,461,417	3,425,603		(10,751)		(10,751)		3,414,852		1,305	1,305	27,385	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02665WAB7	AMERICAN HONDA FINANCE CORP		03/15/2015	MERRILL LYNCH PROFESSIONA	X X X	85,325	85,000	84,704	84,824		20		20		84,844		481	481	414	10/07/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE		04/09/2015	WELLS FARGO SECURITIES LL	X X X	290,332	285,000	300,267	291,505		(1,653)		(1,653)		289,852		481	481	5,440	02/15/2016
06050TLR1	BANK OF AMERICA NA		07/27/2015	BARCLAYS CAPITAL INC, NEW	X X X	254,834	255,000	254,811	254,882		36		36		254,918		(84)	(84)	2,040	11/14/2016
05531FAG8	BB&T CORP		03/09/2015	MILLENNIUM ADVISORS LLC,	X X X	112,302	110,000	115,741	112,149		(600)		(600)		111,549		753	753	1,731	03/15/2016
084664BN0	BERKSHIRE HATHAWAY FINANCE COR		02/03/2015	US BANCORP INVESTMENTS IN	X X X	437,340	430,000	451,960	437,309		(742)		(742)		436,567		773	773	1,492	12/15/2015
097014AN4	BOEING CAPITAL CORP		05/05/2015	BK OF NEW YORK MELLON/TOR	X X X	254,353	250,000	256,723	255,379		(1,978)		(1,978)		253,401		952	952	3,881	08/15/2016
14912L5S6	CATERPILLAR FINANCIAL SERVICES		06/04/2015	WELLS FARGO SECURITIES LL	X X X	201,444	200,000	199,970	199,983		4		4		199,987		1,457	1,457	2,048	09/06/2016
172967HY0	CITIGROUP INC 1.550% 08/14/2017 DD 08/14		12/02/2015	CREDIT SUISSE, NEW YORK (	X X X	219,943	220,000	219,692	219,730		95		95		219,825		118	118	4,480	08/14/2017
191216AP5	COCA-COLA CO/THE		04/17/2015	US BANCORP INVESTMENTS IN	X X X	266,638	265,000	271,942	267,353		(831)		(831)		266,522		115	115	1,734	11/15/2015
219868BP0	CORP ANDINA DE FOMENTO		01/21/2015	BARCLAYS CAPITAL INC, NEW	X X X	112,750	110,000	115,445	112,892		(192)		(192)		112,700		50	50	2,189	01/15/2016
264399EM4	DUKE ENERGY CAROLINAS LLC		10/01/2015	Maturity	X X X	210,000	210,000	236,373	217,415		(7,415)		(7,415)		210,000				11,130	10/01/2015
369550AQ1	GENERAL DYNAMICS CORP		07/16/2015	MERRILL LYNCH PROFESSIONA	X X X	76,217	75,000	78,254	76,621		(583)		(583)		76,039		178	178	1,716	07/15/2016
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		01/08/2015	KEYBANC CAPITAL MARKETS I	X X X	451,944	450,000	450,527	450,241		(8)		(8)		450,233		1,711	1,711	2,313	01/08/2016
373334JY8	GEORGIA POWER CO		08/10/2015	Maturity	X X X	150,000	150,000	150,590	150,147		(147)		(147)		150,000				1,125	08/10/2015
38259PAC6	GOOGLE INC		01/08/2015	WELLS FARGO SECURITIES LL	X X X	235,170	230,000	240,587	234,445		(107)		(107)		234,339		832	832	733	05/19/2016
437076AP7	HOME DEPOT INC/THE		06/04/2015	WELLS FARGO SECURITIES LL	X X X	222,557	215,000	241,934	226,513		(4,265)		(4,265)		222,248		309	309	8,966	03/01/2016
46625HJA9	JPMORGAN CHASE & CO		06/08/2015	BK OF NEW YORK MELLON/TOR	X X X	117,527	115,000	121,105	118,450		(1,006)		(1,006)		117,444		82	82	3,376	07/05/2016
61166WAR2	MONSANTO CO		06/05/2015	BAIRD, ROBERT W & CO INC,	X X X	149,022	150,000	149,855	149,878		21		21		149,900		(878)	(878)	767	06/30/2017
66989HAC2	NOVARTIS CAPITAL CORP		01/12/2015	US BANCORP INVESTMENTS IN	X X X	292,047	290,000	303,041	292,197		(272)		(272)		291,925		123	123	1,892	04/24/2015
68402LAC8	ORACLE CORP		04/17/2015	RBC CAPITAL MARKETS LLC,	X X X	222,645	215,000	243,567	225,054		(2,978)		(2,978)		222,076		569	569	8,685	01/15/2016
713448BT4	PEPSICO INC		05/05/2015	KEYBANC CAPITAL MARKETS I	X X X	203,758	200,000	208,060	204,048		(1,046)		(1,046)		203,002		756	756	2,472	05/10/2016
69349LAP3	PNC BANK NA		06/01/2015	PERSHING LLC, JERSEY CITY	X X X	250,238	250,000	249,675	249,783		39		39		249,822		415	415	1,701	11/01/2016
693476BG7	PNC FUNDING CORP		01/15/2015	WELLS FARGO SECURITIES LL	X X X	86,811	85,000	90,890	87,050		(157)		(157)		86,893		(82)	(82)	1,204	09/21/2015
74005PAV6	PRAXAIR INC		09/15/2015	Maturity	X X X	115,000	115,000	120,864	117,229		(2,229)		(2,229)		115,000				3,738	09/15/2015
742718DS5	PROCTER & GAMBLE CO/THE		01/12/2015	KEYBANC CAPITAL MARKETS I	X X X	303,414	300,000	308,121	303,352		(149)		(149)		303,203		211	211	900	11/15/2015
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD		11/27/2015	Call	X X X	42,137	39,000	42,755			(1,234)		(1,234)		41,521		616	616	2,177	06/15/2017
882508AR5	TEXAS INSTRUMENTS INC		04/17/2015	WELLS FARGO SECURITIES LL	X X X	147,809	145,000	151,200	148,129		(699)		(699)		147,430		378	378	1,502	05/16/2016
792860AH1	TRAVELERS COS INC/THE		01/15/2015	UBS SECURITIES LLC, STAMF	X X X	260,430	250,000	278,885	260,815		(621)		(621)		260,194		236	236	1,910	12/01/2015
898365AB7	TRUSTEES BOSTON COLLEGE		07/01/2015	Maturity	X X X	200,000	200,000	200,000	200,000						200,000				1,468	07/01/2015
91159HHB9	US BANCORP 2.200% 11/15/2016 DD 11/03/11		12/02/2015	BK OF NEW YORK MELLON/TOR	X X X	293,381	290,000	302,911	296,181		(4,198)		(4,198)		291,983		1,399	1,399	6,770	11/15/2016
06366RPR0	BANK OF MONTREAL	I	01/08/2015	SCOTIA CAPITAL (USA) INC,	X X X	216,355	215,000	214,804	214,899		2		2		214,901		1,454	1,454	1,382	07/15/2016
78008SD86	ROYAL BANK OF CANADA	I	11/13/2015	GOLDMAN SACHS & CO, NY	X X X	405,446	405,000	404,948	404,987		9		9		404,997		449	449	4,112	03/08/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
89114QAE8	TORONTO-DOMINION BANK/THE 2.375% 10/19/2	I	12/07/2015	KEYBANC CAPITAL MARKETS I	X X X	207,478	205,000	212,337	209,207		(2,190)		(2,190)		207,017		461	461	5,559	10/19/2016
893526DH3	TRANSCANADA PIPELINES LTD	I	01/07/2015	CREDIT SUISSE, NEW YORK (	X X X	141,285	140,000	148,393	141,590		(117)		(117)		141,474		(189)	(189)	542	06/01/2015
539473AG3	LLOYDS TSB BANK PLC	R	04/09/2015	RBC CAPITAL MARKETS LLC,	X X X	170,168	165,000	179,309	170,934		(1,601)		(1,601)		169,333		835	835	5,876	01/21/2016
822582AZ5	SHELL INTERNATIONAL FINANCE BV	R	11/06/2015	BAIRD, ROBERT W & CO INC,	X X X	245,198	245,000	244,696	244,832		105		105		244,938		261	261	2,187	11/15/2016
36250PAA3	GS MORTGAGE SECURITIES GC32 A1 1.593% 07		12/11/2015	Redemption	X X X	14,654	14,654	14,654			0		0		14,654				59	07/10/2048
36250VAA0	GS MORTGAGE SECURITIES GC34 A1 1.539% 10		12/11/2015	Redemption	X X X	6,413	6,413	6,412			0		0		6,413				13	10/10/2048
02006NAC3	ALLY AUTO RECEIVABLES T SN1 A3		03/26/2015	JP MORGAN CHASE BANK/HSBC	X X X	274,688	275,000	274,984	274,988		1		1		274,989		(301)	(301)	579	02/21/2017
02005ADF2	ALLY MASTER OWNER TRUST 1 A2		02/20/2015	WELLS FARGO SECURITIES LL	X X X	195,251	195,000	194,955	194,971		1		1		194,973		279	279	379	02/15/2018
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4		10/08/2015	MORGAN STANLEY & CO INC,	X X X	249,775	250,000	249,995	249,996		1		1		249,997		(221)	(221)	2,014	08/21/2017
13975DAC9	CAPITAL AUTO RECEIVABLES 3 A3		01/23/2015	JPMORGAN SECURITIES INC,	X X X	301,371	300,000	299,965	299,976		1		1		299,976		1,395	1,395	415	12/20/2017
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3		05/14/2015	CREDIT AGRICOLE (USA) INC	X X X	305,429	305,000	304,996	304,997		0		0		304,997		432	432	1,376	03/20/2018
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3		10/23/2015	BAIRD, ROBERT W & CO INC,	X X X	259,766	260,000	259,979	259,981		3		3		259,984		(218)	(218)	2,622	06/17/2019
14313PAC1	CARMAX AUTO OWNER TRUST 4 A3		08/06/2015	JPMORGAN SECURITIES INC,	X X X	309,526	310,000	309,709	309,714		179		179		309,893		(367)	(367)	1,595	07/16/2018
12591BAC9	CNH EQUIPMENT TRUST A A3		02/26/2015	MERRILL LYNCH PIERCE FENN	X X X	309,322	310,000	309,996	309,997		0		0		309,997		(675)	(675)	564	05/15/2019
12618SAC1	CNH EQUIPMENT TRUST D A3		05/07/2015	JP MORGAN CHASE BANK/HSBC	X X X	189,852	190,000	189,992	189,994		1		1		189,995		(143)	(143)	597	10/15/2018
34530BAC7	FORD CREDIT AUTO OWNER TR A A3 0.550% 07		12/15/2015	Redemption	X X X	180,623	180,623	180,606	180,615		8		8		180,623				503	07/15/2017
34530KAB9	FORD CREDIT AUTO OWNER TR B A3		05/28/2015	DEUTSCHE BK SECS INC, NY	X X X	195,000	195,000	194,999	194,999		0		0		194,999		1	1	814	10/15/2018
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1		02/03/2015	CREDIT AGRICOLE (USA) INC	X X X	500,547	500,000	500,469	500,289		(9)		(9)		500,280		267	267	602	01/15/2018
36163NAD8	GE EQUIPMENT TRANSPORTATI 1 A4 1.480% 08		12/23/2015	Call	X X X	280,000	280,000	279,918	279,923		9		9		279,932		68	68	4,144	08/23/2022
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3		01/23/2015	PERSHING LLC, JERSEY CITY	X X X	550,279	550,000	549,973	549,981		0		0		549,981		298	298	478	09/25/2017
43814GAC4	HONDA AUTO RECEIVABLES OW 2 A3		10/08/2015	WELLS FARGO SECURITIES LL	X X X	224,763	225,000	224,973	224,977		5		5		224,983		(220)	(220)	1,420	03/29/2018
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3		10/23/2015	CITIGROUP GBL MKTS/SALOMO	X X X	299,766	300,000	299,942	299,948		12		12		299,960		(194)	(194)	2,295	06/15/2018
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3 0.790% 07/		12/15/2015	Redemption	X X X	24,688	24,688	24,684	24,686		2		2		24,688				180	07/16/2018
44890UAC8	HYUNDAI AUTO RECEIVABLES B A3 0.900% 12/		12/15/2015	Redemption	X X X	8,828	8,828	8,828	8,828		0		0		8,828				79	12/17/2018
47787VAC5	JOHN DEERE OWNER TR A A3		08/10/2015	MORGAN STANLEY & CO INC,	X X X	299,508	300,000	299,952	299,961		7		7		299,968		(460)	(460)	1,825	04/16/2018
63938EAA2	NAVIENT STUDENT 14-1 A1		10/08/2015	Redemption	X X X	220,402	220,959	220,959	220,959						220,959		(557)	(557)	612	03/25/2021
65477KAD4	NISSAN AUTO LEASE TRUST B A3		01/15/2015	BNP PARIBAS SECS CP/FIXED	X X X	310,194	310,000	309,995	309,997		0		0		309,997		196	196	233	06/15/2016
65476LAD3	NISSAN AUTO LEASE TRUST B A4		01/15/2015	Redemption	X X X	240,000	240,000	240,384	240,303		(285)		(285)		240,018		(18)	(18)	175	09/17/2018
65477PAC5	NISSAN AUTO RECEIVABLES O A A3		07/16/2015	BNP PARIBAS SECS CP/FIXED	X X X	189,673	190,000	189,956	189,964		5		5		189,970		(296)	(296)	821	08/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
65477MAC2	NISSAN AUTO RECEIVABLES 13-C A3	...	04/21/2015	PERSHING LLC, JERSEY CITY	... X X X ...	 259,878	 260,000	 259,946	 259,958	.....	..... 4	.....	..... 4	.....	..... 259,961	.....	..... (83)	 (83)	 624	08/15/2018
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3	...	06/11/2015	BARCLAYS CAPITAL INC, NEW	... X X X ...	 199,828	 200,000	 199,998	 199,998	.....	..... 0	.....	..... 0	.....	..... 199,998	.....	..... (170)	 (170)	 815	07/16/2018
89236RAC3	TOYOTA AUTO RECEIVABLES O A A3	...	03/19/2015	Redemption	... X X X ...	 79,351	 79,363	 79,362	 79,363	.....	.....	.....	.....	.....	..... 79,363	.....	..... (11)	 (11)	 108	01/17/2017
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3 0.800% 04	...	12/21/2015	Redemption	... X X X ...	 30,426	 30,426	 30,424	 30,426	.....	..... 1	.....	..... 1	.....	..... 30,426	.....	.....	.....	..... 237	04/20/2017
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					.. 14,161,101	.. 14,069,955	.. 14,355,940	.. 14,119,793	.....	..... (36,734)	.....	..... (36,734)	.....	.. 14,146,880	.....	..... 14,221	 14,221	 135,826	. X X X .
8399997	Subtotal - Bonds - Part 4					.. 37,504,887	.. 37,294,351	.. 37,773,032	.. 37,448,832	 29,587	 (68,248)	.....	..... (38,661)	.....	.. 37,473,992	.....	..... 30,895	 30,895	 275,469	. X X X .
8399998	Summary Item from Part 5 for Bonds					.. 4,088,955	.. 4,000,000	.. 4,158,076	.....	.....	..... (38,428)	.....	..... (38,428)	.....	.. 4,119,648	.....	..... (30,693)	 (30,693)	 114,039	. X X X .
8399999	Subtotal - Bonds					.. 41,593,842	.. 41,294,351	.. 41,931,108	.. 37,448,832	 29,587	.. (106,677)	.....	..... (77,090)	.....	.. 41,593,640	.....	..... 202	 202	 389,508	. X X X .
8999998	Summary Item from Part 5 for Preferred Stocks .....					.....	... X X X ...	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	. X X X .
9799998	Summary Item from Part 5 for Common Stocks .....					.....	... X X X ...	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	. X X X .
9899999	Subtotal - Preferred and Common Stocks .....					.....	... X X X ...	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	. X X X .
9999999	Totals					.. 41,593,842	.. X X X ...	.. 41,931,108	.. 37,448,832	 29,587	.. (106,677)	.....	..... (77,090)	.....	.. 41,593,640	.....	..... 202	 202	 389,508	. X X X .

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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. Special Revenue, Special Assessment																				
3130A4GJ5 ...	FEDERAL HOME LN BK CONS BD		02/26/2015	LOOP CAPITAL MARKETS LLC, JERSEY CITY	05/19/2015	JP MORGAN CHASE BANK/HSBC	305,000	304,860	305,761	304,869		10		10			891	891	791	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							305,000	304,860	305,761	304,869		10		10			891	891	791	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02687QDG0 ..	AMERICAN INTERNATIONAL GROUP I		03/23/2015	CREDIT SUISSE, NEW YORK (CSUS) ..	07/01/2015	MELLON BANK	200,000	224,514	210,912	221,467		(3,047)		(3,047)			(10,555)	(10,555)	15,980	1,602
075887BD0 ...	BECTON DICKINSON AND CO 1.800% 12/15/201		02/20/2015	ADVISORS LLC, JERSEY CITY	12/03/2015	BARCLAYS CAPITAL INC, NEW	155,000	156,490	155,233	156,068		(422)		(422)			(835)	(835)	2,736	543
125509BR9 ...	CIGNA CORP		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/13/2015	CALL CITIGROUP GBL MKTS/SALOMO	150,000	154,635	154,791	154,061		(574)		(574)			730	730	1,696	768
172967HK0 ...	CITIGROUP INC		02/12/2015	BARCLAYS CAPITAL INC, NEW YORK	07/23/2015	CITIGROUP GBL MKTS/SALOMO	160,000	159,570	159,514	159,661		92		92			(148)	(148)	1,908	948
172967JW2 ...	CITIGROUP INC 2.150% 07/30/2018 DD 07/30		07/23/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/07/2015	JP MORGAN CHASE BANK/CORR	180,000	179,953	180,740	179,959		6		6			781	781	1,398	
205887BP6 ...	CONAGRA FOODS INC		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/10/2015	CREDIT SUISSE, NEW YORK (.....	185,000	185,622	185,146	185,279		(343)		(343)			(133)	(133)	2,525	1,182
205887BQ4 ...	CONAGRA FOODS INC 1.900% 01/25/2018 DD 0		08/10/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/02/2015	MORGAN STANLEY & CO INC,	165,000	163,664	164,249	163,840		176		176			410	410	1,117	157
126650BH2 ...	CVS HEALTH CORP		04/14/2015	MORGAN STANLEY & CO INC, NY	07/14/2015	MELLON/TOR MORGAN STANLEY & CO INC, NY	295,000	325,674	317,863	320,889		(4,785)		(4,785)			(3,027)	(3,027)	10,649	4,507
25459HAY1 ...	DIRECTV HOLDINGS LLC / DIRECTV		01/07/2015	BARCLAYS CAPITAL INC, NEW YORK	08/11/2015	CITIGROUP GBL MKTS/SALOMO	150,000	154,121	151,994	151,995		(2,126)		(2,126)			(1)	(1)	5,002	1,910
35671DAW5 ...	FREEPORT-MCMORAN INC 2.150% 03/01/2017 D		02/25/2015	JPMORGAN SECURITIES INC, NEW YORK	12/15/2015	JPMORGAN SECURITIES INC,	155,000	154,585	137,950	154,732		148		148			(16,782)	(16,782)	2,611	9
38141GER1 ...	GOLDMAN SACHS GROUP INC/THE		02/12/2015	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	11/05/2015	MORGAN STANLEY & CO INC,	85,000	91,130	88,620	88,389		(2,741)		(2,741)			231	231	5,417	1,860
501044CU3 ...	KROGER CO/THE		01/08/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/23/2015	BK OF NEW YORK MELLON/TOR	155,000	155,226	154,868	155,136		(90)		(90)			(268)	(268)	1,762	444
314275AA6 ...	MACY'S RETAIL HOLDINGS INC 5.900% 12/01/		05/19/2015	MORGAN STANLEY & CO INC, NY	12/16/2015	MACY'S RETAIL HOLDINGS IN	200,000	214,588	207,888	209,077		(5,511)		(5,511)			(1,189)	(1,189)	12,456	5,605
628530BE6 ...	MYLAN INC 1.350% 11/29/2016 DD 11/29/13		01/08/2015	GOLDMAN SACHS & CO, NY	12/14/2015	BARCLAYS CAPITAL INC, NEW	150,000	149,372	148,701	149,679		308		308			(978)	(978)	2,501	248
74432QBR5 ...	PRUDENTIAL FINANCIAL INC ..		01/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/23/2015	MERRILL LYNCH PIERCE FENN	150,000	154,169	152,644	152,617		(1,551)		(1,551)			26	26	2,645	763
69362BAX0 ...	PSEG POWER LLC 2.750% 09/15/2016 DD 09/1		01/08/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	12/18/2015	MORGAN STANLEY & CO INC,	175,000	179,823	176,537	177,112		(2,711)		(2,711)			(575)	(575)	6,123	1,577
887317AC9 ...	TIME WARNER INC		01/07/2015	CREDIT AGRICOLE (USA) INC, ISELIN ..	08/31/2015	Call	140,000	151,766	148,698	147,740		(4,026)		(4,026)			958	958	6,534	1,302
92343VBP8 ...	VERIZON COMMUNICATIONS INC		01/07/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	09/28/2015	JP MORGAN CHASE BANK/HSBC	150,000	158,822	157,595	157,147		(1,675)		(1,675)			448	448	5,734	1,795

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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
94106LAX7 ...	WASTE MANAGEMENT INC		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/04/2015	WELLS FARGO SECURITIES LL	190,000	194,997	193,086	193,327		(1,670)		(1,670)			(242)	(242)	4,611	1,935
984121BQ5 ...	XEROX CORP		01/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/09/2015	BARCLAYS CAPITAL INC, NEW	135,000	149,238	142,214	143,522		(5,717)		(5,717)			(1,307)	(1,307)	11,694	4,126
539473AQ1 ...	LLOYDS BANK PLC	R	04/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/11/2015	BK OF NEW YORK MELLON/TOR	195,000	206,489	205,520	206,006		(483)		(483)			(486)	(486)	1,047	364
636274AC6 ...	NATIONAL GRID PLC	R	01/08/2015	KEYBANC CAPITAL MARKETS INC, NEW YORK	03/23/2015	CALL	175,000	188,771	188,433	187,075		(1,696)		(1,696)			1,358	1,358	7,105	4,961
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,695,000	3,853,216	3,783,194	3,814,778		(38,438)		(38,438)			(31,585)	(31,585)	113,248	36,606
8399998 Subtotal - Bonds							4,000,000	4,158,076	4,088,955	4,119,648		(38,428)		(38,428)			(30,693)	(30,693)	114,039	36,606
9999999 Totals								4,158,076	4,088,955	4,119,648		(38,428)		(38,428)			(30,693)	(30,693)	114,039	36,606

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								 X X X	... X X X ...

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				 X X X	 X X X

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 .....								.....	.....	.....	.....	.....	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
Exempt Money Market Mutual Funds																				
.. 262006885 .	DREYFUS GOVT PRIME MM .....	.....	...	12/31/2015	MELLON BANK		 622,936	.....	.....	.....	.....	.....	..... 622,936	.....	.....	... 0.500	 0.500	.. MON .	 0	.....
.. 60934N104 .	FEDERATED GOVT OBLIGATIONS FUND .....	.....	...	11/30/2015	FIFTH THIRD		 12,766	.....	.....	.....	.....	.....	..... 12,766	.....	.....	... 0.500	 0.500	.. MON .	 16	.....
8899999 Subtotal - Exempt Money Market Mutual Funds								 635,702	.....	.....	.....	... X X X ...	 635,702	.....	.....	. X X X	.. X X X ..	. X X X .	 17	.....
9199999 Total Short-Term Investments								 635,702	.....	.....	.....	... X X X ...	 635,702	.....	.....	. X X X	.. X X X ..	. X X X .	 17	.....

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

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

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures 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			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Huntington Bank					149,572		174,955,068	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 ..	149,572		174,955,068	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 ..	149,572		174,955,068	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 ..	149,572		174,955,068	X X X

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

1. January	167,878,266	4. April	207,813,070	7. July	206,388,104	10. October	208,582,670
2. February	195,495,808	5. May	202,480,103	8. August	221,465,137	11. November	196,429,800
3. March	200,263,503	6. June	203,720,382	9. September	207,645,817	12. December	174,955,068

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
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)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
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)	B	Statutory Deposit	3,401,390	3,400,136		
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)	X X X	X X X				
59.	TOTAL	X X X	X X X	3,401,390	3,400,136		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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