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ANNUAL STATEMENT

For the Year Ended December 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

GRANGE MUTUAL CASUALTY COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 14060 Employer's ID Number 31-4192970

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

Country of Domicile United States

Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street (Street and Number or P.O. Box), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
JOHN PAUL MCCAFFREY	EVP & CFO		

OTHER OFFICERS

MICHELLE RENEE BENZ	EVP - CHIEF SALES, MARKETING, & STRATEGY OFFICER	DOREEN YVONNE DELANEY	EVP - CHIEF OPERATIONS OFFICER
JOHN HOAGLAND NORTH #	EVP - PRESIDENT - PERSONAL LINES	LINDA MARKO ROUBINEK #	EVP - CHIEF CUSTOMER INTERACTIONS OFFICER
MICHAEL ANTHONY WINNER	EVP - PRESIDENT - COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT
ROBERT ENLOW HOYT	JOHN PAUL MCCAFFREY	MARY MARNETTE PERRY	MELVIN GEORGE PYE JR
THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD	

State of Ohio
County of Franklin ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of 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.

JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	JOHN PAUL MCCAFFREY EVP & CFO

Subscribed and sworn to before me this 22nd day of February, 2016

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

Teresa J. Burchwell, Notary Public
April 28, 2017

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	134,077,874	7.007	134,077,874		134,077,874	7.007
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	5,190,529	0.271	5,190,529		5,190,529	0.271
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	48,803,748	2.551	48,803,748		48,803,748	2.551
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	114,531,106	5.986	114,531,106		114,531,106	5.986
1.43 Revenue and assessment obligations	160,219,671	8.373	160,219,671		160,219,671	8.373
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	183,836	0.010	183,836		183,836	0.010
1.512 Issued or guaranteed by FNMA and FHLMC	13,798,433	0.721	13,798,433		13,798,433	0.721
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	104,104,283	5.441	104,104,283		104,104,283	5.441
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		0.000			0	0.000
1.523 All other	999,806	0.052	999,806		999,806	0.052
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	432,299,831	22.593	432,299,831		432,299,831	22.593
2.2 Unaffiliated non-U.S. securities (including Canada)	32,604,410	1.704	32,604,410		32,604,410	1.704
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	14,368,467	0.751	14,368,467		14,368,467	0.751
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	340,186,957	17.779	340,186,957		340,186,957	17.779
3.4 Other equity securities:						
3.41 Affiliated	225,649,125	11.793	225,647,125		225,647,125	11.793
3.42 Unaffiliated	3,092,525	0.162	3,092,525		3,092,525	0.162
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties	2,834,507	0.148	2,834,507		2,834,507	0.148
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	94,146,024	4.920	94,146,024		94,146,024	4.920
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	11,203,722	0.586	11,203,722		11,203,722	0.586
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	715,781	0.037	715,781		715,781	0.037
9. Securities Lending (Line 10, Asset Page reinvested collateral)	31,573,941	1.650	31,573,941	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	35,347,552	1.847	35,347,552	31,573,941	66,921,493	3.497
11. Other invested assets	107,495,941	5.618	107,495,941		107,495,941	5.618
12. Total invested assets	1,913,428,070	100.000	1,913,426,069	31,573,941	1,913,426,069	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		110,793,741
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	616,904	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	616,904
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	6,060,899	
	8.2 Totals, Part 3, Column 9	0	6,060,899
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		105,349,746
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		105,349,746

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,238,716
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		12,647
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		22,501
7.	Deduct amounts received on disposals, Part 3, Column 15		439,357
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,834,507
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		2,834,507
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,834,507

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		114,928,173
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2 Additional investment made after acquisition (Part 2, Column 9)	7,000,000	7,000,000
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	(2,243,807)	
5.2 Totals, Part 3, Column 9	(6,550,180)	(8,793,987)
6. Total gain (loss) on disposals, Part 3, Column 19		6,900,155
7. Deduct amounts received on disposals, Part 3, Column 16		12,538,400
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	0	
9.2 Totals, Part 3, Column 14	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	0	
10.2 Totals, Part 3, Column 11	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		107,495,941
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		107,495,941

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		1,562,374,306
2. Cost of bonds and stocks acquired, Part 3, Column 7		482,428,705
3. Accrual of discount		1,218,628
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(5,102,760)	
4.2 Part 2, Section 1, Column 15	385,047	
4.3 Part 2, Section 2, Column 13	(7,714,950)	
4.4 Part 4, Column 11	(31,597,040)	(44,029,703)
5. Total gain (loss) on disposals, Part 4, Column 19		31,526,053
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		390,874,076
7. Deduct amortization of premium		10,737,088
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	1,664,896	
9.2 Part 2, Section 1, Column 17	0	
9.3 Part 2, Section 2, Column 14	0	
9.4 Part 4, Column 13	131,327	1,796,223
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,630,110,602
11. Deduct total nonadmitted amounts		2,000
12. Statement value at end of current period (Line 10 minus Line 11)		1,630,108,602

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	153,466,830	148,835,130	154,584,738	133,214,413
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	153,466,830	148,835,130	154,584,738	133,214,413
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	49,872,445	53,546,186	51,920,976	45,740,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	118,179,802	124,583,515	121,857,862	107,380,000
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	259,390,405	268,995,353	264,971,691	244,769,167
	8. United States	404,241,555	416,346,101	417,686,749	346,732,773
Industrial and Miscellaneous and	9. Canada	9,126,198	9,313,558	9,428,253	8,917,000
Hybrid Securities (unaffiliated)	10. Other Countries	52,536,294	53,764,963	53,585,913	52,660,091
	11. Totals	465,904,047	479,424,621	480,700,914	408,309,863
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,046,813,528	1,075,384,806	1,074,036,182	939,413,443
PREFERRED STOCKS	14. United States	12,033,064	12,064,475	10,952,968	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	2,335,403	2,697,000	2,419,460	
	17. Totals	14,368,467	14,761,475	13,372,428	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	14,368,467	14,761,475	13,372,428	
COMMON STOCKS	20. United States	335,539,534	335,539,534	263,983,655	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	7,739,947	7,739,947	6,518,795	
	23. Totals	343,279,481	343,279,481	270,502,450	
Parent, Subsidiaries and Affiliates	24. Totals	225,649,125	225,649,125	42,128,318	
	25. Total Common Stocks	568,928,606	568,928,606	312,630,768	
	26. Total Stocks	583,297,073	583,690,081	326,003,196	
	27. Total Bonds and Stocks	1,630,110,601	1,659,074,887	1,400,039,378	

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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	4,009,010	44,848,027	62,195,523	25,977,635	16,436,635	153,466,830	14.7	153,658,302	14.9	153,466,830	
1.2 NAIC 2						0	0.0	0	0.0		
1.3 NAIC 3						0	0.0	0	0.0		
1.4 NAIC 4						0	0.0	0	0.0		
1.5 NAIC 5						0	0.0	0	0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	4,009,010	44,848,027	62,195,523	25,977,635	16,436,635	153,466,830	14.7	153,658,302	14.9	153,466,830	0
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		
2.2 NAIC 2						0	0.0	0	0.0		
2.3 NAIC 3						0	0.0	0	0.0		
2.4 NAIC 4						0	0.0	0	0.0		
2.5 NAIC 5						0	0.0	0	0.0		
2.6 NAIC 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1		12,026,615	37,845,830			49,872,445	4.8	59,512,463	5.5	49,872,445	
3.2 NAIC 2						0	0.0	0	0.0		
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	0	12,026,615	37,845,830	0	0	49,872,445	4.8	59,512,463	5.5	49,872,445	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	2,602,358	30,573,122	78,398,268	4,606,531	1,999,522	118,179,801	11.3	120,105,634	11.1	118,179,802	
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	2,602,358	30,573,122	78,398,268	4,606,531	1,999,522	118,179,801	11.3	120,105,634	11.1	118,179,802	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	16,874,695	85,904,627	136,368,041	17,752,484	2,490,558	259,390,405	24.8	310,397,937	28.1	258,990,405	400,000
5.2 NAIC 2						0	0.0	0	0.0		
5.3 NAIC 3						0	0.0	0	0.0		
5.4 NAIC 4						0	0.0	0	0.0		
5.5 NAIC 5						0	0.0	0	0.0		
5.6 NAIC 6						0	0.0	0	0.0		
5.7 Totals	16,874,695	85,904,627	136,368,041	17,752,484	2,490,558	259,390,405	24.8	310,397,937	28.1	258,990,405	400,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	18,388,892	61,910,179	52,378,939	21,475,997	4,896,986	159,050,993	15.2	178,217,222	16.5	117,088,019	41,962,973
6.2 NAIC 2	9,127,632	83,098,809	35,961,725	29,683,539	982,193	158,853,898	15.2	155,898,420	14.5	143,413,630	15,440,266
6.3 NAIC 3	4,947,906	52,807,901	37,303,106	2,007,281	4,846,588	101,912,782	9.7	50,578,761	4.7	77,268,646	24,644,135
6.4 NAIC 4	1,826,271	15,435,927	23,363,823	1,983,692		42,609,713	4.1	45,562,189	4.2	20,771,472	21,838,240
6.5 NAIC 5		2,131,957	1,087,507	257,200		3,476,664	0.3	4,892,128	0.5	756,614	2,720,050
6.6 NAIC 6						0	0.0	0	0.0		
6.7 Totals	34,290,701	215,384,773	150,095,100	55,407,709	10,725,767	465,904,050	44.5	435,148,720	40.3	359,298,381	106,605,664
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 41,874,955	235,262,570	367,186,601	69,812,647	25,823,701	739,960,474	70.7	XXX	XXX	697,597,501	42,362,973
9.2 NAIC 2	(d) 9,127,632	83,098,809	35,961,725	29,683,539	982,193	158,853,898	15.2	XXX	XXX	143,413,630	15,440,266
9.3 NAIC 3	(d) 4,947,906	52,807,901	37,303,106	2,007,281	4,846,588	101,912,782	9.7	XXX	XXX	77,268,646	24,644,135
9.4 NAIC 4	(d) 1,826,271	15,435,927	23,363,823	1,983,692	0	42,609,713	4.1	XXX	XXX	20,771,472	21,838,240
9.5 NAIC 5	(d) 0	2,131,957	1,087,507	257,200	0	(c) 3,476,664	0.3	XXX	XXX	756,614	2,720,050
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	57,776,764	388,737,164	464,902,762	103,744,359	31,652,482	(b) 1,046,813,531	100.0	XXX	XXX	939,807,863	107,005,664
9.8 Line 9.7 as a % of Col. 6	6.0	37.0	44.0	10.0	3.0	100.0	XXX	XXX	XXX	89.8	10.2
10. Total Bonds Prior Year											
10.1 NAIC 1	65,115,500	212,683,719	400,489,201	109,516,924	34,086,213	XXX	XXX	821,891,557	76.2	771,532,472	50,359,085
10.2 NAIC 2	19,930,739	44,693,012	66,427,234	21,747,741	3,099,693	XXX	XXX	155,898,420	14.5	139,943,962	15,954,458
10.3 NAIC 3	1,577,686	15,679,158	31,535,824	707,443	1,078,650	XXX	XXX	50,578,761	4.7	29,582,114	20,996,647
10.4 NAIC 4	2,218,891	15,529,427	27,082,608	0	731,263	XXX	XXX	45,562,189	4.2	23,198,503	22,363,687
10.5 NAIC 5	740,625	3,632,753	518,750	0	0	XXX	XXX	(c) 4,892,128	0.5	1,553,228	3,338,900
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	89,583,441	292,218,070	526,053,617	131,972,108	38,995,820	XXX	XXX	(b) 1,078,823,055	100.0	965,810,279	113,012,776
10.8 Line 10.7 as a % of Col. 8	8.0	27.0	49.0	12.0	4.0	XXX	XXX	100.0	XXX	90.0	10.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	38,351,195	220,996,560	351,350,096	62,950,162	23,949,488	697,597,501	66.6	771,532,472	71.5	697,597,501	XXX
11.2 NAIC 2	8,132,669	74,081,135	34,423,780	25,793,853	982,193	143,413,630	13.7	139,943,962	13.2	143,413,630	XXX
11.3 NAIC 3	2,658,145	46,925,482	22,463,181	591,500	4,630,338	77,268,646	7.4	29,582,114	3.4	77,268,646	XXX
11.4 NAIC 4	1,140,021	6,737,067	10,910,694	1,983,692		20,771,474	2.0	23,198,503	2.5	20,771,474	XXX
11.5 NAIC 5		425,232	331,382			756,614	0.1	1,553,228	0.1	756,614	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	50,282,030	349,165,476	419,479,133	91,319,207	29,562,019	939,807,865	89.8	965,810,279	90.7	939,807,865	XXX
11.8 Line 11.7 as a % of Col. 6	5.0	37.0	44.6	9.7	3.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.0	33.0	40.1	8.7	2.8	90.0	XXX	XXX	XXX	90.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	3,523,760	14,266,010	15,836,505	6,862,485	1,874,214	42,362,974	4.0	50,359,085	4.7	XXX	42,362,974
12.2 NAIC 2	994,963	9,017,674	1,537,944	3,889,685		15,440,266	1.5	15,954,458	1.3	XXX	15,440,266
12.3 NAIC 3	2,289,761	5,882,419	14,839,925	1,415,781	216,250	24,644,136	2.4	20,996,647	1.3	XXX	24,644,136
12.4 NAIC 4	686,250	8,698,861	12,453,129			21,838,240	2.1	22,363,687	1.7	XXX	21,838,240
12.5 NAIC 5		1,706,725	756,125	257,200		2,720,050	0.3	3,338,900	0.3	XXX	2,720,050
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	7,494,734	39,571,689	45,423,628	12,425,151	2,090,464	107,005,666	10.2	113,012,776	9.3	XXX	107,005,666
12.8 Line 12.7 as a % of Col. 6	7.0	37.0	42.4	11.6	2.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.7	3.8	4.3	1.2	0.2	10.0	XXX	XXX	XXX	XXX	10.0

(a) Includes $ 107,005,665 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 890,247 prior year of bonds with Z designations and $ 0 current year, $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

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

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

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 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,267,551	37,735,426	57,071,347	25,760,845	16,433,233	139,268,403	13.3	138,331,604	12.8	139,268,403	
1.2 Residential Mortgage-Backed Securities	1,741,459	7,112,600	5,124,175	216,790	3,402	14,198,427	1.4	15,326,698	1.4	14,198,427	
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	4,009,010	44,848,026	62,195,522	25,977,635	16,436,635	153,466,830	14.7	153,658,302	14.2	153,466,830	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		12,026,615	37,845,830			49,872,445	4.8	59,512,463	5.5	49,872,445	
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	0	12,026,615	37,845,830	0	0	49,872,445	4.8	59,512,463	5.5	49,872,445	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,602,358	30,573,122	78,398,268	4,606,531	1,999,522	118,179,801	11.3	120,105,634	11.1	118,179,802	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	2,602,358	30,573,122	78,398,268	4,606,531	1,999,522	118,179,801	11.3	120,105,634	11.1	118,179,802	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	4,657,008	40,977,843	98,563,063	9,063,456	2,240,909	155,502,279	14.9	197,289,543	18.3	155,102,279	400,000
5.2 Residential Mortgage-Backed Securities	12,217,687	44,926,783	37,804,978	8,689,028	249,650	103,888,126	9.9	113,108,394	10.5	103,888,126	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
5.5 Totals	16,874,695	85,904,626	136,368,041	17,752,484	2,490,559	259,390,405	24.8	310,397,937	28.8	258,990,405	400,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	34,290,700	214,384,966	150,095,099	55,407,708	10,725,768	464,904,241	44.4	432,352,131	40.1	359,298,382	105,605,859
6.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities		999,806				999,806	0.1	2,796,589	0.3		999,806
6.5 Totals	34,290,700	215,384,772	150,095,099	55,407,708	10,725,768	465,904,047	44.5	435,148,720	40.3	359,298,382	106,605,665
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	43,817,617	335,697,972	421,973,607	94,838,540	31,399,432	927,727,168	88.6	XXX	XXX	821,721,311	106,005,859
9.2 Residential Mortgage-Backed Securities	13,959,146	52,039,383	42,929,153	8,905,818	253,052	118,086,553	11.3	XXX	XXX	118,086,553	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	999,806	0	0	0	999,806	0.1	XXX	XXX	0	999,806
9.5 Totals	57,776,763	388,737,161	464,902,760	103,744,358	31,652,484	1,046,813,528	100.0	XXX	XXX	939,807,864	107,005,665
9.6 Lines 9.5 as a % Col. 6	5.5	37.1	44.4	9.9	3.0	100.0	XXX	XXX	XXX	89.8	10.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations	72,462,486	242,510,834	480,566,262	114,721,879	37,329,913	XXX	XXX	947,591,374	87.8	836,125,196	111,466,178
10.2 Residential Mortgage-Backed Securities	14,324,366	49,707,235	45,487,355	17,250,229	1,665,906	XXX	XXX	128,435,092	11.9	128,435,092	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	2,796,589	0	0	0	0	XXX	XXX	2,796,589	0.3	1,249,991	1,546,598
10.5 Totals	89,583,441	292,218,070	526,053,617	131,972,108	38,995,820	XXX	XXX	1,078,823,055	100.0	965,810,279	113,012,776
10.6 Line 10.5 as a % of Col. 8	8.3	27.1	48.8	12.2	3.6	XXX	XXX	100.0	XXX	89.5	10.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	36,322,884	297,126,090	376,549,980	82,413,389	29,308,968	821,721,311	78.5	836,125,196	77.5	821,721,311	XXX
11.2 Residential Mortgage-Backed Securities	13,959,146	52,039,384	42,929,153	8,905,818	253,052	118,086,553	11.3	128,435,092	11.9	118,086,553	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	1,249,991	0.1	0	XXX
11.5 Totals	50,282,030	349,165,474	419,479,133	91,319,207	29,562,020	939,807,864	89.8	965,810,279	89.5	939,807,864	XXX
11.6 Line 11.5 as a % of Col. 6	5.4	37.2	44.6	9.7	3.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.8	33.4	40.1	8.7	2.8	89.8	XXX	XXX	XXX	89.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	7,494,733	38,571,882	45,423,628	12,425,151	2,090,464	106,005,858	10.1	111,466,178	10.3	XXX	106,005,858
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities		999,806				999,806	0.1	1,546,598	0.1	XXX	999,806
12.5 Totals	7,494,733	39,571,688	45,423,628	12,425,151	2,090,464	107,005,664	10.2	113,012,776	10.5	XXX	107,005,664
12.6 Line 12.5 as a % of Col. 6	7.0	37.0	42.4	11.6	2.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.7	3.8	4.3	1.2	0.2	10.2	XXX	XXX	XXX	XXX	10.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,223,187	2,223,187	0	0	0
2. Cost of short-term investments acquired	2,400,480	2,400,480			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(30,866)	(30,866)			
6. Deduct consideration received on disposals	4,332,527	4,332,527			
7. Deduct amortization of premium	260,274	260,274			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
HOME OFFICE COMPLEX - 671 SOUTH HIGH		COLUMBUS	OH	01/31/1977	07/10/2014	146,846,566	0	94,102,727	67,200,000	5,702,224	0	0	(5,702,224)	0	5,513,760	6,396,689
APARTMENTS - 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	07/10/2014	273,678	0	43,298	450,000	0	0	0	0	0	8,950	84,900
0299999 - Properties occupied by the reporting entity - Administrative						147,120,244	0	94,146,025	67,650,000	5,702,224	0	0	(5,702,224)	0	5,522,710	6,481,589
0399999 - Total Properties occupied by the reporting entity						147,120,244	0	94,146,025	67,650,000	5,702,224	0	0	(5,702,224)	0	5,522,710	6,481,589
Properties held for the production of income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OH	05/15/2007	07/10/2014	6,537,930	0	5,132,923	5,502,000	169,118	0	0	(169,118)	0	744,988	638,192
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OH	05/15/2007	07/10/2014	7,735,528	0	6,070,798	7,598,000	189,557	0	0	(189,557)	0	1,479,093	520,316
0499999 - Properties held for the production of income						14,273,458	0	11,203,721	13,100,000	358,675	0	0	(358,675)	0	2,224,081	1,158,508
0699999 Totals						161,393,702	0	105,349,746	80,750,000	6,060,899	0	0	(6,060,899)	0	7,746,791	7,640,097

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	02/23/2015	PRATER ENGINEERING	350	0	350	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	04/20/2015	BRUNER CORPORATION	3,750	0	3,750	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/05/2015	BROCON CONSTRUCTION	20,654	0	20,654	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/08/2015	JOHNSON CONTROLS, INC.	23,488	0	23,488	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/12/2015	MJB ELECTRIC SERVICE	4,173	0	4,173	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/20/2015	S A COMUNALE COMPANY	4,424	0	4,424	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/27/2015	BROCON CONSTRUCTION	33,751	0	33,751	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/27/2015	JOHNSON CONTROLS, INC.	31,083	0	31,083	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/04/2015	KOORSEN SECURITY	3,500	0	3,500	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/04/2015	FORMWARE, INC.	8,900	0	8,900	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/10/2015	BROCON CONSTRUCTION	1,838	0	1,838	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/12/2015	BHDP ARCHITECTURE	7,798	0	7,798	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/12/2015	BRUNER CORPORATION	16,011	0	16,011	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/16/2015	SURFACEQUEST	4,600	0	4,600	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/16/2015	JOHNSON CONTROLS, INC.	9,669	0	9,669	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/18/2015	CBRE, INC.	9,587	0	9,587	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/30/2015	BROCON CONSTRUCTION	550	0	550	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/06/2015	BROCON CONSTRUCTION	17,771	0	17,771	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/06/2015	MJB ELECTRIC SERVICE	15,666	0	15,666	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/09/2015	KOORSEN SECURITY	2,680	0	2,680	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/10/2015	MID-CITY ELECTRIC	10,000	0	10,000	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/13/2015	SPEER MECHANICAL	54,470	0	54,470	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/16/2015	SURFACEQUEST	9,693	0	9,693	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/20/2015	ACCENT DRAPERIES	4,042	0	4,042	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/24/2015	SPECTRA	15,638	0	15,638	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/29/2015	BROCON CONSTRUCTION	16,403	0	16,403	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/06/2015	BHDP ARCHITECTURE	1,817	0	1,817	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/07/2015	VFP FIRE SYSTEMS	6,700	0	6,700	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/21/2015	MJB ELECTRIC SERVICE	19,100	0	19,100	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/21/2015	SPEER MECHANICAL	8,200	0	8,200	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/21/2015	SURFACEQUEST	4,200	0	4,200	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/26/2015	SCHINDLER ELEVATOR COMPANY	98,437	0	98,437	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/27/2015	VFP FIRE SYSTEMS	2,600	0	2,600	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/28/2015	SPECTRA	3,883	0	3,883	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/17/2015	BRUNER CORPORATION	48,520	0	48,520	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/05/2015	BHDP ARCHITECTURE	18,150	0	18,150	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/06/2015	BROCON CONSTRUCTION	6,583	0	6,583	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/28/2015	SCHINDLER ELEVATOR COMPANY	18,983	0	18,983	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/04/2015	BROCON CONSTRUCTION	716	0	716	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/05/2015	BRUNER CORPORATION	10,940	0	10,940	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/11/2015	SCHINDLER ELEVATOR COMPANY	9,618	0	9,618	0
BREWERS YARD OFFICE I - 585 SOUTH FRONT	COLUMBUS	OH	06/01/2015	MJB ELECTRIC SERVICE	27,966	0	27,966	0
0199999 - Acquired by purchase					616,904	0	616,904	0
0399999 Totals					616,904	0	616,904	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
7003706		Darby	PA		06/26/2007	6.350	42,642						75,000	12/31/2011
7003811		Walled Lake	MI		06/26/2007	2.625	97,798						177,000	12/31/2011
13811971		Woodbridge	VA		06/26/2007	3.000	145,711						325,000	12/31/2013
13812201		Bristow	VA		06/26/2007	3.000	221,142						320,000	12/31/2013
13813175		Marysville	OH		06/26/2007	2.875	73,908						153,000	12/31/2013
13813209		Madison Heights	MI		06/26/2007	2.875	73,371						41,000	12/31/2013
13813399		St. Clairsville	OH		06/26/2007	1.750	254,766						95,000	12/31/2013
13814249		Ferndale	MI		06/26/2007	2.875	61,081						53,000	12/31/2013
13814314		Northville	MI		06/26/2007	2.875	284,275						469,000	12/31/2013
13814454		Gosport	IN		06/26/2007	6.000	54,125						101,000	12/31/2013
13814652		Springfield	OH		06/26/2007	2.875	59,444						52,000	12/31/2013
13814918		Forester Township	MI		06/26/2007	2.875	17,750						37,000	12/31/2013
13815832		Swartz Creek	MI		06/26/2007	5.875	65,084						83,000	12/31/2013
13815899		Lansing	MI		06/26/2007	2.875	60,401						78,000	12/31/2013
13816475		Ironton	OH		06/26/2007	2.875	103,630						106,000	12/31/2013
13817671		Clarkston	MI		06/26/2007	2.875	296,978						508,000	12/31/2013
13817929		Lansing	MI		06/26/2007	2.875	62,003						39,000	12/31/2013
13818588		Estero	FL		06/26/2007	2.875	147,847						131,000	12/31/2013
13818661		Washington Township	MI		06/26/2007	2.875	330,371						512,000	12/31/2013
13818869		Warren	MI		06/26/2007	2.875	40,030						32,000	12/31/2013
13818877		Warren	MI		06/26/2007	2.875	41,550						26,000	12/31/2013
13818885		Warren	MI		06/26/2007	2.875	41,043						28,000	12/31/2013
13818893		Warren	MI		06/26/2007	2.875	40,030						24,000	12/31/2013
13818901		Warren	MI		06/26/2007	2.875	40,030						23,000	12/31/2013
13818919		Warren	MI		06/26/2007	2.875	40,030						20,000	12/31/2013
13818927		Warren	MI		06/26/2007	2.875	39,523						20,000	12/31/2013
13818968		Warren	MI		06/26/2007	2.875	40,030						27,000	12/31/2013
13818976		Warren	MI		06/26/2007	2.875	39,523						20,000	12/31/2013
13818984		Warren	MI		06/26/2007	2.875	39,016						27,000	12/31/2013
13819008		Columbus	OH		06/26/2007	2.875	50,467						50,000	12/31/2013
13819230		Lansing	MI		06/26/2007	2.875	120,512						126,000	12/31/2013
13820253		Etna Green	IN		06/26/2007	6.625	110,396						94,000	12/31/2013
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							3,134,507	0	0	0	0	0	3,872,000	XXX
0899999 - Total Mortgages in Good Standing (sum of 0199999 through 0799999)							3,134,507	0	0	0	0	0	3,872,000	XXX
3399999 Totals							3,134,507	0	0	0	0	0	3,872,000	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 Totals					XXX	0	0	0

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
13819016	WILLIAMSTON	MI		06/26/2007	10/31/2015	122,264	0	0	0	0	0	0	122,264	132,895	0	10,631	10,631
13818687	HOUGHTON LAKE	MI		06/26/2007	10/31/2015	136,502	0	0	0	0	0	0	136,502	148,372	0	11,870	11,870
0199999 - Mortgages closed by repayment						258,766	0	0	0	0	0	0	258,766	281,267	0	22,501	22,501
Mortgages with partial repayments																	
00000001	CENLAR	OH		06/26/2007	12/31/2015	139,614	0	12,140	0	0	12,140	0	151,754	151,754	0	0	0
00000002	COUNTRYWIDE	OH		06/26/2007	12/31/2015	5,829	0	507	0	0	507	0	6,336	6,336	0	0	0
0299999 - Mortgages with partial repayments						145,443	0	12,647	0	0	12,647	0	158,090	158,090	0	0	0
0599999 Totals						404,209	0	12,647	0	0	12,647	0	416,856	439,357	0	22,501	22,501

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000003-00-4	UPDATA VENTURE PARTNERS II, LP		RESTON	VA	UPDATA CAPITAL		09/30/2001	1	12,217	296,315	296,315	(66,446)	0	0	0	0	0	0	4.492
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II		NEW YORK	NY	DIRECT		06/03/2003	13	6,435,802	19,800,441	19,800,441	689,551	0	0	0	0	0	0	7.857
000001-00-8	DIAMOND-HILL INVESTMENT PARTNERS, LP		COLUMBUS	OH	DIRECT		06/03/2003	5	3,782,613	7,389,683	7,389,683	(356,226)	0	0	0	0	0	0	13.685
000004-01-0	Q-BLK APPRECIATION FUND II, LLC		SEATTLE	WA	DIRECT		08/31/2005	13	13,710,111	22,080,252	22,080,252	123,769	0	0	0	0	0	0	3.597
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGE TOWN	CYM	DIRECT		01/02/2013	10	62,000,000	57,929,250	57,929,250	(2,634,455)	0	0	0	0	2,171,492	0	0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated									85,940,743	107,495,941	107,495,941	(2,243,807)	0	0	0	0	2,171,492	0	XXX
4499999 - Subtotals - Unaffiliated									85,940,743	107,495,941	107,495,941	(2,243,807)	0	0	0	0	2,171,492	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									85,940,743	107,495,941	107,495,941	(2,243,807)	0	0	0	0	2,171,492	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated										
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGE TOWN	CYM	DIRECT	01/02/2013	10	0	7,000,000	0	0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	7,000,000	0	XXX
4499999 – Subtotals - Unaffiliated							0	7,000,000	0	XXX
4599999 – Subtotals - Affiliated							0	0	0	XXX
4699999 Totals							0	7,000,000	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000001-00-8	DIAMOND-HILL INVESTMENT PARTNERS, LP	COLUMBUS	OH	DIRECT	06/03/2003	05/01/2015	1,877,754	(960,778)	0	0	0	(960,778)	0	916,977	2,000,000	0	1,083,023	1,083,023	0
000004-01-0	Q-BLK APPRECIATION FUND II, LLC	SEATTLE	WA	DIRECT	08/31/2005	07/01/2015	2,938,874	(1,103,777)	0	0	0	(1,103,777)	0	1,835,098	3,000,000	0	1,164,902	1,164,902	0
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II	NEW YORK	NY	DIRECT	06/03/2003	07/01/2015	4,708,859	(3,123,099)	0	0	0	(3,123,099)	0	1,585,760	5,000,000	0	3,414,240	3,414,240	0
000002-00-6	STONEHENGE OPPORTUNITY FUND	COLUMBUS	OH	STONEHENGE HOLDINGS, INC.	08/31/2001	07/08/2015	0	0	0	0	0	0	0	0	38,400	0	38,400	38,400	0
000001-00-8	DIAMOND-HILL INVESTMENT PARTNERS, LP	COLUMBUS	OH	DIRECT	06/03/2003	10/01/2015	2,662,937	(1,362,526)	0	0	0	(1,362,526)	0	1,300,411	2,500,000	0	1,199,590	1,199,590	0
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							12,188,424	(6,550,180)	0	0	0	(6,550,180)	0	5,638,246	12,538,400	0	6,900,155	6,900,155	0
4499999 – Subtotals - Unaffiliated							12,188,424	(6,550,180)	0	0	0	(6,550,180)	0	5,638,246	12,538,400	0	6,900,155	6,900,155	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							12,188,424	(6,550,180)	0	0	0	(6,550,180)	0	5,638,246	12,538,400	0	6,900,155	6,900,155	0

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
31315P-YZ-6	FAMCA Call			1	1	1,799,460	96.4410	1,928,820	2,000,000	1,842,120		18,476			2.375	3.610	MN	7,785	47,500	08/21/2013	05/02/2023
3136G1-5V-7	FNMA Call			1	1	1,787,500	96.9830	1,939,660	2,000,000	1,847,612		34,459			2.250	4.096	JD	1,250	40,000	03/25/2014	12/21/2027
313771-AA-5	FHLB NC				1FE	510,230	102.2350	511,175	500,000	500,797		(1,715)			5.625	5.260	JD	1,406	28,125	09/04/2009	06/13/2016
31398A-JC-7	FNMA Call			1	1	1,000,000	106.3430	1,063,430	1,000,000	1,000,000					5.800	5.800	AO	10,956	58,000	07/23/2009	10/23/2037
912810-DW-5	United States Treasury Bond - OH	SD			1	1,222,055	102.4460	1,178,129	1,150,000	1,152,332		(6,035)			7.250	6.685	MN	10,765	83,375	09/26/1995	05/15/2016
912810-DX-3	United States Treasury Bond - OH/GA/VA	SD			1	515,125	105.7310	422,924	400,000	409,615		(10,582)			7.500	4.648	MN	3,874	30,000	01/30/2003	11/15/2016
912810-DX-3	United States Treasury Bond - OH/GA/VA				1	257,563	105.7310	211,462	200,000	204,807		(5,291)			7.500	4.648	MN	1,937	15,000	01/30/2003	11/15/2016
912810-FQ-6	United States Treasury Inflation Index B				1	2,335,244	181.2780	2,209,776	1,219,000	2,284,258	3,823	(36,614)			3.375	0.767	AO	11,748	53,252	11/12/2015	04/15/2032
912810-FR-4	United States Treasury Inflation Index B				1	10,020,740	143.4670	9,399,968	6,552,000	9,810,867	14,988	(151,106)			2.375	0.278	JJ	90,702	165,553	11/12/2015	01/15/2025
912810-FS-2	United States Treasury Inflation Index B				1	7,867,638	133.1540	7,579,115	5,692,000	7,858,560	22,952	(82,000)			2.000	0.427	JJ	63,018	100,636	11/12/2015	01/15/2026
912810-PV-4	United States Treasury Inflation Index B				1	5,365,594	124.0660	5,199,592	4,191,000	5,425,138	7,363	(48,321)			1.750	0.516	JJ	38,464	68,895	11/12/2015	01/15/2028
912810-PZ-5	United States Treasury Inflation Index B				1	8,549,118	131.2710	7,541,504	5,745,000	8,345,278	12,931	(137,868)			2.500	0.086	JJ	73,499	133,584	11/12/2015	01/15/2029
912810-QF-8	United States Treasury Inflation Index B				1	1,987,426	129.5030	2,108,304	1,628,000	2,049,162	4,154	(7,655)			2.125	1.384	FA	14,379	33,625	11/12/2015	02/15/2040
912810-QV-3	United States Treasury Inflation Index B				1	6,704,801	92.4860	6,057,855	6,550,000	6,799,444	8,399	88			0.750	0.804	FA	19,531	44,729	11/12/2015	02/15/2042
912810-RF-7	United States Treasury Inflation Index B				1	7,592,047	103.7900	7,009,973	6,754,000	7,584,627	27,384	(18,006)			1.375	0.963	FA	35,797	67,190	11/12/2015	02/15/2044
912828-B2-5	United States Treasury Inflation Index B				1	11,290,860	100.8100	10,977,171	10,889,000	11,352,152	60,282	(27,178)			0.625	0.337	JJ	32,046	50,786	11/12/2015	01/15/2024
912828-GD-6	United States Treasury Inflation Index B				1	2,207,971	120.8390	2,132,816	1,765,000	2,148,268	7,907	(55,319)			2.375	(0.694)	JJ	22,838	37,418	11/12/2015	01/15/2017
912828-GX-2	United States Treasury Inflation Index B				1	4,298,658	119.8570	4,085,925	3,409,000	4,127,986	7,621	(129,538)			2.625	(0.931)	JJ	47,438	86,180	11/12/2015	07/15/2017
912828-HN-3	United States Treasury Inflation Index B				1	11,300,200	117.0940	10,956,478	9,357,000	11,097,855	18,072	(213,174)			1.625	(0.586)	JJ	79,743	147,364	11/12/2015	01/15/2018
912828-JE-1	United States Treasury Inflation Index B				1	3,385,926	114.1970	3,322,000	2,909,000	3,372,818	23,905	(37,013)			1.375	(0.624)	JJ	20,380	19,491	11/12/2015	07/15/2018
912828-LA-6	United States Treasury Inflation Index B				1	6,651,544	118.1170	6,475,165	5,482,000	6,558,888	10,686	(114,514)			1.875	(0.245)	JJ	52,892	97,236	11/12/2015	07/15/2019
912828-MF-4	United States Treasury Inflation Index B				1	8,413,633	114.3930	7,909,146	6,914,000	8,209,783	6,952	(132,698)			1.375	(0.578)	JJ	48,302	77,376	11/12/2015	01/15/2020
912828-PC-8	United States Treasury OH/GA/WI	SD			1	1,227,188	103.9460	1,247,352	1,200,000	1,219,828		(3,806)			2.625	2.265	MN	4,067	31,500	01/15/2014	11/15/2020
912828-PP-9	United States Treasury Inflation Index B				1	13,601,395	112.2000	12,963,571	11,554,000	13,411,357	22,503	(156,855)			1.125	(0.210)	JJ	65,285	120,362	11/12/2015	01/15/2021
912828-SA-9	United States Treasury Inflation Index B				1	6,390,504	101.8970	6,301,308	6,184,000	6,454,843	12,455	4,876			0.125	0.237	JJ	3,752	6,877	11/12/2015	01/15/2022
912828-TE-0	United States Treasury Inflation Index B				1	5,550,912	100.2970	5,343,850	5,328,000	5,586,939	10,104	(13,750)			0.125	(0.090)	JJ	3,182	5,502	11/12/2015	07/15/2022
912828-UH-1	United States Treasury Inflation Index B				1	5,877,746	98.8060	5,768,299	5,838,000	5,947,694	10,442	6,731			0.125	0.286	JJ	3,474	6,396	11/12/2015	01/15/2023
912828-XL-9	United States Treasury Inflation Index B				1	2,672,367	97.1280	2,647,703	2,726,000	2,665,376	(8,828)	1,837			0.375	0.647	JJ	4,736		11/12/2015	07/15/2025
0199999 - Bonds - U.S. Governments - Issuer Obligations						140,383,443	XXX	134,492,473	119,136,000	139,268,403	284,095	(1,322,569)	0	0	XXX	XXX	XXX	773,247	1,655,953	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36201M-NU-2	GNMA Pool 587303			2	1	48,120	112.1840	52,698	46,975	48,004		(55)			6.000	5.144	MON	235	2,819	10/21/2002	09/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202D-UH-2	GNMA II Pool 3284			2	1	69,976	111.5520	77,647	69,606	69,900		(22)			5.500	5.356	MON	319	3,828	09/09/2002	09/20/2032
36205G-AD-3	GNMA Pool 389804			2	1	65,962	111.0360	73,105	65,838	65,932		(6)			5.000	4.949	MON	274	3,292	01/27/2003	01/15/2033
38373Q-PY-1	GNR 2003-41 BX			2	1	652,430	107.8340	750,598	696,065	673,622		(10,257)			4.500	5.345	MON	2,610	31,323	12/10/2003	05/20/2033
38373S-W7-8	GNR 2003-35 TB			2	1	37,620	106.1750	39,968	37,644	37,580		(5)			4.250	4.258	MON	133	1,600	04/24/2003	03/16/2033
38374E-ZM-2	GNR 2003-116 JD			2	1	75,860	101.3050	77,860	76,857	76,482		(78)			5.000	5.249	MON	320	3,843	09/09/2008	11/20/2032
38374F-W6-7	GNR 2004-21 PC			2	1	92,466	101.5490	95,177	93,726	93,208		(121)			5.000	5.249	MON	391	4,686	09/04/2008	04/20/2033
38375C-AJ-9	GNR 2012-57 HK			2	1	2,192,622	102.5000	2,166,975	2,114,123	2,185,259		(83)			3.000	1.666	MON	5,285	63,424	09/24/2014	03/20/2039
38376V-SB-4	GNR 2010-21 NB			2	1	812,583	102.7770	816,767	794,702	798,397		(653)			4.500	4.162	MON	2,980	35,762	02/26/2010	01/20/2037
38376Y-FF-3	GNR 2010-46 CH			2	1	682,120	104.2980	671,861	644,174	674,377		3,597			4.000	1.600	MON	2,147	25,767	01/22/2014	03/20/2039
38376Y-TG-6	GNR 2010-43 QX			2	1	2,954,297	102.5900	3,077,704	3,000,000	2,979,533		10,455			3.000	3.246	MON	7,500	90,000	08/19/2011	02/20/2039
38377Q-BF-3	GNR 2011-26 PA			2	1	813,254	105.1330	811,507	771,886	809,162		2,992			4.000	2.312	MON	2,573	30,876	05/12/2014	07/20/2040
38378D-PC-3	GNR 2012-39 LP			2	1	2,062,063	100.4250	2,037,959	2,029,324	2,057,464		(4,451)			3.000	2.751	MON	5,073	60,880	12/16/2014	08/20/2039
38378G-CY-2	GNR 2012-134 EA			2	1	1,716,297	101.5670	1,663,151	1,637,493	1,698,549		18,864			3.000	1.925	MON	4,094	49,125	12/07/2012	11/20/2042
38378K-RS-0	GNR 2013-78 AG			2	1	1,925,625	96.4840	1,929,680	2,000,000	1,930,957		5,332			2.389	2.984	MON	3,981	23,886	06/04/2015	07/16/2043
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						14,201,295	XXX	14,342,657	14,078,413	14,198,427	0	25,510	0	0	XXX	XXX	XXX	37,916	431,109	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						154,584,738	XXX	148,835,130	133,214,413	153,466,830	284,095	(1,297,059)	0	0	XXX	XXX	XXX	811,163	2,087,062	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J-CW-0	Connecticut State Call			1	1FE	2,272,500	115.3640	2,307,280	2,000,000	2,171,346		(26,150)			5.000	3.369	MN	16,667	100,000	12/05/2011	11/01/2028
20772J-DJ-8	Connecticut State Call			1	1FE	578,085	116.3770	581,885	500,000	548,637		(7,476)			5.000	3.160	MN	4,167	25,000	11/09/2011	11/01/2026
246381-BZ-9	Delaware State NC				1FE	1,190,790	124.1090	1,241,090	1,000,000	1,150,114		(17,543)			5.000	2.790	FA	20,833	50,000	08/15/2013	08/01/2023
34153P-CK-2	Florida State Call			1	1FE	3,106,522	106.5180	3,131,629	2,940,000	3,004,424		(23,568)			5.000	4.084	JD	12,250	147,000	04/29/2011	06/01/2027
373384-F3-5	Georgia State NC				1FE	1,197,800	122.9060	1,229,060	1,000,000	1,151,568		(19,217)			5.000	2.640	FA	20,833	50,000	07/09/2013	02/01/2023
373384-FL-5	Georgia State Call			1	1FE	1,077,640	107.9320	1,079,320	1,000,000	1,018,071		(8,902)			5.000	4.010	JD	4,167	50,000	05/21/2008	12/01/2024
373384-HE-9	Georgia State Call			1	1FE	1,102,670	109.6730	1,096,730	1,000,000	1,055,737		(21,276)			5.000	2.680	JJ	25,000	50,000	09/25/2013	07/01/2028
419791-S5-8	Hawaii State Call			1	1FE	1,179,780	120.8550	1,208,550	1,000,000	1,139,263		(18,275)			5.000	2.750	MN	8,333	50,000	09/26/2013	11/01/2023
419791-Z5-0	Hawaii State Call			1	1FE	1,644,082	120.5800	1,766,497	1,465,000	1,610,331		(16,466)			5.000	3.499	FA	30,521	73,250	11/20/2013	08/01/2028
56052A-YB-6	Maine State NC				1FE	2,459,200	124.2920	2,485,840	2,000,000	2,395,701		(41,959)			5.000	2.390	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	Maryland State BAB-NC				1FE	1,000,000	109.4470	1,094,470	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
57582P-WK-2	Massachusetts State BAB			2	1FE	494,795	108.6500	543,250	500,000	496,896		451			4.200	4.320	JD	1,750	21,000	12/14/2010	12/01/2021
57582P-YC-8	Massachusetts State Call			1	1FE	3,197,679	117.7570	3,503,271	2,975,000	3,103,117		(21,454)			5.000	4.080	AO	37,188	148,750	03/31/2011	04/01/2025
604129-L2-0	Minnesota State Call			1	1FE	1,138,350	123.6660	1,236,660	1,000,000	1,109,672		(12,507)			5.000	3.350	FA	20,833	50,000	08/22/2013	08/01/2025
604129-RJ-7	Minnesota State Call			1	1FE	560,460	113.6580	568,290	500,000	525,755		(6,164)			5.000	3.550	MN	4,167	25,000	11/04/2009	11/01/2024
604129-YT-7	Minnesota State Call			1	1FE	1,730,190	118.0470	1,770,705	1,500,000	1,644,013		(22,481)			5.000	3.160	AO	18,750	75,000	12/21/2011	10/01/2030
604146-AR-1	Minnesota State Call			1	1FE	1,091,500	117.1320	1,171,320	1,000,000	1,068,696		(9,721)			5.000	3.742	MS	16,667	50,000	08/01/2013	03/01/2028
605580-DH-9	Mississippi State NC				1FE	3,057,065	120.8560	3,323,540	2,750,000	2,883,476		(19,727)			5.250	4.300	MN	24,063	144,375	04/06/2005	11/01/2021
646039-BC-0	New Jersey State NC				1FE	2,200,620	111.9050	2,238,100	2,000,000	2,064,995		(16,883)			5.250	4.241	JJ	52,500	105,000	06/07/2006	07/01/2019
649791-DM-9	New York State Call			1	1FE	3,565,830	117.7520	3,532,560	3,000,000	3,330,275		(58,959)			5.250	2.920	FA	59,500	157,500	10/20/2011	02/15/2025
68608U-TS-5	Oregon State Call			1	1FE	2,758,729	122.6400	2,851,380	2,325,000	2,687,767		(42,543)			5.000	2.710	FA	48,438	116,250	04/21/2014	08/01/2027
70914P-TU-6	Pennsylvania State Call			1	1FE	2,153,390	119.9820	2,039,694	1,700,000	2,039,958		(43,076)			5.000	2.020	AO	21,250	85,000	04/24/2013	04/01/2024
880541-RM-1	Tennessee State Call			1	1FE	2,302,300	119.4080	2,388,160	2,000,000	2,186,472		(29,059)			5.000	3.211	AO	25,000	100,000	10/13/2011	10/01/2025
882722-TK-7	Texas State Call			1	1FE	2,115,335	115.7370	2,297,379	1,985,000	2,056,194		(13,285)			5.000	4.160	AO	24,813	99,250	03/10/2011	10/01/2028
882723-TH-2	Texas State Call			1	1	310,869	105.4000	316,200	300,000	306,745		(4,125)			5.000	3.148	AO	3,750	15,000	03/18/2015	04/01/2033
882723-TJ-8	Texas State Call			1	1FE	725,362	105.5320	738,724	700,000	715,737		(9,624)			5.000	3.148	AO	8,750	35,000	03/18/2015	04/01/2033
93974C-8D-5	Washington State Call			1	1FE	1,062,007	122.0840	1,037,714	850,000	1,010,477		(19,433)			5.000	2.250	JJ	21,250	42,500	04/15/2013	07/01/2025
93974C-GJ-3	Washington State Call			1	1FE	1,330,088	111.1250	1,389,063	1,250,000	1,278,956		(8,623)			5.000	4.191	FA	26,042	62,500	05/06/2009	02/01/2026
93974C-Y9-5	Washington State Call			1	1FE	2,286,600	119.2510	2,385,020	2,000,000	2,231,040		(31,237)			5.000	3.050	FA	41,667	100,000	03/07/2014	08/01/2027
97705L-5A-1	Wisconsin State Call			1	1FE	1,157,810	120.0440	1,200,440	1,000,000	1,127,451		(18,146)			5.000	2.790	MN	8,333	50,000	03/20/2014	05/01/2025
97705L-U9-6	Wisconsin State Call			1	1FE	1,872,930	119.4910	1,792,365	1,500,000	1,759,559		(37,951)			5.000	2.070	MN	12,500	75,000	12/11/2012	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						51,920,976	XXX	53,546,186	45,740,000	49,872,445	0	(625,377)	0	0	XXX	XXX	XXX	646,229	2,295,375	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						51,920,976	XXX	53,546,186	45,740,000	49,872,445	0	(625,377)	0	0	XXX	XXX	XXX	646,229	2,295,375	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
03588E-4Q-3	Anne Arundel Cnty, Md BAB Call			1	1FE	1,258,728	110.9400	1,331,280	1,200,000	1,229,713		(6,175)			5.350	4.700	AO	16,050	64,200	10/28/2010	04/01/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05914F-VS-6	Baltimore Cnty, MD Call			1	1FE	596,715	118.1020	590,510	500,000	587,590		(8,912)			5.000	2.700	FA	10,417	15,139	12/15/2014	08/01/2037
079365-Z4-7	Bellevue, WA Call			1	1FE	1,175,880	121.0210	1,210,210	1,000,000	1,139,216		(16,595)			5.000	2.900	JD	4,167	50,000	09/26/2013	12/01/2024
085275-XV-2	Bernalillo County, New Mexico Call			1	1FE	528,080	106.4530	532,265	500,000	505,684		(3,399)			5.000	4.250	FA	10,417	25,000	06/13/2008	08/01/2021
150429-N3-8	Cedar Hill, TX Call			1	1FE	1,330,508	115.7210	1,342,364	1,160,000	1,290,702		(16,088)			5.000	3.217	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	Charlotte, NC Call			1	1FE	913,620	124.1840	931,380	750,000	889,644		(14,538)			5.000	2.550	JJ	18,750	37,500	04/21/2014	07/01/2026
172252-G6-9	Cincinnati, OH Call			1	1FE	271,340	114.8740	287,185	250,000	261,297		(2,287)			5.250	4.120	JD	1,094	13,125	04/04/2011	06/01/2024
179093-GC-7	Clackamas Cnty, OR Call			1	1FE	604,815	120.4060	602,030	500,000	594,714		(9,939)			5.000	2.500	JD	1,111	24,792	12/22/2014	06/15/2028
199491-6X-4	Columbus, OH Call			1	1FE	1,256,430	120.3510	1,203,510	1,000,000	1,179,092		(24,966)			5.000	2.090	FA	18,889	50,000	10/25/2012	02/15/2025
208418-TL-7	Conroe, TX Call			1	1FE	1,751,173	115.7290	1,764,867	1,525,000	1,702,967		(32,128)			5.000	2.555	FA	28,806	76,250	06/24/2014	02/15/2030
230579-VL-5	Cumberland Cnty, NC NC				1FE	1,788,690	116.3900	1,745,850	1,500,000	1,654,614		(31,366)			5.000	2.600	FA	31,250	75,000	06/24/2011	08/01/2020
235219-KK-7	Dallas, TX Call			1	1FE	1,179,830	120.6790	1,206,790	1,000,000	1,169,110		(10,720)			5.000	2.670	FA	18,889	25,000	05/28/2015	02/15/2027
235308-QR-7	Dallas, TX ISD BAB			1	1FE	2,236,877	116.6410	2,315,324	1,985,000	2,131,218		(24,957)			6.000	4.379	FA	44,993	119,100	05/25/2011	02/15/2026
244127-YQ-3	Deer Park, TX ISD-Call			1	1FE	1,193,500	115.6830	1,156,830	1,000,000	1,116,409		(21,012)			5.000	2.560	FA	18,889	50,000	02/23/2012	02/15/2027
246199-HQ-9	Delaware, OH Call			1	1FE	592,550	120.6090	603,045	500,000	587,766		(4,784)			5.000	2.860	JD	2,083	12,708	05/04/2015	12/01/2027
249002-AD-8	Denton, TX ISD-Call			1	1FE	2,455,440	118.1290	2,362,580	2,000,000	2,320,497		(44,199)			5.000	2.371	FA	37,778	100,000	10/17/2012	08/15/2028
249002-CX-2	Denton, TX ISD-Call			1	1FE	2,350,800	121.4370	2,428,740	2,000,000	2,334,427		(16,373)			5.000	2.900	FA	37,778	31,667	06/23/2015	08/15/2029
249164-LJ-1	Denver City & Cnty, CO BAB-Call			1	1FE	1,209,350	113.5590	1,135,590	1,000,000	1,130,994		(26,574)			5.650	2.600	FA	23,542	56,500	12/18/2012	08/01/2030
26371G-QW-3	Dublin, Ohio Call			1	1FE	839,235	120.0090	900,068	750,000	820,795		(8,210)			5.000	3.541	JD	3,125	37,500	08/15/2013	12/01/2025
266705-D8-2	Durham Cnty, NC NC				1FE	2,401,700	114.6510	2,293,020	2,000,000	2,193,077		(47,564)			5.000	2.351	MN	16,667	100,000	05/26/2011	11/01/2019
266778-EJ-4	Durham, NC BAB			1	1FE	580,028	109.0210	637,773	585,000	580,881		185			4.945	5.013	AO	7,232	28,928	10/19/2010	10/01/2030
280455-EA-0	Edgewood, OH Call			1	1FE	264,170	116.9370	292,343	250,000	261,153		(1,252)			5.000	4.291	JD	1,042	12,500	06/26/2013	12/01/2028
280659-TN-3	Edina, MN ISD ISD-NC				1FE	1,699,229	126.0480	1,745,765	1,385,000	1,686,161		(13,067)			5.000	2.330	FA	30,585		07/10/2015	02/01/2025
30382A-BG-6	Fairfax County, VA NC				1FE	2,430,460	124.2750	2,485,500	2,000,000	2,358,054		(41,429)			5.000	2.449	AO	25,000	100,000	03/21/2014	10/01/2023
304639-MY-0	Fairfield, OH BAB-Call			1	1FE	755,000	108.2460	817,257	755,000	755,000					5.540	5.540	JD	3,486	41,827	06/17/2010	12/01/2026
353172-W5-4	Franklin Cnty, OH Call			1	1FE	1,054,510	107.9380	1,079,380	1,000,000	1,026,679		(3,857)			5.000	4.482	JD	4,167	50,000	07/12/2007	12/01/2021
353172-X6-1	Franklin Cnty, OH Call			1	1FE	1,789,463	107.9380	1,888,915	1,750,000	1,762,688		(6,198)			5.000	4.600	JD	7,292	87,500	04/13/2011	12/01/2031
358776-CU-4	Frisco, TX Call			1	1FE	2,022,166	119.3090	2,171,424	1,820,000	1,978,843		(19,246)			5.000	3.600	FA	34,378	91,000	08/13/2013	02/15/2026
366155-XS-3	Garland, TX Call			1	1FE	2,212,980	113.3600	2,267,200	2,000,000	2,113,425		(25,154)			5.000	3.510	FA	37,778	100,000	10/20/2011	02/15/2029
403755-B3-4	Gwinnett County, GA NC				1FE	1,205,590	120.8500	1,208,500	1,000,000	1,153,699		(23,296)			5.000	2.280	FA	20,833	50,000	09/24/2013	02/01/2022
407756-K2-0	Hamilton, OH Call			1	1FE	1,639,153	111.6340	1,696,837	1,520,000	1,581,172		(14,532)			5.000	3.860	MN	12,667	76,000	09/21/2011	11/01/2025
412486-5B-4	Harford Cnty, MD BAB-Call			1	1FE	1,021,370	110.2380	1,102,380	1,000,000	1,010,933		(2,111)			5.375	5.100	JJ	26,875	53,750	06/01/2010	07/01/2026
414005-MV-7	Harris Cnty, TX NC				1FE	1,226,650	119.1650	1,191,650	1,000,000	1,137,084		(21,936)			5.000	2.430	AO	12,500	50,000	09/15/2011	10/01/2021
431614-TJ-5	Hilliard, OH Call			1	1FE	306,679	100.4070	286,160	285,000	285,000		(8,314)			5.000	1.770	JD	1,188	14,250	07/01/2013	12/01/2022
431621-LL-3	Hilliard, Ohio Call			1	1FE	614,054	104.1320	614,379	590,000	594,350		(4,570)			5.000	4.170	JD	2,458	29,500	05/05/2011	12/01/2027
431621-PB-1	Hilliard, Ohio Call			1	1FE	541,730	117.0750	585,375	500,000	526,383		(3,881)			5.000	3.990	JD	2,083	25,000	09/21/2011	12/01/2028
435236-JR-6	Holland, MI Call			1	1FE	3,123,873	118.0670	3,187,809	2,700,000	3,065,481		(37,791)			5.000	3.141	MN	22,500	135,000	05/22/2014	05/01/2027
438670-F4-8	Honolulu, HI Call			1	1FE	2,315,800	118.2040	2,364,080	2,000,000	2,258,587		(33,731)			5.000	2.900	MN	16,667	100,000	04/10/2014	11/01/2028
443524-UQ-4	Huber Heights, OH BAB			1	1FE	700,000	107.8410	754,887	700,000	700,000					5.010	5.010	JD	2,923	35,070	10/27/2010	12/01/2025
485429-UA-0	Kansas State NC				1FE	1,205,236	117.7270	1,206,702	1,025,000	1,152,111		(22,001)			5.000	2.501	MN	8,542	51,250	07/03/2013	05/01/2021
485429-UK-8	Kansas State Call			1	1FE	1,565,333	113.5670	1,646,722	1,450,000	1,533,585		(13,647)			5.000	3.812	JD	6,042	72,500	08/05/2013	06/01/2026
492692-PW-2	Kettering, OH Sch Dist, NC				1FE	1,146,990	126.6100	1,266,100	1,000,000	1,134,710		(5,905)			5.250	4.090	JD	4,375	52,500	11/12/2013	12/01/2031
49474E-S9-5	King Cnty, WA Call			1	1FE	1,457,406	111.6510	1,507,289	1,350,000	1,393,590		(13,457)			5.000	3.850	JJ	33,750	67,500	11/09/2010	01/01/2030
494791-RB-4	King Cnty, WA Call			1	1FE	3,438,540	117.7690	3,533,070	3,000,000	3,400,946		(37,594)			5.000	3.264	JD	12,500	135,000	11/25/2014	12/01/2030
495260-C9-0	King Cnty, WA NC				1FE	1,200,430	122.4630	1,224,630	1,000,000	1,188,763		(11,667)			5.000	2.370	JD	4,167	22,778	05/15/2015	12/01/2023
497476-WX-5	Kirkland, WA BAB			1	1FE	1,116,563	111.6820	1,256,423	1,125,000	1,118,501		434			5.100	5.170	JD	4,781	57,375	12/08/2010	12/01/2026
498531-CR-1	Klein, TX Indept Sch Dist Call			1	1FE	582,510	120.3470	601,735	500,000	566,293		(7,667)			5.000	3.030	FA	10,417	25,000	10/31/2013	08/01/2025
516825-HM-1	Laredo, TX NC				1FE	910,648	122.1000	946,275	775,000	904,631		(6,017)			5.000	2.981	FA	16,146	3,875	06/10/2015	08/01/2025
517840-A9-5	Las Vegas Valley, Nevada Call			1	1FE	1,053,720	101.9760	1,019,760	1,000,000	1,002,777		(6,496)			5.000	4.317	JD	4,167	50,000	06/01/2006	06/01/2021
522777-HB-0	Lebanon, OH CSD-Call			1	1FE	1,077,890	113.8160	1,138,160	1,000,000	1,060,307		(10,929)			5.250	3.890	JD	4,375	52,500	05/02/2014	12/01/2043
545896-7Q-9	Loudoun Cnty, VA Call			1	1FE	964,631	120.5950	1,025,058	850,000	938,665		(11,236)			5.000	3.300	JD	3,542	42,500	08/16/2013	12/01/2025
548253-V2-6	Lower Merion Twp, PA BAB			1	1FE	1,011,670	106.5560	1,065,560	1,000,000	1,006,833		(1,155)			5.450	5.294	JJ	25,131	54,500	04/20/2011	01/15/2031
562333-FV-1	Manchester, NH BAB-Call			1	1FE	499,500	109.7380	548,690	500,000	499,622		24			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
564386-FK-1	Mansfield, TX ISD-Call			1	1FE	1,810,470	117.0320	1,755,480	1,500,000	1,708,880		(31,169)			5.000	2.530	FA	28,333	75,000	07/19/2012	02/15/2028
567643-PX-3	Marietta, GA Call			1	1FE	1,475,575	114.9880	1,512,092	1,315,000	1,386,022		(16,252)			5.000	3.540	JJ	32,875	65,750	12/04/2009	01/01/2025
574463-KN-4	Marysville, OH Call			1	1FE	761,617	115.0970	788,414	685,000	729,438		(8,135)			5.000	3.550	JD	2,854	34,250	10/13/2011	12/01/2021

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574480-NW-5	Marysville, OH Call			1	1FE	1,735,964	114.7090	1,634,603	1,425,000	1,647,970		(29,153)			5.000	2.520	JD	5,938	71,250	11/16/2012	12/01/2027
577285-Z8-5	Maui Cnty, HI Taxable			1	1FE	1,124,580	109.0750	1,090,750	1,000,000	1,069,190		(13,975)			5.947	4.213	JD	4,956	59,470	10/03/2011	06/01/2030
597589-AK-6	Midland, MI NC				1FE	1,204,240	122.2800	1,222,800	1,000,000	1,193,126		(11,114)			5.000	2.650	MN	8,333	22,222	04/24/2015	05/01/2025
602366-RX-6	Milwaukee, WI Call			1	1FE	1,847,693	119.1110	1,995,109	1,675,000	1,811,611		(15,825)			5.000	3.724	MN	10,701	83,750	08/26/2013	05/15/2026
602409-GN-8	Milwaukee, WI Call			1	1FE	1,351,371	110.7490	1,434,200	1,295,000	1,312,854		(5,972)			5.000	4.461	AO	16,188	64,750	08/14/2008	10/01/2025
609558-7C-9	Monmouth Cnty, NJ BAB				1FE	750,000	106.5760	799,320	750,000	750,000					4.200	4.200	JD	2,625	31,500	12/02/2010	12/01/2020
613579-X6-3	Montgomery Cnty, PA Call			1	1FE	49,549	116.0510	52,223	45,000	48,529		(597)			5.400	3.740	AO	608	2,430	04/10/2014	10/01/2030
613579-Z5-3	Montgomery Cnty, PA Call			1	1FE	1,963,132	111.5860	2,181,506	1,955,000	1,961,412		(1,032)			5.400	5.328	AO	26,393	105,570	04/10/2014	10/01/2030
613664-4J-7	Montgomery Cnty, TN Call			1	1FE	1,995,455	119.2590	2,087,033	1,750,000	1,904,405		(21,787)			5.000	3.420	AO	21,875	87,500	07/19/2011	04/01/2025
622625-JA-0	Mount Pleasant, SC NC				1FE	2,046,880	124.2920	2,063,247	1,660,000	1,988,501		(34,834)			5.000	2.390	JD	6,917	83,000	04/16/2014	06/01/2024
644800-V5-0	New Hanover Cnty, NC Call			1	1FE	1,342,080	114.1890	1,370,268	1,200,000	1,299,691		(8,408)			5.000	3.950	FA	25,000	60,000	06/21/2010	08/01/2025
64966K-G8-0	New York, NY Prerefunded			1	1FE	24,843	101.1230	25,281	25,000	24,870		11			5.000	5.071	AO	313	1,250	07/08/2013	04/01/2025
649902-3Y-7	New York St Call			1	1FE	2,198,660	116.1540	2,323,080	2,000,000	2,115,110		(19,645)			5.000	3.771	MS	29,444	100,000	06/20/2011	03/15/2027
649902-NE-9	New York St Dorm Auth, Call			1	1FE	1,089,410	108.5340	1,085,340	1,000,000	1,027,251		(11,648)			5.000	3.700	MS	14,722	50,000	03/08/2010	03/15/2025
668180-DK-5	Northwestern OH LSD BAB			1	1FE	1,023,450	112.2620	1,122,620	1,000,000	1,013,489		(2,259)			6.875	6.550	JD	5,729	68,750	12/13/2010	12/01/2038
680616-A8-2	Olentangy LSD Ohio Call			1	1FE	1,201,290	120.8740	1,208,740	1,000,000	1,187,258		(14,032)			5.000	2.731	JD	4,167	36,250	02/11/2015	12/01/2029
680616-RM-3	Olentangy LSD Ohio Call			1	1FE	1,043,540	104.1320	1,041,320	1,000,000	1,005,232		(5,484)			5.000	4.410	JD	4,167	50,000	11/15/2007	12/01/2024
717087-TB-6	Pflugerville, TX Call			1	1FE	2,277,951	117.0890	2,294,944	1,960,000	2,221,596		(35,752)			5.000	2.768	FA	40,833	98,000	05/22/2014	08/01/2027
719780-LV-8	Pickerington, Ohio Call			1	1FE	525,945	107.9380	539,690	500,000	517,817		(1,233)			5.000	4.581	JD	2,083	25,000	05/13/2008	12/01/2026
736679-UM-1	Portland, OR NC				1FE	2,394,340	113.3100	2,266,200	2,000,000	2,263,626		(74,473)			5.000	1.100	JD	4,444	100,000	03/18/2014	06/15/2019
736679-VQ-1	Portland, OR NC				1FE	1,378,046	124.8970	1,411,336	1,130,000	1,364,144		(13,902)			5.000	2.290	JD	2,511	30,290	06/08/2015	06/15/2024
76541V-MP-9	Richmond, VA Call			1	1FE	2,304,720	119.9130	2,398,260	2,000,000	2,242,387		(29,728)			5.000	3.100	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	Richmond, VA Call			1	1FE	1,845,960	122.7540	1,841,310	1,500,000	1,810,967		(34,421)			5.000	2.211	MS	25,000	51,667	12/22/2014	03/01/2025
774217-4W-0	Rockville, MD Taxable			1	1FE	1,999,400	102.8620	2,057,240	2,000,000	1,999,522		14			4.375	4.377	JD	7,292	87,500	10/18/2011	06/01/2036
815628-FW-7	Sedgwick County, KS Call			1	1FE	1,811,930	117.2700	1,764,914	1,505,000	1,723,346		(29,156)			5.000	2.639	AO	18,813	75,250	11/13/2012	10/01/2030
830201-MG-1	Skagit Cnty, WA Call			1	1FE	1,980,368	119.0840	1,982,749	1,665,000	1,952,199		(27,941)			5.000	2.800	JD	6,938	82,788	12/23/2014	12/01/2030
879709-N6-6	Tempe, AZ BAB-Call			1	1FE	1,140,991	109.8140	1,218,935	1,110,000	1,126,007		(3,069)			5.719	5.354	JJ	31,740	63,481	06/22/2010	07/01/2030
889278-VR-5	Toledo, OH Call			1	1FE	1,235,057	122.0060	1,287,163	1,055,000	1,231,770		(3,287)			5.000	3.031	JD	4,396	6,740	09/24/2015	12/01/2026
914641-V6-9	University of Nebraska Call			1	1FE	1,114,080	117.9060	1,179,060	1,000,000	1,085,052		(12,568)			5.000	3.420	JJ	25,000	50,000	08/14/2013	07/01/2025
95736U-YK-4	Westchester County, NY Call			1	1FE	1,269,650	120.6530	1,206,530	1,000,000	1,189,491		(25,792)			5.000	2.000	AO	10,556	50,000	10/25/2012	10/15/2025
969173-JA-2	Williard, OH CSD BQ NC				1FE	898,672	110.0630	880,504	800,000	831,778		(7,242)			5.750	4.629	JD	3,833	46,000	04/16/2004	12/01/2019
969887-T9-9	Williamson Cnty, TX Call			1	1FE	2,415,040	123.8770	2,477,540	2,000,000	2,392,854		(22,186)			5.000	2.571	FA	37,778	31,111	05/27/2015	02/15/2026
971567-NN-8	Wilmington, DE Call			1	1FE	2,556,684	114.3800	2,676,492	2,340,000	2,465,974		(23,332)			5.000	3.771	MN	19,500	117,000	11/17/2011	11/01/2029
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						121,857,862	XXX	124,583,515	107,380,000	118,179,802	0	(1,373,662)	0	0	XXX	XXX	XXX	1,315,250	4,982,353	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						121,857,862	XXX	124,583,515	107,380,000	118,179,802	0	(1,373,662)	0	0	XXX	XXX	XXX	1,315,250	4,982,353	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-AN-0	Alabama Fed Aid Hwy Call			1	1FE	2,543,300	121.1020	2,603,693	2,150,000	2,527,148		(16,151)			5.000	2.714	MS	35,833	59,424	07/27/2015	09/01/2028
04048R-MM-5	Arizona Board of Regents Call			1	1FE	756,675	117.8750	760,294	645,000	749,734		(6,941)			5.000	3.021	JJ	16,125	7,525	03/26/2015	07/01/2036
041085-DE-8	Arkansas St Waste Wtr - NC				1FE	1,156,582	108.6980	1,168,504	1,075,000	1,088,189		(6,423)			5.500	4.821	JD	4,927	59,125	08/06/2001	12/01/2017
117068-EV-4	Brunswick Cnty, NC Call			1	1FE	1,195,710	123.9790	1,239,790	1,000,000	1,185,238		(10,472)			5.000	2.721	AO	12,500	17,222	05/14/2015	04/01/2026
120525-DS-6	Buncombe Cnty, NC Call			1	1FE	589,655	118.9160	594,580	500,000	578,305		(8,107)			5.000	2.890	JD	2,083	25,000	07/30/2014	06/01/2030
139372-QB-5	Cape Coral, FL Call			1	1FE	1,167,480	111.6610	1,116,610	1,000,000	1,147,644		(6,763)			5.000	3.750	AO	12,500	50,000	12/11/2012	10/01/2031
142523-BF-5	Carlisle-Sullivan, IN Sch Bldg- Call			1	1FE	2,100,260	106.4840	2,129,680	2,000,000	2,018,423		(11,340)			5.000	4.374	JJ	46,111	100,000	07/23/2007	01/15/2024
143294-FF-8	Carmel, IN Call			1	1FE	1,109,745	112.8270	1,184,684	1,050,000	1,079,322		(5,787)			5.000	4.311	JJ	26,250	52,500	03/03/2010	07/01/2026
155675-BX-8	Central Utah Wtr BAB-Call			1	1FE	812,398	108.9000	882,090	810,000	811,159		(237)			5.300	5.262	AO	10,733	42,930	06/01/2010	10/01/2027
181506-DS-2	Clark-Pleasant, IN Call			1	1FE	1,546,132	115.6990	1,619,786	1,400,000	1,488,846		(14,198)			5.000	3.721	JJ	32,278	70,000	08/26/2011	07/15/2024
196707-KW-2	Colorado State Sink			2	1FE	2,392,460	120.3690	2,407,380	2,000,000	2,360,558		(12,742)			5.000	3.681	MS	33,333	100,000	05/29/2013	03/01/2035
19679H-BW-1	Colorado Water Resources Call			1	1FE	1,292,715	100.4070	1,199,864	1,195,000	1,195,000					5.000	3.971	MS	19,917	59,750	01/06/2005	09/01/2019
20774Y-PT-8	Connecticut St Health & Edl Fa Call			1	1FE	562,760	118.6720	593,360	500,000	550,993		(5,564)			5.000	3.500	MN	4,167	25,000	10/31/2013	11/01/2027
240130-AS-3	Daytona Beach, FL Call			1	1FE	1,982,868	112.9310	2,162,629	1,915,000	1,954,611		(6,784)			5.000	4.540	FA	39,896	95,750	06/08/2011	02/01/2026
240523-UK-4	DeKalb County, GA Call			1	1FE	1,082,760	124.0730	1,085,639	875,000	1,061,113		(8,002)			5.250	3.554	AO	11,484	45,938	03/13/2013	10/01/2032
25483V-KK-9	District of Columbia Call			1	1FE	2,633,882	116.9170	2,525,407	2,160,000	2,498,815		(44,310)			5.000	2.514	JD	9,000	108,000	11/08/2012	12/01/2027

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
341602-YK-0	Florida State Call			1	1FE	1,056,420	101.4080	1,014,080	1,000,000	1,009,399		(4,396)			5.000	4.368	MS	16,667	50,000	11/03/2005	09/01/2020
346609-HK-9	Forsyth Cnty, GA Call			1	1FE	1,957,522	119.5990	1,985,343	1,660,000	1,916,718		(27,172)			5.000	2.880	AO	20,750	83,000	06/24/2014	04/01/2031
349288-CQ-1	Fort Wayne, IN Call			1	1FE	1,689,302	116.0030	1,728,445	1,490,000	1,622,484		(19,313)			5.000	3.371	FA	31,042	74,500	04/23/2012	02/01/2026
353186-7G-8	Franklin Cnty, OH Hosp Call			1	1FE	1,316,922	110.7410	1,428,559	1,290,000	1,307,931		(4,185)			5.000	4.600	MN	10,750	64,500	10/09/2013	11/01/2034
353186-8A-0	Franklin Cnty, OH Hosp Call			1	1FE	1,240,275	111.2610	1,390,763	1,250,000	1,240,909		168			5.000	5.051	MN	7,986	62,500	06/08/2011	11/15/2041
360066-NN-0	Fulton County, GA Call			1	1FE	1,183,580	117.7190	1,177,190	1,000,000	1,136,979		(17,461)			5.000	2.829	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	Grand Island, NE Call			1	1FE	2,641,048	116.9270	2,747,785	2,350,000	2,588,388		(25,735)			5.000	3.519	FA	44,389	117,500	11/20/2013	08/15/2027
407288-XY-0	Hamilton County, Ohio BAB			2	1FE	1,007,610	108.2110	1,082,110	1,000,000	1,006,796		(188)			5.370	5.314	JD	4,475	53,700	10/19/2010	12/01/2035
414152-LH-9	Harris Cnty, TX Call			1	1	3,345,750	110.5350	3,316,050	3,000,000	3,101,334		(24,267)			5.500	4.510	AO	41,250	165,000	01/09/2003	10/01/2019
41422E-ES-8	Harris County, TX Call			1	1FE	1,191,690	121.4390	1,214,390	1,000,000	1,165,137		(16,197)			5.000	2.870	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	Honolulu City, HI NC			1	1FE	1,208,980	123.8880	1,238,880	1,000,000	1,201,738		(7,242)			5.000	2.588	JJ	19,306		07/31/2015	07/01/2026
442435-5J-8	Houston, TX NC				1FE	1,203,320	119.3010	1,193,010	1,000,000	1,164,737		(26,165)			5.000	2.011	MN	6,389	50,000	06/24/2014	11/15/2021
442435-F6-5	Houston, TX Call			1	1FE	2,252,016	117.4050	2,353,970	2,005,000	2,191,131		(28,323)			5.000	3.250	MN	12,810	100,250	10/18/2013	11/15/2026
442435-YV-9	Houston, TX Call			1	1FE	1,749,930	114.5290	2,004,258	1,750,000	1,749,930					5.000	5.000	MN	11,181	87,500	04/14/2011	11/15/2033
45129W-JK-7	Idaho Housing & Finance Assn Call			1	1FE	1,214,351	111.0340	1,232,477	1,110,000	1,155,346		(11,708)			5.250	4.000	JJ	26,871	58,275	06/28/2010	07/15/2025
454624-QL-4	Indiana Bd Bk Call			1	1FE	708,099	102.7750	683,454	665,000	669,273		(7,096)			5.125	4.000	FA	14,201	34,081	12/15/2009	08/01/2023
46257T-AR-0	Iowa State Call			1	1FE	2,577,034	111.7170	2,753,824	2,465,000	2,516,895		(13,809)			5.000	4.330	JD	10,271	123,250	04/11/2011	06/01/2026
485424-PT-6	Kansas Dept. of Transportation Call			1	1FE	900,270	121.2780	909,585	750,000	885,029		(13,649)			5.000	2.660	MS	12,500	40,729	11/14/2014	09/01/2030
49151E-7W-7	Kentucky State Ppty & Bldg Call			1	1FE	2,137,000	115.4400	2,308,800	2,000,000	2,084,012		(13,116)			5.000	4.149	FA	41,667	100,000	08/25/2011	08/01/2029
491552-ZL-2	Kentucky St Turnpike Auth Call			1	1FE	3,208,408	119.1860	3,301,452	2,770,000	3,144,631		(43,971)			5.000	2.975	JJ	69,250	138,500	07/10/2014	07/01/2028
514271-AR-6	Lancaster, OH Wtr-Call			1	1FE	1,484,041	112.3290	1,460,277	1,300,000	1,421,496		(18,339)			5.000	3.250	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	Lincoln, Nebraska Electric System-Call			1	1FE	1,153,680	119.4500	1,194,500	1,000,000	1,147,693		(5,987)			5.000	3.210	MS	16,667	20,972	07/10/2015	09/01/2035
546589-PC-0	Louisville & Jefferson Cnty KY Call			1	1FE	1,057,800	108.9580	1,089,580	1,000,000	1,016,072		(6,308)			5.000	4.280	MN	6,389	50,000	05/30/2008	05/15/2023
546589-VM-1	Louisville & Jefferson Cnty KY Call			1	1FE	2,308,726	119.6270	2,314,782	1,935,000	2,272,268		(33,105)			5.000	2.770	MN	12,363	94,063	11/06/2014	05/15/2029
56045R-BU-2	Maine State Call			1	1FE	1,335,938	114.1480	1,284,165	1,125,000	1,261,094		(26,283)			5.000	2.338	MN	9,375	56,250	01/30/2013	11/01/2031
574218-GC-1	Maryland St Hlth & Hgr Ed-Call			1	1FE	1,589,816	115.0420	1,570,323	1,365,000	1,531,125		(22,883)			5.000	2.930	JJ	34,125	68,250	05/10/2013	07/01/2032
57586E-QK-0	Massachusetts St Call			1	1FE	1,065,240	115.3120	1,153,120	1,000,000	1,031,433		(7,177)			5.000	4.130	JD	2,222	50,000	11/16/2010	12/15/2031
576000-NG-4	Massachusetts St Call			1	1FE	1,820,894	119.6930	1,855,242	1,550,000	1,781,043		(31,650)			5.000	2.540	FA	29,278	77,500	09/23/2014	08/15/2029
576051-AV-8	Massachusetts State Call			1	1FE	2,329,762	115.6290	2,486,024	2,150,000	2,247,468		(19,062)			5.000	3.910	FA	44,792	107,500	05/10/2011	08/01/2028
576051-BQ-8	Massachusetts State Call			1	1FE	1,171,360	115.1100	1,151,100	1,000,000	1,100,806		(20,422)			5.000	2.650	FA	20,833	50,000	05/30/2012	08/01/2030
576051-DW-3	Massachusetts State Call			1	1FE	1,973,708	119.4960	2,097,155	1,755,000	1,915,353		(25,836)			5.000	3.200	FA	36,563	87,750	09/05/2013	08/01/2023
58400U-AN-7	Mecklenburg Cnty, NC Call			1	1FE	1,193,221	115.3910	1,234,684	1,070,000	1,141,960		(12,945)			5.000	3.521	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	Mesa, AZ NC				1FE	1,109,130	120.6390	1,206,390	1,000,000	1,050,933		(6,711)			5.000	4.099	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-J4-0	Met Govt Nash. & David. Cnty Call			1	1FE	1,045,520	113.7270	1,137,270	1,000,000	1,023,819		(4,688)			5.000	4.411	JJ	25,000	50,000	12/09/2010	07/01/2026
592098-L7-0	Met Govt Nash. & David. Cnty Call			1	1FE	1,231,590	121.5750	1,215,750	1,000,000	1,175,934		(21,149)			5.000	2.421	JJ	25,000	50,000	04/11/2013	07/01/2025
64469N-AG-4	New Hampshire St BAB				1FE	984,920	110.5960	1,105,960	1,000,000	988,871		869			4.984	5.132	MS	16,613	49,840	11/12/2010	09/01/2025
646065-Y6-3	New Jersey Ed Fac-Call			1	1FE	1,201,940	116.7720	1,167,720	1,000,000	1,136,527		(23,000)			5.000	2.340	JJ	25,000	50,000	01/30/2013	07/01/2034
64711N-HK-4	New Mexico Fin Auth Call			1	1FE	838,875	111.8570	838,928	750,000	785,743		(9,633)			5.250	3.750	JD	3,281	39,375	12/11/2009	06/01/2027
64972F-GU-4	New York, NY Call			1	1FE	1,071,840	102.1370	1,021,370	1,000,000	1,023,544		(6,201)			5.000	4.260	JD	2,222	50,000	10/19/2006	06/15/2019
64972H-UH-3	New York City, NY Call			1	1FE	1,177,080	115.6140	1,156,140	1,000,000	1,124,585		(17,075)			5.000	2.895	JJ	23,056	50,000	10/24/2012	07/15/2032
64986A-SN-2	New York St Enviornmental Facs Call			1	1FE	984,014	106.1720	987,400	930,000	939,466		(6,183)			5.000	4.270	JD	2,067	46,500	08/08/2007	06/15/2022
650028-PL-1	New York State Call			1	1FE	1,092,820	111.0930	1,110,930	1,000,000	1,038,356		(13,286)			5.000	3.500	MS	14,722	50,000	08/30/2011	03/15/2027
658546-QM-1	North Central, TX Health Fac, ETM			1	1	60,961	102.2100	61,326	60,000	60,036		(84)			5.750	5.600	JD	288	3,450	11/10/1999	06/01/2016
65854R-AZ-3	North Central, TX Call			1	1FE	2,764,326	118.3680	2,746,138	2,320,000	2,649,120		(44,903)			5.000	2.650	FA	43,822	116,000	05/14/2013	08/15/2025
65887P-NN-1	North Dakota St Call			1	1FE	2,280,269	122.1650	2,345,568	1,920,000	2,227,088		(31,855)			5.000	2.849	JD	8,000	96,000	04/15/2014	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65887P-RQ-0	North Dakota St Public Fin Auth-Call			1	1FE	3,129,996	124.5590	3,219,850	2,585,000	3,106,138		(23,858)			5.000	2.428	AO	32,313	25,132	07/10/2015	10/01/2025
661524-GK-8	North Penn, PA Wtr Auth-Call			1	1FE	1,956,605	116.3770	1,902,764	1,635,000	1,852,426		(34,151)			5.000	2.533	MN	13,625	81,750	11/08/2012	11/01/2028
662903-LB-7	North Texas Muni Wtr BAB-Direct pay			1	1FE	1,655,865	112.0600	1,736,930	1,550,000	1,599,053		(11,884)			6.003	5.046	MS	31,016	93,047	09/09/2010	09/01/2029
662903-MZ-3	North Texas Muni Wtr Call			1	1FE	956,735	117.0370	994,815	850,000	929,514		(11,429)			5.000	3.310	MS	14,167	42,500	07/22/2013	09/01/2026
665444-HM-0	Northern Muni Power, MN Call			1	1FE	531,015	107.2200	536,100	500,000	507,491		(3,518)			5.000	4.211	JJ	12,500	25,000	05/06/2008	01/01/2021
677555-Q3-1	Ohio State Economic Dev 144A-Taxable				1FE	400,000	99.6580	398,632	400,000	400,000					3.375	3.375	MJSD	1,125	13,500	09/20/2012	06/01/2022
677632-D3-2	Ohio State Univ Gen Recpts Call			1	1FE	956,024	120.6830	965,464	800,000	939,331		(13,589)			5.000	2.781	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	Ohio State Univ Gen Recpts BAB				1FE	1,000,000	112.4790	1,124,790	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
677704-ZX-9	Ohio University Gen Recpts Athens-Call			1	1FE	2,174,626	116.2000	2,207,800	1,900,000	2,108,145		(26,462)			5.000	3.220	JD	7,917	95,000	05/23/2013	12/01/2031
678657-KT-3	Oklahoma City, Oklahoma Call			1	1FE	1,135,340	119.7980	1,197,980	1,000,000	1,106,531		(12,286)			5.000	3.380	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-AM-4	Omaha, NE Call			1	1FE	2,503,874	115.6430	2,555,710	2,210,000	2,416,287		(30,457)			5.000	3.284	FA	46,042	110,500	08/01/2013	02/01/2028
682001-BX-9	Omaha, NE Call			1	1FE	1,197,700	122.0080	1,220,080	1,000,000	1,172,332		(18,906)			5.000	2.621	FA	20,833	46,528	08/08/2014	02/01/2027
686507-BW-3	Orlando, FL Call			1	1FE	1,208,489	110.9000	1,275,350	1,150,000	1,173,804		(6,682)			5.000	4.310	AO	14,375	57,500	04/07/2010	10/01/2029
71884A-SN-0	Phoenix, AZ Call			1	1FE	1,625,946	105.9870	1,621,601	1,530,000	1,547,190		(10,876)			5.000	4.219	JJ	38,250	76,500	07/23/2007	07/01/2018
751100-HP-6	Raleigh, NC Call			1	1FE	1,791,502	118.7470	1,941,513	1,635,000	1,753,046		(16,742)			5.000	3.680	MS	27,250	81,750	08/21/2013	03/01/2027
812728-SC-8	Seattle, WA Call			1	1FE	1,151,670	119.3910	1,193,910	1,000,000	1,115,511		(15,370)			5.000	3.070	MS	16,667	50,000	08/05/2013	09/01/2024
829594-EU-0	Sioux Falls, SD Call			1	1FE	2,638,737	107.5080	2,682,325	2,495,000	2,526,048		(15,607)			5.000	4.300	MN	15,940	124,750	07/31/2007	11/15/2022
836480-AS-2	South Bend, IN NC				1FE	806,271	116.4050	779,914	670,000	759,373		(14,771)			5.000	2.431	FA	13,958	33,500	09/11/2012	08/01/2021
845040-HB-3	Southwest Higher Ed Auth, TX Call			1	1FE	1,027,411	112.0080	1,075,277	960,000	989,393		(7,106)			5.000	4.110	AO	12,000	48,000	02/04/2010	10/01/2027
845040-JX-3	Southwest Higher Ed Auth, TX Call			1	1FE	2,358,960	117.4340	2,348,680	2,000,000	2,278,078		(31,429)			5.000	2.977	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	Spartanburg, SC Call			1	1FE	2,297,200	114.6110	2,292,220	2,000,000	2,224,681		(27,408)			5.000	3.231	MS	33,333	100,000	04/04/2013	03/01/2031
847184-TJ-7	Spartanburg, SC Call			1	1FE	1,211,963	116.5570	1,311,266	1,125,000	1,195,014		(7,954)			5.000	4.021	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	Spartanburg, SC Waterworks-Call			1	1FE	1,158,650	120.5990	1,205,990	1,000,000	1,151,855		(6,795)			5.000	3.200	JD	4,167	21,944	06/05/2015	12/01/2029
87638Q-HS-1	Tarrant County, TX Call			1	1FE	573,320	117.1260	585,630	500,000	563,153		(7,083)			5.000	3.150	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	Tarrant County, TX Call			1	1FE	1,420,832	118.1290	1,541,583	1,305,000	1,400,191		(10,325)			5.000	3.900	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	Texas State Transportation, Call			1	1FE	1,153,980	118.3650	1,183,650	1,000,000	1,132,669		(13,858)			5.000	3.160	AO	12,500	50,000	06/10/2014	04/01/2033
889396-QG-5	Toledo, Ohio Wtrwks, Call			1	1FE	2,041,694	119.7100	2,172,737	1,815,000	1,991,616		(20,663)			5.000	3.491	MN	11,596	90,750	06/17/2013	11/15/2025
914026-QK-8	University of Alabama Call			1	1FE	2,850,724	119.1410	3,127,451	2,625,000	2,806,367		(19,623)			5.000	3.956	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	University of Arkansas Call			1	1FE	2,026,961	118.0190	2,006,323	1,700,000	1,953,636		(28,485)			5.000	2.860	MN	14,167	85,000	05/02/2013	11/01/2030
914084-L3-0	University of Arkansas Call			1	1FE	1,846,600	100.7860	1,763,755	1,750,000	1,751,947		(11,584)			5.000	4.311	MS	29,167	87,500	03/08/2006	03/01/2022
91417K-HX-2	University Colorado Enterprise Call			1	1FE	1,040,110	101.9180	1,019,180	1,000,000	1,002,438		(5,700)			5.000	4.400	JD	4,167	50,000	05/23/2008	06/01/2028
914233-XN-6	University of Connecticut Call			1	1FE	4,030,887	119.9570	4,054,547	3,380,000	3,927,424		(64,041)			5.000	2.640	FA	63,844	169,000	05/09/2014	08/15/2025
914318-L5-7	University of Idaho Call			1	1FE	1,566,909	114.3240	1,571,955	1,375,000	1,536,955		(22,948)			5.250	3.158	AO	18,047	88,430	09/04/2014	04/01/2039
916277-KV-7	Upper Occoquan, VA BAB				1FE	750,000	114.8760	861,570	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
917565-HJ-5	Utah Tran Auth Call			1	1FE	1,836,065	109.9170	1,923,548	1,750,000	1,782,102		(12,171)			5.000	4.205	JD	3,889	87,500	03/09/2011	06/15/2027
917565-HK-2	Utah Tran Auth Call			1	1FE	208,516	109.9170	219,834	200,000	203,226		(1,221)			5.000	4.300	JD	444	10,000	04/19/2011	06/15/2028
927793-PC-7	Virginia Commonwealth Call			1	1FE	1,235,415	101.6940	1,189,820	1,170,000	1,173,315		(8,703)			5.000	4.220	MN	7,475	58,500	09/21/2007	05/15/2023
92817L-KM-4	Virginia State Res Auth Call			1	1FE	536,060	114.1280	570,640	500,000	514,955		(3,614)			5.000	4.130	AO	6,250	25,000	06/24/2009	10/01/2025
92818A-MJ-2	Virginia State Call			1	1FE	2,323,140	115.8830	2,317,660	2,000,000	2,224,433		(28,975)			5.000	3.161	MN	16,667	100,000	06/13/2012	11/01/2031
92818G-PN-7	Virginia State Res Auth-Call			1	1FE	38,588	111.4590	39,011	35,000	37,384		(721)			5.250	2.725	MN	306	1,444	06/16/2015	11/01/2033
92818L-JR-4	Virginia State Call			1	1FE	356,360	111.4590	378,961	340,000	353,269		(2,977)			5.250	3.780	MN	2,975	8,925	12/04/2015	11/01/2033
92818L-JT-0	Virginia State Call			1	1FE	233,322	110.9410	249,617	225,000	231,219		(2,016)			5.250	4.204	MN	1,969	11,813	12/16/2014	11/01/2033
930876-BZ-9	Wake Cnty, NC Call			1	1FE	1,100,900	113.7060	1,137,060	1,000,000	1,045,270		(10,300)			5.000	3.770	JJ	25,000	50,000	01/29/2010	01/01/2026
938240-CN-6	Washington Cnty, OR BAB-NC			2	1FE	999,806	117.3700	1,091,541	930,000	987,414		(2,556)			5.701	5.100	AO	13,255	53,019	07/30/2010	10/01/2030
975680-CG-2	Winston-Salem, NC NC				1FE	383,802	123.8810	427,389	345,000	376,698		(3,153)			5.000	3.718	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	Winston-Salem, NC NC				1FE	1,902,655	122.8060	2,130,684	1,735,000	1,872,205		(13,537)			5.000	3.889	JD	7,229	86,750	09/09/2013	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
977100-BX-3	Wisconsin State Call			1	1FE	1,830,981	113.7920	1,769,466	1,555,000	1,716,642		(45,940)			5.750	2.480	MN	14,902	89,413	06/14/2013	05/01/2029
977123-E4-6	Wisconsin State Call			1	1FE	1,186,910	118.9200	1,189,200	1,000,000	1,166,281		(19,878)			5.000	2.550	JJ	25,000	50,000	12/12/2014	07/01/2030
97712D-CN-4	Wisconsin State Call			1	1FE	918,179	117.6840	1,000,314	850,000	904,506		(5,772)			5.000	4.041	MN	5,431	42,500	07/22/2013	11/15/2028
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						160,309,670	XXX	164,642,337	142,890,000	155,502,279	0	(1,594,669)	0	0	XXX	XXX	XXX	1,989,621	6,899,692	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-SS-5	FHS 268 30			2	1	1,593,488	99.8900	1,521,370	1,523,047	1,582,644		2,916			3.000	2.384	MON	3,808	45,691	09/13/2012	08/15/2042
3128P7-S2-0	FG C91437			2	1	1,298,059	104.5740	1,291,261	1,234,777	1,291,648		(661)			3.500	2.489	MON	3,601	43,217	04/16/2012	04/01/2032
312934-UP-5	FG A87790			2	1	1,173,824	105.9120	1,265,159	1,194,542	1,174,751		(618)			4.000	4.474	MON	3,982	47,782	12/16/2009	08/01/2039
3136A1-BB-0	FNR 2011-103 EC			2	1	1,852,086	96.6540	1,861,295	1,925,730	1,856,133		(2,493)			2.000	2.982	MON	3,210	38,515	06/23/2014	03/25/2041
3136A1-QT-5	FNR 2011-96 DB			2	1	1,090,544	102.0220	1,112,595	1,090,544	1,090,544					3.500	3.503	MON	3,181	38,169	10/12/2011	10/25/2026
3136A3-FG-1	FNR 2011-149 MB			2	1	1,271,252	114.6390	1,360,024	1,186,354	1,258,572		(3,985)			4.500	3.985	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FNR 2011-146 LX			2	1	2,046,250	102.0310	2,040,620	2,000,000	2,016,772		(18,588)			3.500	3.095	MON	5,833	70,000	12/21/2011	10/25/2040
3136A6-XB-5	FNR 2012-56 KV			2	1	1,004,844	99.1620	991,620	1,000,000	1,004,639		(205)			3.000	2.929	MON	2,500	7,500	09/10/2015	05/25/2031
3136A7-ZV-7	FNR 2012-83 BA			2	1	1,611,641	104.6180	1,643,940	1,571,374	1,607,523		3,391			3.500	2.708	MON	4,583	54,998	10/18/2013	03/25/2041
3136A8-3H-1	FNR 2012-113 DB			2	1	1,089,848	97.8810	1,076,171	1,099,469	1,090,399		550			2.000	2.215	MON	1,832	20,157	01/23/2015	01/25/2042
3136A8-YE-4	FNR 2012-94 EG			2	1	2,078,397	103.8660	2,107,300	2,028,864	2,065,973		1,723			3.000	2.223	MON	5,072	60,866	12/11/2013	09/25/2022
3136A9-BK-3	FNR 2012-106 QN			2	1	1,584,509	104.5220	1,549,171	1,482,148	1,569,785		12,774			3.500	2.127	MON	4,323	51,875	05/01/2013	10/25/2042
3136AB-CL-5	FNR 2012-147 TD			2	1	1,653,911	95.2240	1,568,548	1,647,219	1,652,379		(157)			2.000	1.918	MON	2,745	32,944	01/29/2013	01/25/2033
3136AB-J7-9	FNR 2013-6 LB			2	1	1,849,228	102.7460	1,818,325	1,769,728	1,848,529		(699)			3.500	2.477	MON	5,162	36,132	05/21/2015	10/25/2042
3136AB-QX-4	FNR 2013-9 MB			2	1	740,091	98.0990	723,873	737,900	739,487		(93)			2.000	1.926	MON	1,230	14,758	05/28/2013	02/25/2033
3136AD-3Y-3	FNR 2013-45 EM			2	1	3,665,485	98.5740	3,795,892	3,850,805	3,675,584		10,099			1.250	2.539	MON	4,011	16,045	08/21/2015	04/25/2043
3136AD-F4-6	FNR 2013-40 VA			2	1	867,198	105.4900	874,890	829,358	861,733		3,166			3.500	2.125	MON	2,419	29,028	09/25/2013	05/25/2026
3136AF-EP-5	FNR 2013-67 LV			2	1	3,419,642	101.2550	3,392,586	3,350,537	3,407,639		2,798			3.000	2.428	MON	8,376	100,594	12/10/2013	08/25/2026
3136AL-NS-6	FNR 2014-76 BD			2	1	3,070,313	101.9670	3,059,010	3,000,000	3,059,816		(9,686)			3.000	2.629	MON	7,500	90,000	11/25/2014	09/25/2038
3136AL-NT-4	FNR 2014-76 BE			2	1	995,000	100.8210	1,008,210	1,000,000	995,256		256			3.000	3.091	MON	2,500	12,500	07/13/2015	11/25/2039
31371K-UA-7	FNMA Pool 254477			2	1	131,114	112.4870	149,177	132,617	131,190		8			5.500	5.825	MON	608	7,294	01/24/2007	10/01/2032
31371N-SQ-9	FN 257126			2	1	273,800	106.0280	268,025	252,787	269,231		890			5.500	2.093	MON	1,159	13,903	12/14/2010	02/01/2023
3137A0-EU-5	FHR 3687 B			2	1	2,630,223	104.1530	2,617,773	2,513,390	2,567,663		(20,585)			4.000	3.279	MON	8,378	100,536	10/24/2011	07/15/2030
3137A1-BV-4	FHR 3718 AY			2	1	5,259,375	104.0540	5,202,719	5,000,000	5,149,141		(30,980)			4.000	3.354	MON	16,667	200,000	10/19/2011	08/15/2030
3137A3-JW-0	FHR 3753 AS			2	1	464,125	104.5750	470,437	449,856	460,356		3,022			3.500	2.678	MON	1,312	15,745	08/03/2011	11/15/2025
3137A4-WF-0	FHR 3775 BC			2	1	928,413	104.8940	956,516	911,885	922,875		2,325			3.500	3.040	MON	2,660	31,916	10/24/2011	11/15/2025
3137A8-XZ-6	FHR 3844 DA			2	1	357,092	103.7810	347,413	334,757	348,405		4,372			4.500	2.575	MON	1,255	15,064	05/09/2011	10/15/2039
3137AC-SF-7	FHR 3901 VB			2	1	1,499,613	101.9360	1,451,100	1,423,542	1,450,563		(9,179)			4.000	3.051	MON	4,745	56,942	12/12/2011	04/15/2026
3137AD-ZD-2	FHR 3911 B			2	1	2,060,000	106.3580	2,127,156	2,000,000	2,032,284		(9,710)			3.500	3.113	MON	5,833	70,000	10/17/2011	08/15/2026
3137AG-CA-6	FHR 3947 BC			2	1	117,117	100.3920	113,681	113,237	115,945		428			2.500	1.724	MON	236	2,831	03/09/2012	10/15/2026
3137AG-YX-2	FHR 3940 PB			2	1	463,986	98.7890	462,997	468,673	464,356		371			2.000	2.345	MON	781	7,811	02/19/2015	02/15/2041
3137AH-AB-4	FHR 3964 VM			2	1	1,105,938	106.6710	1,066,707	1,000,000	1,071,110		(18,582)			4.000	2.480	MON	3,333	40,000	04/30/2013	11/15/2034
3137AK-L2-5	FHR 3980 DE			2	1	1,210,919	99.9160	1,210,379	1,211,392	1,210,649		(93)			3.000	3.011	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-HK-6	FHR 4017 MA			2	1	2,928,369	100.8340	2,917,240	2,893,109	2,924,796		(2,242)			3.000	2.642	MON	7,233	86,793	11/10/2014	03/15/2041
3137AM-XC-6	FHR 4011 CK			2	1	864,500	100.6840	916,229	910,000	877,040		6,326			3.000	3.545	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FHR 4011 DU			2	1	475,684	98.2010	491,003	500,000	482,793		2,087			2.500	3.020	MON	1,042	12,500	03/14/2012	09/15/2026
3137AN-4M-4	FHR 4019 PA			2	1	828,509	98.2870	826,717	841,126	830,323		1,707			2.000	2.433	MON	1,402	16,823	12/16/2014	06/15/2041
3137AN-QF-5	FHR 4036 PA			2	1	855,700	100.2430	831,885	829,864	849,299		2,530			2.750	1.989	MON	1,902	22,821	04/18/2012	04/15/2041
3137AN-VV-4	FHR 4031 LB			2	1	3,000,000	100.0490	3,001,472	3,000,000	3,000,000					3.000	3.007	MON	7,500	90,000	04/17/2012	01/15/2031
3137AU-U9-8	FHR 4117 VC			2	1	2,697,446	100.6330	2,525,144	2,509,252	2,662,528		20,256			3.000	1.271	MON	6,273	75,278	11/15/2012	10/15/2032
3137AW-4N-2	FHR 4137 JY			2	1	718,664	99.1100	699,588	705,870	715,875		(1,174)			3.000	2.836	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-TF-8	FHR 4163 CB			2	1	623,188	107.0190	638,213	596,352	605,264		(13,092)			3.500	2.333	MON	1,739	20,872	04/08/2013	04/15/2040
3137B2-KL-3	FHR 4217 UD			2	1	1,473,990	93.9240	1,410,891	1,502,156	1,477,424		1,144			1.750	2.087	MON	2,191	26,288	06/19/2013	06/15/2028
3137B4-KP-0	FHR 4253 DV			2	1	2,200,600	107.1740	2,207,409	2,059,643	2,189,845		(10,755)			4.750	1.682	MON	8,153	40,764	07/28/2015	09/15/2043
3137B8-RZ-2	FHR 4313 CV			2	1	1,463,249	100.7910	1,442,817	1,431,488	1,460,046		(2,500)			3.000	2.102	MON	3,579	42,945	11/25/2014	12/15/2032
3137BA-LD-2	FHR 4341 AV			2	1	2,748,150	102.6460	2,768,726	2,697,363	2,743,770		(2,446)			3.000	2.627	MON	6,743	80,921	09/23/2014	07/15/2027
3137BC-3J-5	FHR 4361 AV			2	1	2,605,928	106.7610	2,654,757	2,486,646	2,595,853		(3,507)			3.500	2.127	MON	7,253	87,033	09/08/2014	04/15/2029
3137BD-4W-3	FHR 4378 AE			2	1	712,370	101.0320	719,160	711,814	712,035		(319)			2.250	2.166	MON	1,335	16,016	12/16/2014	02/15/2044
3137BE-V6-8	FHR 4395 AD			2	1	4,230,000	104.4530	4,178,108	4,000,000	4,201,786		(27,105)			3.500	2.689	MON	11,667	140,000	12/11/2014	05/15/2042
3137BH-LB-1	FHR 4461 VJ			2	1	2,041,049	102.9050	2,038,553	1,981,000	2,038,334		(2,715)			3.500	3.169	MON	5,778	34,668	06/12/2015	02/15/2034

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BJ-C4-3	FHR 4470 AY			2	1	2,037,811	98.9330	2,019,218	2,041,000	2,038,006		195			3.000	3.023	MON	5,103	25,513	07/28/2015	08/15/2042
3137BK-ZY-9	FHR 4503 BD			2	1	1,345,000	98.3630	1,322,989	1,345,000	1,345,000					3.000	3.004	MON	3,363	13,450	08/04/2015	10/15/2040
31393V-MQ-1	FHR 2628 AB			2	1	113,541	102.7320	120,003	116,812	115,815		(375)			4.500	5.309	MON	438	5,257	11/08/2004	06/15/2018
31393X-UJ-4	FNR 2004-26 PD			2	1	297,994	101.0790	281,381	278,377	282,713		1,851			4.500	2.599	MON	1,044	12,527	12/21/2010	08/25/2032
31394B-W4-2	FNR 2004-95 EA			2	1	104,024	100.1830	100,387	100,204	101,505		1,141			4.500	3.228	MON	376	4,509	06/22/2010	08/25/2033
31395J-5E-2	FHR 2881 AG			2	1	111,241	104.1620	116,161	111,520	111,292		(12)			4.500	4.564	MON	418	5,018	12/06/2004	08/15/2034
31397S-5N-0	FNR 2011-43B			2	1	531,172	103.5790	517,895	500,000	530,260		(912)			3.500	2.587	MON	1,458	2,917	09/30/2015	05/25/2031
31397S-H4-9	FNR 2011-46 MB			2	1	6,357,813	102.9840	6,179,040	6,000,000	6,172,065		(27,073)			4.000	2.905	MON	20,000	240,000	04/01/2014	06/25/2037
31397U-GT-0	FNR 2011-49 CA			2	1	201,025	101.6840	200,772	197,447	199,766		1,441			3.500	2.769	MON	576	6,911	05/11/2011	12/25/2028
31398L-BJ-6	FHR 3597 LE			2	1	105,140	104.8670	105,399	100,507	103,973		41			4.000	2.421	MON	335	4,020	01/22/2014	07/15/2039
31398L-NU-8	FHR 3606 A			2	1	5,859	100.0710	5,587	5,583	5,610		1			4.000	1.698	MON	19	223	09/29/2010	07/15/2023
31398R-E6-8	FNR 2010-57 AP			2	1	77,964	102.5370	76,891	74,988	75,843		314			4.500	2.814	MON	281	3,374	11/29/2011	08/25/2039
31398S-SG-9	FNR 2010-136 BA			2	1	1,478,067	104.5000	1,492,009	1,427,760	1,464,081		6,151			3.500	2.680	MON	4,164	49,972	08/26/2011	12/25/2030
31403D-GZ-6	FNMA Pool 745516			2	1	61,090	112.1370	68,590	61,166	61,080		(2)			5.500	5.484	MON	280	3,364	12/01/2006	05/01/2036
31412M-BZ-0	FNMA 928956			2	1	540,416	112.8470	558,368	494,801	532,905		(1,702)			6.000	3.751	MON	2,474	29,688	12/15/2010	12/01/2027
31416B-4A-3	FN 995517			2	1	224,654	108.3490	225,152	207,803	221,086		(1,089)			5.500	2.723	MON	952	11,429	12/22/2010	01/01/2024
31417G-VK-9	FN AB9617			2	1	853,306	99.0880	844,208	851,975	853,005		(115)			2.500	2.474	MON	1,775	21,299	06/05/2013	06/01/2033
31417Y-3N-5	FN MA0804			2	1	698,933	106.9860	726,200	678,782	696,876		(131)			4.000	3.208	MON	2,263	27,151	06/06/2011	07/01/2031
31417Y-4C-8	FN MA0818			2	1	1,698,533	106.9800	1,743,534	1,629,777	1,692,882		(3)			4.000	2.773	MON	5,433	65,191	10/14/2011	08/01/2031
31417Y-TV-9	FN MA0563			2	1	368,856	106.7310	381,754	357,679	367,726		32			4.000	3.038	MON	1,192	14,307	11/15/2010	11/01/2030
31417Y-W5-2	FN MA0667			2	1	754,261	106.9830	808,197	755,442	754,170		(3)			4.000	4.005	MON	2,518	30,218	02/08/2011	10/01/2030
31418A-E9-5	FN MA1059			2	1	642,208	104.5530	634,379	606,751	638,731		(317)			3.500	2.310	MON	1,770	21,236	05/30/2012	05/01/2032
31418A-EB-0	FN MA1029			2	1	1,175,829	104.5530	1,169,251	1,118,339	1,170,296		(567)			3.500	2.403	MON	3,262	39,142	04/16/2012	04/01/2032
31418A-QM-3	FN MA1359			2	1	766,880	102.7190	765,249	744,996	764,139		(1,234)			3.000	2.434	MON	1,862	22,350	11/06/2013	02/01/2028
31418A-TA-6	FN MA 1444			2	1	1,674,366	99.0890	1,603,968	1,618,723	1,668,997		(1,406)			2.500	1.974	MON	3,372	40,468	04/30/2013	05/01/2033
31418B-TK-2	FN MA2353			2	1	1,002,724	102.0000	998,137	978,566	1,002,219		(505)			3.000	2.731	MON	2,446	9,786	07/28/2015	08/01/2035
31419F-EB-8	FN AE4629			2	1	508,597	106.0820	514,448	484,956	507,503		48			4.000	2.874	MON	1,617	19,398	09/29/2011	10/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						104,662,021	XXX	104,353,016	101,879,167	103,888,126	0	(133,259)	0	0	XXX	XXX	XXX	276,932	3,033,455	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						264,971,691	XXX	268,995,353	244,769,167	259,390,405	0	(1,727,928)	0	0	XXX	XXX	XXX	2,266,553	9,933,147	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AL-6	Aflac Inc NC				1FE	1,941,440	103.1680	2,063,360	2,000,000	1,953,975		5,207			3.625	3.985	JD	3,222	72,500	07/10/2013	06/15/2023
00130H-BU-8	AES Corporation Call			1	3FE	1,014,625	89.7500	897,500	1,000,000	897,500	(114,020)	(1,213)			5.500	5.305	MS	16,194	55,000	10/17/2014	03/15/2024
001814-AQ-5	ANR Pipeline Co NC		G		1FE	1,209,450	117.9230	1,179,230	1,000,000	1,147,801		(14,348)			7.375	5.127	FA	27,861	73,750	04/08/2011	02/15/2024
004446-AC-4	Aceto Corporation 144A-Conv				3FE	568,525	101.3130	577,484	570,000	568,560		35			2.000	2.055	MN	1,419		11/12/2015	11/01/2020
00507V-AC-3	Activision Blizzard 144A-Call			1	3FE	791,250	105.5000	791,250	750,000	788,447		(2,803)			5.625	4.126	MS	12,422		09/11/2015	09/15/2021
00766T-AB-6	Aecom Technology Corp Call			1	3FE	700,000	103.2500	722,750	700,000	700,000					5.750	5.750	AO	8,497	41,256	09/26/2014	10/15/2022
00850L-AA-2	Agribank FCB NC				1FE	2,769,818	120.9760	2,661,472	2,200,000	2,526,235		(84,079)			9.125	4.517	JJ	92,568	200,750	10/15/2013	07/15/2019
008674-AH-6	Ahern Rentals Inc 144A-Call			1	4FE	751,875	81.5000	611,250	750,000	611,250	(140,533)	(92)			7.375	7.333	MN	7,068	27,810	05/15/2015	05/15/2023
00912X-AK-0	Air Lease Corp Conv				2	2,481,724	136.0000	2,597,600	1,910,000	2,446,499		(35,225)			3.875	(4.969)	JD	6,168	17,438	12/18/2015	12/01/2018
013817-AW-1	Alcoa Inc Call			1	3FE	744,375	91.5770	686,828	750,000	686,828	(58,126)	457			5.125	5.222	AO	9,609	39,398	09/26/2014	10/01/2024
017475-AC-8	Allegiance Corp NC				2FE	1,691,438	124.6310	1,557,888	1,250,000	1,610,121		(26,647)			7.000	3.731	AO	18,472	87,500	10/25/2012	10/15/2026
01877K-AB-9	Alliance Pipeline 144A-Call				2FE	897,938	106.9820	875,291	818,167	884,730		(13,208)			6.996	4.738	JD	159	57,239	02/04/2015	12/31/2019
02005N-AV-2	Ally Financial Inc NC				3FE	1,486,805	102.3750	1,535,625	1,500,000	1,488,556		1,384			5.125	5.234	MS	19,432	51,392	10/13/2015	09/30/2024
021441-AF-7	Altera Corporation NC				2FE	876,795	103.8510	934,659	900,000	880,830		1,994			4.100	4.423	MN	4,715	36,900	12/17/2013	11/15/2023
02261W-AB-5	Alza Corp Convertible	@		1	1FE	2,780,022	141.1250	3,753,925	2,660,000	2,465,139		(234,979)				(34.466)	N/A			09/10/2015	07/28/2020
02361D-AD-2	Ameren Illinois Company NC				1FE	1,677,315	102.1250	1,531,875	1,500,000	1,529,797		(64,845)			6.250	1.830	JD	4,167	93,750	09/10/2013	06/15/2016
025676-AL-1	American Equity Investment Call			1	2FE	735,125	104.5000	731,500	700,000	730,183		(4,219)			6.625	5.747	JJ	21,384	46,375	10/27/2014	07/15/2021
029163-AD-4	Munich Re America Copr NC		E		1FE	891,119	128.3590	847,169	660,000	852,930		(13,697)			7.450	4.109	JD	2,185	49,170	02/06/2013	12/15/2026

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027W-AJ-1	American Tower Trust REITS-144A-Call			1	1FE	1,916,560	97.3480	1,946,960	2,000,000	1,935,050		7,764			3.070	3.609	MON	2,729	61,400	07/17/2013	03/15/2023
03040W-AK-1	American Water Cap Corp Call			1	1FE	2,988,030	104.5510	3,136,530	3,000,000	2,990,010		1,019			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
031162-BG-4	Amgen Inc. Call			1	2FE	1,032,650	105.1910	1,051,910	1,000,000	1,019,908		(3,404)			4.100	3.677	JD	1,822	41,000	01/12/2012	06/15/2021
032095-AB-7	Amphenol Corporation Call			1	2FE	2,071,120	101.9520	2,039,040	2,000,000	2,060,989		(9,337)			4.000	3.417	FA	33,333	80,000	11/07/2014	02/01/2022
032654-AH-8	Analog Devices Call			1	1FE	959,390	96.0400	960,400	1,000,000	963,810		4,224			2.875	3.432	JD	2,396	28,750	12/10/2014	06/01/2023
032801-AA-0	Ancestry.com Inc 144A-Call			1	5FE	789,375	98.8800	741,600	750,000	741,600	15,334	(14,359)			9.625	7.098	AO	15,240	72,188	04/24/2014	10/15/2018
035287-AE-1	Anixter Inc NC				3FE	771,906	100.2500	776,938	775,000	771,236	(1,434)	596			5.125	5.185	AO	9,930	24,885	10/13/2015	10/01/2021
035287-AF-8	Anixter Inc 144A				3FE	225,000	100.7500	226,688	225,000	225,000					5.500	5.500	MS	4,572		08/04/2015	03/01/2023
03834A-AA-1	Approach Resources Inc Call			1	5FE	193,875	35.2500	193,875	550,000	193,875	164,859	(2,481)	372,752		7.000	6.336	JD	1,711	38,500	04/29/2014	06/15/2021
039483-AY-8	Archer Daniels Midland Co. NC				1FE	882,856	108.0120	992,630	919,000	908,718		4,239			5.450	6.000	MS	14,747	50,086	09/22/2008	03/15/2018
04021L-AA-8	Argos Merger Sub Inc 144A-Call			1	4FE	760,725	99.7500	748,125	750,000	748,125	(11,801)	(799)			7.125	6.888	MS	15,734	28,352	03/24/2015	03/15/2023
045054-AC-7	Ashtead Capital Inc 144A-Call			1	3FE	735,825	101.2500	708,750	700,000	708,750	(24,372)	(2,703)			5.625	4.919	AO	9,844	40,906	03/10/2015	10/01/2024
045488-AC-7	Associated Banc Corp Call			1	2FE	2,132,240	100.4770	2,009,540	2,000,000	2,005,825		(36,101)			5.125	3.261	MS	26,479	102,500	05/07/2012	03/28/2016
05070G-AE-8	Audatex North 144A-Call			1	4FE	779,250	100.1250	750,938	750,000	750,938	(22,735)	(2,559)			6.000	5.451	JD	2,000	45,000	12/19/2014	06/15/2021
05070G-AG-3	Audatex North 144A-Call			1	4FE	265,000	101.1200	252,800	250,000	252,800	(10,780)	(1,420)			6.125	5.061	MN	2,552	15,313	03/30/2015	11/01/2023
053773-AV-9	Avis Budget Car Rental Call			1	4FE	1,039,275	101.0000	1,040,300	1,030,000	1,036,202	(1,889)	(826)			5.500	5.367	AO	14,163	42,900	10/14/2015	04/01/2023
05379B-AM-9	Avista Corp NC				1FE	854,020	115.7450	1,157,450	1,000,000	870,158		2,593			5.700	6.864	JJ	28,500	57,000	04/30/2008	07/01/2037
05379B-AP-2	Avista Corp NC				1FE	1,002,200	110.5570	1,105,570	1,000,000	1,001,276		(170)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022
05541T-AD-3	BGC Partners Inc Convertible				2FE	503,601	108.1250	513,594	475,000	490,382		(13,218)			4.500	(1.471)	JJ	9,856		07/13/2015	07/15/2016
06051G-EC-9	Bank of America Corp NC				2FE	968,060	111.0460	1,110,460	1,000,000	981,016		3,564			5.625	6.114	JJ	28,125	56,250	01/12/2012	07/01/2020
067383-AA-7	C.R. Bard, Inc. Put				1FE	812,296	127.5220	1,020,176	800,000	808,942		(546)			6.700	6.555	JD	4,467	53,600	04/24/2008	12/01/2026
07274E-AG-8	Bayer US Finance 144A-NC				1FE	1,002,000	100.7540	1,007,540	1,000,000	1,001,821		(162)			3.375	3.351	AO	7,781	33,750	11/06/2014	10/08/2024
075887-AQ-2	Becton Dickinson & Co. NC				2FE	1,281,660	123.1910	1,231,910	1,000,000	1,261,973		(15,701)			6.700	4.026	FA	27,917	67,000	09/23/2014	08/01/2028
075887-AU-3	Becton Dickinson & Co. NC				2FE	1,123,440	108.0910	1,080,910	1,000,000	1,090,983		(25,720)			5.000	2.185	MN	6,389	50,000	09/23/2014	05/15/2019
079857-AC-2	Bellsouth Capital Funding Put				2FE	2,380,525	108.7940	2,322,752	2,135,000	2,284,711		(10,027)			6.040	5.188	MN	16,477	128,954	05/02/2003	11/15/2026
088609-AA-0	Bi-Lo LLC 144A-Call			1	5FE	768,750	85.5000	641,250	750,000	641,250	85,893	(3,393)			8.625	6.869	MS	19,047	64,688	05/09/2014	09/15/2018
09256B-AB-3	Blackstone Holdings 144A-NC	LS			1FE	1,482,540	114.3590	1,715,385	1,500,000	1,489,817		1,620			5.875	6.029	MS	25,948	88,125	01/19/2011	03/15/2021
093645-AG-4	Block Communications Inc 144A-NC				4FE	768,463	100.7500	750,588	745,000	748,462	(2,087)	(3,513)			7.250	6.571	FA	22,505	23,200	10/13/2015	02/01/2020
110394-AC-7	Bristow Group Inc Conv				3FE										3.000		JD		12,675	08/04/2014	06/15/2038
12008R-AG-2	Builders Firstsource Inc 144A-Call			1	4FE	1,047,750	107.0000	1,070,000	1,000,000	1,044,972		(2,778)			7.625	6.623	JD	6,354	38,125	07/24/2015	06/01/2021
120111-BM-0	Bldg Materials Corp of America 144A-Call			1	3FE	1,003,375	100.2500	1,002,500	1,000,000	1,001,125	(781)	(94)			5.375	5.317	MN	6,868	42,067	10/15/2015	11/15/2024
12189T-AY-0	Burlington Northern Santa Fe NC				1FE	1,927,800	105.4330	2,108,660	2,000,000	1,986,452		9,473			5.650	6.188	MN	18,833	113,000	07/22/2008	05/01/2017
122014-AJ-2	Burlington Resources Inc NC				1FE	1,966,935	115.6530	1,734,795	1,500,000	1,868,537		(29,169)			6.875	3.912	FA	38,958	103,125	06/12/2012	02/15/2026
1248EP-AU-7	CCO Holdings Call			1	3FE	711,813	104.7500	733,250	700,000	710,298		(1,578)			6.500	6.170	AO	7,710	45,500	12/12/2014	04/30/2021
1248EP-AX-1	CCO Holdings Call			1	3FE	446,125	105.8750	439,381	415,000	436,417		(6,760)			6.625	4.696	JJ	11,532	27,494	07/15/2014	01/31/2022
12543D-AV-2	Community Health Systems Call			1	4FE	826,000	95.3750	763,000	800,000	763,000	(56,446)	(4,069)			6.875	6.192	FA	22,917	55,000	04/24/2014	02/01/2022
125581-GR-3	CIT Group Inc NC				3FE	761,250	101.5000	761,250	750,000	760,176		(1,059)			5.000	4.785	FA	15,625	37,500	12/19/2014	08/01/2023
126650-BQ-2	CVS Corp. PT-NC			2	2FE	812,526	115.0240	916,274	796,594	808,494		(695)			6.943	6.785	MON	3,226	55,308	09/22/2009	01/10/2030
12685J-AA-3	Cable One Inc 144A-Call			1	4FE	200,000	100.0000	200,000	200,000	200,000					5.750	5.750	JD	511	5,686	06/03/2015	06/15/2022
12686C-BB-4	Cablevision Systems NC				4FE	752,913	85.5100	645,601	755,000	645,601	(108,535)	133			5.875	5.895	MS	13,060	44,356	12/19/2014	09/15/2022
131347-CE-4	Calpine Corp Call			1	4FE	1,241,250	89.2500	1,115,625	1,250,000	1,115,625	(126,070)	328			5.375	5.489	AO	14,184	66,142	10/13/2015	01/15/2023
131477-AN-1	Calumet Specialty Products Call			1	4FE	431,075	87.5000	376,250	430,000	376,250	(8,392)	(208)			6.500	6.438	AO	5,901	27,950	04/24/2014	04/15/2021
13342B-AC-9	Cameron International Corp NC	LS			2FE	1,502,265	108.3640	1,625,460	1,500,000	1,500,795		(280)			6.375	6.352	JJ	44,094	95,625	08/13/2008	07/15/2018
134429-AW-9	Campbell Soup Inc NC				1FE	1,042,440	106.6510	1,066,510	1,000,000	1,031,080		(5,243)			4.250	3.599	AO	8,972	42,500	10/10/2013	04/15/2021
14161H-AJ-7	Cardtronics Inc Call			1	3FE	648,125	97.0000	630,500	650,000	630,500	(15,804)	179			5.125	5.172	FA	13,880	27,077	03/24/2015	08/01/2022
141781-BB-9	Cargill Inc 144A-Call			1	1FE	1,460,685	100.8310	1,512,465	1,500,000	1,469,629		4,309			3.300	3.670	MS	16,500	49,500	11/21/2013	03/01/2022
141784-AM-0	Cargill Inc. 144A-NC				1FE	860,145	132.2570	859,671	650,000	817,964		(10,977)			7.410	4.500	MN	6,154	48,165	11/17/2011	06/18/2027
14987E-AC-1	CCOH Safari LLC 144A-Call			1	3FE	300,000	102.4000	307,200	300,000	300,000					5.750	5.750	FA	1,965		11/05/2015	02/15/2026
151020-AH-7	Celgene Corp NC	LS			2FE	1,463,025	99.4960	1,492,440	1,500,000	1,470,180		3,924			3.250	3.590	FA	18,417	48,750	02/21/2014	08/15/2022

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
153527-AL-0	Central Garden & Pet Co Call			1	3FE	678,000	101.0000	681,750	675,000	676,500	(1,455)	(45)			6.125	6.054	MN	5,972		11/04/2015	11/15/2023
15672W-AF-1	Cequel Communications Hldgs 1 144A-Call			1	5FE	497,500	90.5000	452,500	500,000	452,500	(37,797)	297			5.125	5.209	JD	1,139	25,625	10/22/2014	12/15/2021
169905-AD-8	Choice Hotels Intl Inc NC				2FE	438,413	105.9150	428,956	405,000	426,113		(3,997)			5.700	4.448	FA	7,887	23,085	10/02/2012	08/28/2020
170031-AB-4	Chiquita Brands Intl Call			1	3FE	323,250	105.7500	317,250	300,000	317,250	(1,507)	(4,493)			7.875	3.469	FA	9,844		08/17/2015	02/01/2021
171484-AC-2	Churchill Downs Inc 144A-Call			1	4FE	707,000	100.2500	701,750	700,000	701,750	(5,203)	(47)			5.375	5.179	JD	1,672		12/02/2015	12/15/2021
17252M-AH-3	Cintas Corporation NC				1FE	1,149,720	107.9740	1,079,740	1,000,000	1,046,314		(22,950)			6.125	3.600	JD	5,104	61,250	03/02/2011	12/01/2017
17252M-AL-4	Cintas Corporation Call			1	1FE	998,480	101.1400	1,011,400	1,000,000	998,964		143			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17305B-AB-7	Citicorp Lease 144A-NC				2	3,427,460	117.7280	3,531,825	3,000,000	3,205,795		(44,824)			8.040	6.062	JD	10,720	241,200	09/21/2010	12/15/2019
17453B-AJ-0	Frontier Communications NC				3FE	709,069	84.5000	591,500	700,000	591,500	(115,648)	(295)			9.000	8.845	FA	23,800	63,000	04/04/2013	08/15/2031
186108-CJ-3	Cleveland Electric Illum NC				2FE	497,330	112.8290	564,145	500,000	498,204		159			5.500	5.553	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AU-3	Clorox Co. California Call			1	2FE	1,498,605	99.8840	1,498,260	1,500,000	1,498,738		127			3.500	3.511	JD	2,333	53,375	12/04/2014	12/15/2024
191216-AV-2	Coca Cola Company NC	LS			1FE	1,872,420	104.9860	2,099,720	2,000,000	1,921,738		12,031			3.300	4.081	MS	22,000	66,000	08/16/2011	09/01/2021
19624R-AB-2	Colony Financial Inc Conv				2	531,228	93.7500	487,500	520,000	529,874		(1,120)			3.875	3.460	JJ	9,291	15,113	06/25/2015	01/15/2021
200339-CG-2	Comerica Bank NC				1FE	1,995,200	103.9900	2,079,800	2,000,000	1,999,456		582			5.750	5.782	MN	12,778	115,000	11/17/2006	11/21/2016
20467B-AB-5	Compressco Partners Call			1	4FE	689,556	74.7500	523,250	700,000	523,250	(83,281)	1,031			7.250	7.500	FA	19,172	52,301	07/29/2014	08/15/2022
205887-AX-0	ConAgra Inc. NC				2FE	1,001,363	133.9900	1,004,925	750,000	969,112		(9,586)			8.250	5.354	MS	18,219	61,875	05/22/2012	09/15/2030
209111-EP-4	Consolidated Edison NC				1FE	997,160	103.9770	1,039,770	1,000,000	999,674		339			5.300	5.337	JD	4,417	53,000	11/28/2006	12/01/2016
210795-QB-9	Continental Airlines NC				1FE	880,153	102.5410	919,763	896,971	883,234		1,260			4.000	4.210	AO	6,179	35,879	07/03/2013	10/29/2024
217203-AE-8	Copano Energy LLC Call	LS		1	2FE	743,105	100.3750	651,434	649,000	678,873		(26,815)			7.125	2.774	AO	11,560	46,241	07/18/2013	04/01/2021
221643-AH-2	Cott Beverages Inc Call		G	1	4FE	754,000	98.0000	735,000	750,000	735,000	41,676	(426)			5.375	5.292	JJ	20,156	41,096	06/24/2014	07/01/2022
223622-AB-7	Cowen Group Inc Convertible				4	1,883,707	96.5000	1,606,725	1,665,000	1,606,725	(254,626)	(22,357)			3.000	(0.691)	MS	14,708	16,725	12/09/2015	03/15/2019
224050-AE-4	Cox Enterprises Inc 144A				2FE	2,622,520	117.3150	2,346,300	2,000,000	2,523,661		(34,081)			7.375	4.449	JJ	68,014	147,500	12/14/2012	07/15/2027
225310-AG-6	Credit Acceptance Call			1	4FE	887,750	98.5000	837,250	850,000	837,250	(14,308)	(5,255)			6.125	5.299	FA	19,668	52,063	02/09/2015	02/15/2021
226373-AJ-7	Crestwood Midstream Part Call			1	4FE	635,963	73.0000	448,950	615,000	448,950	(137,231)	(1,144)			6.000	5.633	JD	1,640	36,900	01/23/2014	12/15/2020
22822R-AR-1	Crown Castle Towers LLC 144A-NC				1FE	2,236,120	109.8240	2,196,480	2,000,000	2,113,248		(24,968)			6.113	4.618	MON	5,434	122,260	07/21/2010	01/15/2020
22822R-AX-8	Crown Castle Towers LLC 144A-NC				1FE	501,480	102.0850	510,425	500,000	500,411		(240)			4.174	4.157	MON	928	20,870	03/07/2011	08/15/2017
231021-AD-8	Cummins Engine NC				1FE	661,647	121.2300	657,067	542,000	637,488		(6,409)			6.750	4.698	FA	13,821	36,585	12/09/2011	02/15/2027
23283P-AB-0	Cyrusone LP Call			1	4FE	795,000	103.3800	775,350	750,000	775,350	(12,493)	(4,424)			6.375	5.484	MN	6,109	47,813	05/06/2014	11/15/2022
23918K-AR-9	Davita Inc. Call			1	4FE	993,438	97.0000	970,000	1,000,000	970,000	(23,561)	123			5.000	5.087	MN	8,333	26,944	10/13/2015	05/01/2025
24821V-AA-6	Denali Borrower Fin Corp 144A-Call			1	2FE	740,250	105.5000	738,500	700,000	734,976		(5,274)			5.625	4.421	AO	8,313	39,375	03/12/2015	10/15/2020
25470X-AJ-4	Dish DBS Corp NC				3FE	804,900	93.7500	698,438	745,000	698,438	(64,565)	(6,210)			5.875	4.707	JJ	20,182	43,769	05/09/2014	07/15/2022
26441C-AF-2	Duke Energy Corp Call			1	2FE	999,810	102.3190	1,023,190	1,000,000	999,896		16			3.550	3.552	MS	10,453	35,500	08/22/2011	09/15/2021
267475-AA-9	Dycom Industries Inc 144A				3FE	1,000,000	98.7500	987,500	1,000,000	987,500	(12,500)				0.750	0.750	MS	2,208		09/10/2015	09/15/2021
26854P-AA-4	EJM Airport LLC NC				1	752,616	111.1110	760,218	684,196	718,357		(6,832)			6.271	4.985	MN	5,482	42,906	05/24/2010	05/15/2020
268648-AN-2	EMC Corp/Mass Call	LS		1	1FE	999,250	81.0330	810,330	1,000,000	999,417		68			3.375	3.384	JD	2,813	33,750	06/03/2013	06/01/2023
26875P-AH-4	EOG Resources Inc. NC				1FE	1,994,720	100.1040	2,002,080	2,000,000	1,999,908		1,078			2.500	2.555	FA	20,833	50,000	11/18/2010	02/01/2016
26884L-AA-7	EQT Corp NC				2FE	2,411,080	107.1590	2,143,180	2,000,000	2,215,703		(56,972)			8.125	4.671	JD	13,542	162,500	05/08/2012	06/01/2019
26884T-AA-0	ERAC USA Finance Company 144A-NC				2FE	1,325,800	109.9160	1,373,950	1,250,000	1,294,481		(8,240)			5.250	4.411	AO	16,406	65,625	12/06/2011	10/01/2020
278062-AD-6	Eaton Corp NC		E		2FE	989,100	95.3310	953,310	1,000,000	990,203		398			4.000	4.081	MN	6,556	40,000	03/12/2013	11/02/2032
278265-AC-7	Eaton Vance Corp NC				1FE	429,151	107.0650	399,352	373,000	391,566		(10,093)			6.500	3.542	AO	5,994	24,245	01/31/2012	10/02/2017
278265-AD-5	Eaton Vance Corp NC				1FE	998,520	101.9000	1,019,000	1,000,000	998,800		138			3.625	3.644	JD	1,611	36,250	03/25/2014	06/15/2023
278642-AE-3	Ebay Inc Call			1	2FE	954,600	92.8580	928,580	1,000,000	961,189		5,249			2.600	3.264	JJ	11,989	26,000	09/24/2014	07/15/2022
29273V-AD-2	Energy Transfer Equity NC				3FE	482,925	82.0000	385,400	470,000	385,400	(92,913)	(1,087)			5.875	5.502	JJ	12,732	27,613	05/09/2014	01/15/2024
292764-AB-3	Enernoc Inc Conv				3FE	618,371	58.0630	618,371	1,065,000	618,371	9,833	31,840	313,548		2.250	6.162	FA	9,053	23,763	12/01/2014	08/15/2019
29362U-AA-2	Entegris Inc 144A-Call			1	4FE	764,063	102.0000	765,000	750,000	760,571		(2,145)			6.000	5.622	AO	11,250	45,000	04/24/2014	04/01/2022
29364D-AJ-9	Entergy Arkansas Inc Call				1FE	2,040,000	100.6520	2,013,040	2,000,000	2,000,000					5.900	5.584	JD	9,833	118,000	06/21/2005	06/01/2033
29379V-AC-7	Enterprise Products Operating NC				2FE	2,385,100	108.1300	2,162,600	2,000,000	2,248,668		(77,017)			6.500	2.297	JJ	54,528	130,000	03/12/2014	01/31/2019
29444U-AM-8	Equinix Inc Call			1	4FE	653,415	102.5000	666,250	650,000	652,654	728	(293)			5.375	5.306	AO	8,734	34,938	03/01/2013	04/01/2023
30161M-AE-3	Exelon Generation Co NC				2FE	2,282,445	106.4350	2,394,788	2,250,000	2,257,321		(3,858)			6.200	6.001	AO	34,875	139,500	12/20/2007	10/01/2017
30212P-AL-9	Expedia Inc 144A-Call			1	2FE	473,388	97.6500	463,838	475,000	473,388					5.000	5.041	FA	1,517		12/02/2015	02/15/2026
30227C-AB-3	Exterran Partners/Exlp Call			1	4FE	753,750	72.4000	543,000	750,000	543,000	(116,288)	(712)			6.000	5.880	AO	11,250	45,000	04/24/2014	04/01/2021
302508-AQ-9	FMR LLC 144A-NC				1FE	2,537,940	133.8210	2,676,420	2,000,000	2,459,665		(23,154)			7.570	5.177	JD	6,729	151,400	05/16/2012	06/15/2029

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31428X-AR-7	Fedex Corporation NC				2FE	2,488,780	116.6990	2,333,980	2,000,000	2,286,784		(88,828)			8.000	3.024	JJ	73,778	160,000	09/03/2013	01/15/2019
31816Q-AC-5	Fireeye Inc 144A-Conv				5	320,000	80.3750	257,200	320,000	257,200	(62,800)				1.625	1.625	JD	433	2,586	05/28/2015	06/01/2035
319963-BE-3	First Data Corp. 144A-Call			1	3FE	613,615	105.2500	625,185	594,000	607,721		(2,372)			6.750	6.189	MN	6,683	40,095	07/11/2013	11/01/2020
319963-BN-3	First Data Corp. 144A-Call			1	3FE	700,000	101.0000	707,000	700,000	700,000					5.375	5.375	FA	14,632		08/05/2015	08/15/2023
337358-BH-7	First Union Corp. Step-up-Putable				1FE	2,030,000	125.2250	2,504,500	2,000,000	2,069,630		(4,295)			7.574	7.101	FA	63,117	151,480	06/01/1999	08/01/2026
33803W-AA-7	Fishers Lane Assoc LLC 144A				1FE	1,487,444	100.2080	1,402,912	1,400,000	1,476,880		(4,071)			3.666	3.216	MON	3,707	51,324	04/29/2013	08/05/2030
345609-AB-7	Forest City Souther Group 144A-NC				1FE	1,519,485	100.4630	1,506,945	1,500,000	1,501,213		(4,804)			3.187	2.857	AO	11,951	47,805	01/10/2012	04/01/2016
347466-AE-4	Irwin Land LLC 144A-SF			2	2FE	891,123	98.5000	893,763	907,374	892,637		402			5.300	5.434	JD	2,137	48,091	02/16/2012	12/15/2035
35804G-AK-4	Fresenius Finance 144A-Call			1	3FE	500,000	101.5000	507,500	500,000	500,000					4.500	4.502	JJ	6,000		09/16/2015	01/15/2023
35906A-AR-9	Frontier Communications Corp 144A-Call			1	3FE	500,000	101.6250	508,125	500,000	500,000					8.875	8.875	MS	11,833		09/11/2015	09/15/2020
36158F-AA-8	GE Global Insurance Hldg NC		E		1FE	1,280,010	124.7200	1,247,200	1,000,000	1,228,337		(17,768)			7.000	4.206	FA	26,444	70,000	12/13/2012	02/15/2026
364725-BB-6	Gannett Co Inc 144A-Call			1	3FE	343,250	100.0000	350,000	350,000	343,474		224			4.875	5.259	MN	2,180	8,531	10/14/2015	09/15/2021
36962G-3U-6	General Electric Capital Corp NC				1FE	1,457,565	108.9860	1,634,790	1,500,000	1,487,610		4,809			5.625	6.010	MN	14,063	84,375	07/16/2008	05/01/2018
37045V-AE-0	General Motors Co NC				2FE	397,050	102.6400	384,900	375,000	396,638		(412)			4.875	4.001	AO	4,520		10/26/2015	10/02/2023
372917-AS-3	Genzyme Corp NC		E		1FE	2,241,740	110.3730	2,207,460	2,000,000	2,165,676		(34,271)			5.000	2.999	JD	4,444	100,000	09/24/2013	06/15/2020
373298-BU-1	Georgia-Pac NC				2FE	3,016,780	140.4840	2,809,680	2,000,000	2,903,011		(39,259)			8.875	4.713	MN	22,681	177,500	12/13/2012	05/15/2031
375558-AQ-6	Gilead Sciences Inc NC				1FE	2,058,260	108.4920	2,169,840	2,000,000	2,035,634		(5,960)			4.500	4.119	AO	22,500	90,000	12/09/2011	04/01/2021
38141G-EU-4	Goldman Sachs Group NC				2FE	1,902,960	103.9760	2,079,520	2,000,000	1,986,368		12,333			5.625	6.314	JJ	51,875	112,500	07/31/2007	01/15/2017
382550-BE-0	Goodyear Tire Call			1	3FE	350,000	102.5000	358,750	350,000	350,000					5.125	5.125	MN	2,790		11/02/2015	11/15/2023
39121J-AE-0	Great River Energy 144A-SF			2	1FE	1,860,000	117.2360	2,344,720	2,000,000	1,874,214		2,322			6.254	6.804	JJ	62,540	125,080	06/20/2008	07/01/2038
402524-AE-2	Gulf South Pipeline Call			1	2FE	498,205	92.9920	464,960	500,000	498,763		165			4.000	4.044	JD	889	20,000	06/07/2012	06/15/2022
404121-AC-9	HCA Inc NC				3FE	1,016,648	109.7000	1,107,970	1,010,000	1,013,681		(758)			6.500	6.398	FA	24,801	65,650	08/02/2011	02/15/2020
41283D-AB-9	Harley Davidson Funding 144A-NC				1FE	2,336,240	111.2410	2,224,820	2,000,000	2,134,440		(51,239)			6.800	3.900	JD	6,044	136,000	10/20/2011	06/15/2018
413875-AM-7	Harris Corp. NC				2FE	2,037,280	104.5960	2,091,920	2,000,000	2,021,196		(3,778)			4.400	4.161	JD	3,911	88,000	05/26/2011	12/15/2020
421924-BK-6	Healthsouth Corp Call			1	4FE	776,250	96.1250	720,938	750,000	720,938	(53,654)	(1,440)			5.750	5.361	MN	7,188	43,125	01/30/2015	11/01/2024
427056-BC-9	Hercules Inc. Conv				4FE	1,409,300	86.3750	1,390,638	1,610,000	1,375,692	(34,990)	1,381			6.500	8.082	MJSD	291	51,025	12/18/2015	06/30/2029
428236-BV-4	Hewlett Packard NC				2FE	1,012,430	100.4350	1,004,350	1,000,000	1,008,358		(1,203)			4.650	4.488	JD	2,842	46,500	05/23/2012	12/09/2021
431318-AN-4	Hilcorp Energy Finance 144A-Call			1	3FE	725,000	82.5000	598,125	725,000	598,125	(32,625)				5.000	5.000	JD	3,021	36,250	06/24/2014	12/01/2024
432891-AD-1	Hilton Worldwide Fin LLC Call			1	4FE	731,500	104.5000	731,500	700,000	727,571		(3,929)			5.625	4.041	AO	8,313	19,688	08/03/2015	10/15/2021
44052R-AA-3	Horizon Pharma Financing 144A-Call			1	4FE	660,800	89.2500	571,200	640,000	571,200	(88,352)	(1,248)			6.625	6.102	MN	7,067	21,436	05/15/2015	05/01/2023
443510-AE-2	Hubbell Inc. NC				1FE	992,360	108.9230	1,089,230	1,000,000	997,718		853			5.950	6.053	JD	4,958	59,500	05/28/2008	06/01/2018
446150-AH-7	Huntington Bancshares Call	LS		1	2FE	998,000	100.8840	1,008,840	1,000,000	998,933		394			2.600	2.643	FA	10,761	26,000	07/31/2013	08/02/2018
446413-AH-9	Huntington Ingalls Inds 144A-Call			1	3FE	757,438	101.8120	763,590	750,000	757,089	(295)	(54)			5.000	4.873	MN	4,583		12/03/2015	11/15/2025
446438-RN-5	Huntington National Bank NC				1FE	997,110	99.4320	994,320	1,000,000	997,584		474			2.000	2.100	JD	56	10,000	06/25/2015	06/30/2018
44701Q-BB-7	Huntsman International LLC 144A-NC				4FE	600,000	91.0000	546,000	600,000	546,000	(45,000)				5.125	5.125	MN	3,929	30,921	10/29/2014	11/15/2022
448579-AC-6	Hyatt Hotels Corp Call				2FE	1,426,685	101.1800	1,445,862	1,429,000	1,428,687		488			3.875	3.911	FA	20,919	55,374	10/17/2011	08/15/2016
449669-AK-6	IMC Global, Inc. NC				2FE	1,258,110	120.1630	1,201,630	1,000,000	1,210,302		(12,514)			7.300	4.959	JJ	33,661	73,000	11/10/2011	01/15/2028
451102-AX-5	Icahn Enterprises Call			1	3FE	791,250	100.4020	753,015	750,000	753,015	(17,855)	(2,755)			6.000	5.354	FA	18,750	45,000	05/09/2014	08/01/2020
45167R-AE-4	Idex Corp. NC				2FE	1,057,310	104.5430	1,045,430	1,000,000	1,034,393		(6,210)			4.500	3.733	JD	2,000	45,000	02/06/2012	12/15/2020
451734-AC-1	IHS Inc. Class A Call			1	3FE	756,563	102.5000	768,750	750,000	755,974	1,875	(588)			5.000	4.857	MN	6,250	37,813	03/09/2015	11/01/2022
45686X-CC-5	Ingersoll Rand Co NC		E		2FE	1,696,250	113.8280	1,678,963	1,475,000	1,672,007		(12,173)			6.130	4.654	MN	11,553	90,418	12/11/2013	11/18/2027
45687A-AA-0	Ingersoll-Rand NC		E		2FE	888,970	110.5740	1,105,740	1,000,000	960,789		12,831			6.875	8.578	FA	25,972	68,750	11/18/2008	08/15/2018
45772F-AA-5	Inphi Corp 144A				3FE	480,475	95.3750	462,569	485,000	462,569	(17,928)	22			1.125	1.318	JD	424		12/18/2015	12/01/2020
458118-AB-2	Integrated Device Tech Inc 144A-Conv	LS			3FE	340,000	102.9380	349,989	340,000	340,000					0.875	0.875	MN	471		10/30/2015	11/15/2022
458140-AD-2	Intel Corp. Conv	LS			1FE	501,238	129.0000	516,000	400,000	500,703		(535)			2.950	1.487	JD	524	5,900	11/13/2015	12/15/2035
458140-AF-7	Intel Corp. Conv				1FE	2,182,062	166.8750	2,836,875	1,700,000	2,152,615		(11,461)			3.250	1.819	FA	23,021	47,938	06/29/2015	08/01/2039
458140-AN-0	Intel Corp. NC				1FE	1,014,640	100.0600	1,000,600	1,000,000	1,013,069		(536)			4.000	3.894	JD	1,778	40,000	12/05/2012	12/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459745-GF-6	International Lease Finance NC				3FE	414,750	118.6250	415,188	350,000	404,773		(9,613)			8.250	4.674	JD	1,283	28,875	12/15/2014	12/15/2020
459745-GN-9	International Lease Finance NC				3FE	537,500	108.0000	540,000	500,000	531,409		(3,950)			5.875	4.758	FA	11,097	29,375	06/02/2014	08/15/2022
46122X-AA-1	Intrepid Aviation Group 144A-Call			1	4	767,188	82.0000	615,000	750,000	615,000	(130,458)	(3,515)			6.875	6.279	FA	19,479	51,563	08/28/2014	02/15/2019
464286-51-7	IShares Emerging Markets ETF	#LS			2	14,244,629	40.3150	12,900,800		14,244,629							N/A		10,781	07/15/2015	
466112-AP-4	JBS USA LLC 144A-Call			1	3FE	694,750	90.0000	630,000	700,000	630,000	(57,272)	397			5.875	5.979	JJ	18,963	37,698	01/20/2015	07/15/2024
46625H-GY-0	JP Morgan Chase NC				1FE	1,672,830	107.8890	1,618,335	1,500,000	1,561,311		(28,371)			6.000	3.894	JJ	41,500	90,000	10/24/2011	01/15/2018
471109-AN-8	Jarden Corp 144A-Call			1	3FE	125,000	103.0000	128,750	125,000	125,000					5.000	5.000	MN	1,059		10/21/2015	11/15/2023
48248N-AA-8	KKR Group Finance Co 144A-NC	LS			1FE	1,036,850	115.3740	1,153,740	1,000,000	1,020,757		(3,693)			6.375	5.867	MS	16,292	63,750	02/14/2011	09/29/2020
483548-AD-5	Kaman Corp 144A				3	908,427	129.0000	999,750	775,000	892,809		(15,618)			3.250	(4.447)	MN	3,218	12,594	10/01/2015	11/15/2017
485134-BL-3	Kansas City Power NC				1FE	504,385	115.3330	576,665	500,000	501,771		(470)			7.150	7.026	AO	8,938	35,750	03/24/2009	04/01/2019
49326E-ED-1	Keycorp NC	LS			2FE	562,090	109.5630	547,815	500,000	551,824		(9,034)			5.100	2.946	MS	6,871	25,500	11/06/2014	03/24/2021
49456B-AA-9	Kinder Morgan Inc 144A-Call				2FE	498,750	95.2770	452,566	475,000	494,617		(3,370)			5.000	4.098	FA	8,972	23,750	10/01/2014	02/15/2021
50076Q-AX-4	Kraft Foods NC				2FE	1,320,561	110.0230	1,210,253	1,100,000	1,199,808		(36,047)			6.125	2.553	FA	23,956	67,375	07/17/2012	08/23/2018
501797-AJ-3	L Brands Inc NC				3FE	365,000	106.5000	388,725	365,000	365,000					5.625	5.625	AO	4,334	20,531	10/10/2013	10/15/2023
50540R-AG-7	Laboratory Corp of Amer Hldgs Call/Conv				2FE	1,795,240	166.2500	2,427,250	1,460,000	1,706,667		(47,829)				(2.743)	MS		5,649	11/04/2014	09/11/2021
505588-BJ-1	Laclede Gas Co Call			1	1FE	997,630	101.3380	1,013,380	1,000,000	998,126		212			3.400	3.428	FA	12,844	34,000	08/13/2013	08/15/2023
505742-AD-8	Ladder Cap Fin 144A-Call			1	3FE	692,650	93.0000	655,650	705,000	655,650	(21,888)	638			5.875	6.229	FA	17,258	22,178	08/19/2015	08/01/2021
512807-AL-2	Lam Research Corp Conv				2FE	1,931,134	143.7500	2,199,375	1,530,000	1,882,006		(49,129)			1.250	(7.445)	MN	2,444	9,563	09/24/2015	05/15/2018
521865-AX-3	Lear Corporation Call			1	3FE	1,094,500	103.0000	1,107,250	1,075,000	1,093,840		(660)			5.250	5.059	JJ	26,024	23,888	10/14/2015	01/15/2025
526057-BW-3	Lennar Corp. Call				3FE	721,880	99.5000	721,375	725,000	720,651	(1,261)	31			4.875	4.939	JD	5,498		11/06/2015	12/15/2023
530610-AB-0	Liberty Interactive 144A-Call			1	3FE	1,166,556	86.5000	993,653	1,148,732	993,653	(155,544)	(11,107)			1.000	0.041	MJSD	32	24,240	04/09/2015	09/30/2043
531229-AB-8	Liberty Media Corp Conv	LS			3	2,925,555	98.7500	2,868,688	2,905,000	2,846,031	(72,763)	(2,287)			1.375	1.304	AO	8,433	30,731	12/01/2015	10/15/2023
532716-AT-4	L Brands Inc NC				3FE	527,250	110.6880	525,768	475,000	518,454		(7,146)			6.625	4.641	AO	7,867	31,469	10/02/2014	04/01/2021
540424-AN-8	Loews Corp. NC				1FE	1,092,470	100.8540	1,008,540	1,000,000	1,003,632		(17,563)			5.250	3.433	MS	15,458	52,500	07/20/2010	03/15/2016
54238X-AA-6	Lonestar Resources America 144A-Call			1	5FE	252,000	63.0000	252,000	400,000	252,000	101,717	(752)	150,964		8.750	8.487	AO	7,389	35,000	06/10/2014	04/15/2019
54866N-BP-3	Lowe's Companies Inc NC				1FE	1,199,260	125.3860	1,253,860	1,000,000	1,132,012		(7,808)			7.200	5.640	MS	24,000	72,000	09/22/2004	09/01/2027
552953-BX-8	MGM Grand Inc NC				4FE	243,563	106.2500	239,063	225,000	239,063	(2,349)	(2,077)			7.750	6.310	MS	5,134	17,438	12/15/2014	03/15/2022
552953-CA-7	MGM Grand Inc NC				4FE	411,075	102.5000	415,125	405,000	409,391		(589)			6.625	6.403	JD	1,193	26,831	12/07/2012	12/15/2021
55608B-AA-3	Macquarie Infrastructure Conv	LS			2FE	2,918,752	114.0000	2,918,400	2,560,000	2,878,526		(40,206)			2.875	(0.609)	JJ	24,171	16,891	12/11/2015	07/15/2019
564759-PS-1	Manufacturers & Traders Call				1FE	1,946,480	99.5000	1,990,000	2,000,000	1,975,001		4,199			5.585	5.878	JD	931	111,700	10/02/2007	12/28/2020
573334-AD-1	Martin Midstream Call			1	4FE	316,500	91.5930	274,779	300,000	274,779	(20,917)	(2,054)			7.250	6.255	FA	8,217	21,750	05/23/2014	02/15/2021
58013M-EU-4	McDonald's Corp NC	LS			2FE	349,468	97.8640	342,524	350,000	349,495		27			3.375	3.393	MN	1,148	5,906	05/19/2015	05/26/2025
58155Q-AG-8	McKesson Corp Call			1	2FE	983,010	96.2280	962,280	1,000,000	987,027		1,585			2.850	3.052	MS	8,392	28,500	06/04/2013	03/15/2023
58502B-AA-4	Mednax Inc 144A-Call			1	3FE	731,250	100.5000	728,625	725,000	727,500	(3,709)	(41)			5.250	5.117	JD	2,432		12/04/2015	12/01/2023
59001K-AD-2	Meritor Inc Call			1	4FE	473,313	85.7500	428,750	500,000	427,059	(46,313)	59			6.250	7.087	FA	11,806	10,156	12/18/2015	02/15/2024
59217G-AQ-2	Met Life Global Funding 144A-NC				1FE	1,017,290	104.7090	1,047,090	1,000,000	1,011,620		(1,617)			3.875	3.666	AO	8,611	38,750	04/23/2012	04/11/2022
594064-AA-5	Michael Baker Intl Inc 144A-Call			1	4FE	800,625	91.5000	686,250	750,000	686,250	(65,264)	(2,236)			8.250	7.466	AO	13,063	61,875	05/05/2014	10/15/2018
595017-AC-8	Microchip Technology 144A-Conv	LS			3FE	1,460,000	99.2500	1,449,050	1,460,000	1,449,050	(10,950)				1.625	1.625	FA	8,963	12,126	02/06/2015	02/15/2025
595112-AY-9	Micron Technology Inc Conv				3FE	1,325,786	83.3750	1,042,188	1,250,000	1,042,188	(282,571)	(1,028)			3.000	2.693	MN	4,792	20,550	06/12/2015	11/15/2043
59562H-AJ-7	Midamerican Funding NC				1FE	2,569,940	128.0090	2,560,180	2,000,000	2,501,864		(27,594)			6.927	4.396	MS	46,180	138,540	06/10/2013	03/01/2029
60855R-AD-2	Molina Healthcare Inc Conv				3	1,630,004	121.1250	1,659,413	1,370,000	1,629,604		(400)			1.625	0.875	FA	8,410		12/10/2015	08/15/2044
61745E-Y2-1	Morgan Stanley NC				1FE	2,000,000	100.6710	2,013,420	2,000,000	2,000,000					2.231		JAJO	9,420	45,240	07/12/2010	07/15/2020
62942X-AA-6	NRG Yield Inc 144A				3	459,370	93.5000	467,500	500,000	460,716	(502)	1,848			3.500	6.304	FA	7,292		12/07/2015	02/01/2019
62942X-AD-0	NRG Yield Inc 144A	LS			3FE	1,170,181	83.9380	1,082,800	1,290,000	1,082,800	(94,974)	7,593			3.250	5.489	JD	3,494	17,702	11/20/2015	06/01/2020
62943W-AB-5	NRG Yield Operaring LLC Call			1	3FE	750,000	83.6880	627,660	750,000	627,660	(122,340)				5.375	5.375	FA	15,229	41,432	07/31/2014	08/15/2024
63633D-AE-4	National Health Investor Conv				2	556,641	98.5000	571,300	580,000	557,163		521			3.250	4.091	AO	4,713		11/10/2015	04/01/2021
637417-AD-8	National Retail Properties Call			1	2FE	2,067,227	110.6720	2,047,432	1,850,000	2,009,999		(26,916)			5.500	3.686	JJ	46,918	101,750	10/23/2013	07/15/2021
645767-AY-0	New Jersey Bell Telephone NC				1FE	2,398,260	123.1130	2,462,260	2,000,000	2,196,134		(24,288)			8.000	6.128	JD	13,333	160,000	12/02/2004	06/01/2022

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651639-AN-6	Newmont Mining Corp Holding Co Call	LS			2FE	1,481,400	89.3760	1,340,640	1,500,000	1,487,610		1,747			3.500	3.650	MS	15,458	52,500	04/19/2012	03/15/2022
65409Q-BB-7	Nielsen Finance 144A-Call			1	4FE	755,688	99.2500	744,375	750,000	744,375	(11,178)	(134)			5.000	4.862	AO	7,917		12/03/2015	04/15/2022
655042-AD-1	Noble Drilling Corp NC	LS	E		2FE	1,716,270	101.7280	1,525,920	1,500,000	1,575,593		(20,899)			7.500	5.754	MS	33,125	112,500	10/25/2007	03/15/2019
655044-AK-1	Rosetta Resources Inc Call			1	2FE	769,688	97.9210	734,408	750,000	765,730	80,106	(2,501)			5.625	5.170	MN	7,031	44,063	05/15/2014	05/01/2021
655844-AE-8	Norfolk Southern Corp. NC				2FE	1,888,725	108.1820	1,622,730	1,500,000	1,555,676		(38,367)			7.700	4.866	MN	14,758	115,500	02/09/2005	05/15/2017
665789-AV-5	Northern States Power NC				1FE	1,023,280	109.2650	1,092,650	1,000,000	1,006,063		(2,008)			5.250	5.011	AO	13,125	52,500	03/08/2005	10/01/2018
67020Y-AH-3	Nuance Communications Inc 144A				3FE	1,160,000	96.1880	1,115,781	1,160,000	1,115,781	(44,219)				1.000	1.000	JD	516		12/02/2015	12/15/2035
67059T-AD-7	Nustar Logistics NC				3FE	861,900	96.3180	813,887	845,000	813,887	(43,627)	(2,024)			6.750	6.404	FA	23,766	57,038	09/19/2013	02/01/2021
67066G-AC-8	Nvidia Corp. Conv				3FE	619,287	167.0000	918,500	550,000	606,732		(11,143)			1.000	(2.405)	JD	458	3,600	07/14/2015	12/01/2018
670877-AA-7	OMX Timber 144A-Call			1	1FE	1,054,310	109.0690	1,090,690	1,000,000	1,025,655		(5,983)			5.420	4.680	AO	9,184	54,200	09/10/2010	01/29/2020
674003-AA-6	Oaktree Capital Management 144A-NC				1FE	2,221,591	113.8350	2,310,851	2,030,000	2,128,661		(22,070)			6.750	5.358	JD	11,038	137,025	05/12/2011	12/02/2019
67740Q-AF-3	Ohio National Financial Servic 144A-NC				1FE	1,136,600	112.5960	1,125,960	1,000,000	1,080,586		(16,579)			6.375	4.314	AO	10,802	63,750	06/05/2012	04/30/2020
682134-AC-5	Omnicom Group Inc NC				2FE	2,013,380	106.5940	2,131,880	2,000,000	2,007,460		(1,428)			4.450	4.360	FA	33,622	89,000	06/08/2011	08/15/2020
68268D-AA-3	Onemain Fin Holdings 144A-Call			1	4FE	325,375	100.9430	328,065	325,000	325,307		(64)			6.750	6.722	JD	975	22,181	12/09/2014	12/15/2019
68268D-AB-1	Onemain Fin Holdings 144A-Call			1	4FE	350,781	100.3520	351,232	350,000	350,440	(249)	(87)			7.250	7.209	JD	1,128	25,657	12/09/2014	12/15/2021
683715-AA-4	Open Text Corp 144A-Call			1	3FE	475,000	99.2500	471,438	475,000	471,438	(3,563)				5.625	5.625	JJ	12,320	13,359	01/12/2015	01/15/2023
693476-BB-8	PNC Funding Corp NC				1FE	2,012,440	104.1440	2,082,880	2,000,000	2,001,702		(1,484)			5.625	5.543	FA	46,875	112,500	02/08/2007	02/01/2017
693506-AQ-0	PPG Industries NC				1FE	1,057,860	126.3570	947,678	750,000	964,173		(36,323)			9.000	3.141	MN	11,250	67,500	05/07/2013	05/01/2021
693627-AZ-4	PSI Energy Inc NC				1FE	1,999,080	102.2440	2,044,880	2,000,000	1,999,947		111			6.050	6.056	JD	5,378	121,000	06/06/2006	06/15/2016
69362B-AS-1	PSEG Power NC				2FE	1,237,740	102.8050	1,233,660	1,200,000	1,204,389		(5,998)			5.320	4.784	MS	18,797	63,840	09/22/2009	09/15/2016
694476-AC-6	Pacific Lifecorp 144A				2FE	548,615	111.3750	556,875	500,000	527,557		(5,978)			6.000	4.515	FA	11,750	30,000	03/28/2012	02/10/2020
694606-AA-2	Pacific Life Insurance Co 144A-NC				1FE	1,864,563	123.4240	1,814,333	1,470,000	1,777,874		(31,038)			7.900	4.724	JD	323	116,130	01/28/2013	12/30/2023
696429-AC-3	Pall Corp NC				1FE	1,028,120	110.1070	1,101,070	1,000,000	1,015,179		(3,004)			5.000	4.619	JD	2,222	50,000	04/15/2011	06/15/2020
70213B-AA-9	Partnerre Finance NC		E		1FE	1,620,000	109.6870	1,645,305	1,500,000	1,582,589		(16,722)			5.500	4.123	JD	6,875	82,500	09/10/2013	06/01/2020
712704-AA-3	People's United Financial Call			1	2FE	1,034,220	98.8810	988,810	1,000,000	1,025,441		(3,357)			3.650	3.224	JD	2,535	36,500	04/17/2013	12/06/2022
713448-BT-4	Pepsico Inc. NC				1FE	499,535	100.5000	502,500	500,000	499,965		97			2.500	2.520	MN	1,771	12,500	05/03/2011	05/10/2016
723456-AS-8	Pinnacle Entertainment Call				3FE	789,375	106.1250	795,938	750,000	786,882	23,560	(1,678)			6.375	5.854	FA	19,922	47,813	06/13/2014	08/01/2021
727493-AB-4	Plantronics Inc 144A-Call			1	3FE	753,375	100.0000	750,000	750,000	750,000	(3,345)	(30)			5.500	5.426	MN	3,552	15,400	12/08/2015	05/31/2023
72766Q-AA-3	Platform Specialty Products 144A-NC				5FE	353,313	86.7500	303,625	350,000	303,625	(49,330)	(357)			6.500	6.330	FA	9,479	11,312	01/29/2015	02/01/2022
73640Q-AB-1	Portfolio Recovery Association Convertib				3	264,756	83.1250	249,375	300,000	249,375	(16,152)	771			3.000	5.898	FA	1,075		11/13/2015	08/01/2020
737446-AG-9	Post Holdings Inc 144A-Call			1	4FE	750,000	99.0000	742,500	750,000	742,500	39,375				6.000	6.000	JD	2,000	45,000	05/22/2014	12/15/2022
740816-AB-9	President & Fellows of Harvard Call			1	1FE	1,067,365	101.6340	1,016,340	1,000,000	1,003,153		(12,360)			6.300	5.000	AO	15,750	63,000	02/26/2010	10/01/2037
741503-AQ-9	Priceline.com Inc Conv				2FE	1,372,316	143.8750	1,481,913	1,030,000	1,262,619		(85,525)			1.000	(8.153)	MS	3,033	7,900	06/25/2015	03/15/2018
741503-AS-5	Priceline.com Inc Conv				2FE	1,085,583	119.5000	1,111,350	930,000	1,082,364		(3,219)			0.350	(3.056)	JD	145	1,628	11/24/2015	06/15/2020
741503-AX-4	Priceline.com Inc Conv	LS			2FE	1,069,200	100.8750	1,089,450	1,080,000	1,071,225		1,483			0.900	1.047	MS	2,862	10,395	08/15/2014	09/15/2021
74348T-AQ-5	Prospect Capital Corporation Convertible				2FE	3,646,600	86.6250	3,421,688	3,950,000	3,671,621		25,021			4.750	6.658	AO	38,913	120,413	10/16/2015	04/15/2020
74387U-AG-6	Provident Fdg/PFG Fin 144A-Call			1	4FE	881,681	96.7500	861,075	890,000	861,075	(3,236)	1,011			6.750	6.923	JD	2,670	60,075	10/27/2014	06/15/2021
743917-AH-9	Prudential Insurance Co 144A-NC				1FE	939,730	127.5610	1,275,610	1,000,000	954,766		2,911			8.300	9.019	JJ	41,500	83,000	07/22/2009	07/01/2025
744482-BJ-8	Public Service New Hampshire NC				1FE	1,745,835	108.4010	1,897,018	1,750,000	1,748,764		480			6.000	6.033	MN	17,500	105,000	05/19/2008	05/01/2018
74531E-AB-8	Puget Sound Energy Inc Call				1FE	2,297,580	110.7160	2,214,320	2,000,000	2,073,308		(27,257)			6.740	5.134	MS	39,691	134,800	09/19/2005	06/15/2018
749571-AD-7	RHP Hotel Properties Call			1	4FE	85,000	100.5000	85,425	85,000	85,000					5.000	5.000	AO	897	2,137	04/09/2015	04/15/2023
749685-AT-0	RPM Inc. Conv	LS			2FE	1,402,832	113.3750	1,400,181	1,235,000	1,391,215		(11,617)			2.250	(0.285)	JD	1,235	15,413	11/23/2015	12/15/2020

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74973W-AB-3	RTI International Metals Inc Conv				3	3,900,421	103.0000	3,769,800	3,660,000	3,763,007	(110,423)	(26,991)			1.625	0.062	AO	12,050	26,488	11/10/2015	10/15/2019
754907-AA-1	Rayonier Inc Call			1	2FE	1,259,363	97.5700	1,219,625	1,250,000	1,257,656		(1,114)			3.750	3.636	AO	11,719	46,875	05/27/2014	04/01/2022
75886A-AL-2	Regency Energy Partners Call			1	2FE	497,563	95.9000	455,525	475,000	494,219	20,734	(2,703)			5.875	5.076	MS	9,302	27,906	09/30/2014	03/01/2022
759351-AG-4	Reinsurance Group of America NC				2FE	1,996,600	112.1970	2,243,940	2,000,000	1,998,451		342			6.450	6.473	MN	16,483	129,000	11/03/2009	11/15/2019
759891-AA-2	Renre North America Hldg NC		E		1FE	818,940	109.4040	820,530	750,000	796,481		(9,919)			5.750	4.128	MS	12,698	43,125	09/03/2013	03/15/2020
76009X-AA-6	Rensselaer Polytechnic NC				1FE	2,038,160	112.1020	2,242,040	2,000,000	2,020,886		(3,841)			5.600	5.344	MS	37,333	112,000	12/17/2010	09/01/2020
761283-AA-8	Restoration Hardware Hldgs Inc 144A-Conv				4S	635,402	92.6250	592,800	640,000	592,652	(44,035)	902				0.138	JD			02/09/2015	06/15/2019
761283-AB-6	Restoration Hardware Hldgs Inc 144A-Conv				4S	1,086,699	88.6880	984,437	1,110,000	984,437	(104,152)	1,890				0.428	JJ			09/01/2015	07/15/2020
773903-AD-1	Rockwell Intl Corp NC				1FE	1,123,850	106.7110	1,067,110	1,000,000	1,038,243		(18,959)			5.650	3.566	JD	4,708	56,500	03/01/2011	12/01/2017
77714P-AB-5	Rose Rock Midstream Call			1	4FE	507,693	71.5000	357,500	500,000	357,500	(122,556)	(1,194)			5.625	5.308	JJ	12,969	29,141	10/23/2014	07/15/2022
780287-AA-6	Royal Gold Inc Conv	LS			2	2,569,506	91.6250	2,253,975	2,460,000	2,530,612		(18,713)			2.875	2.007	JD	3,143	70,725	03/26/2015	06/15/2019
78355H-JK-6	Ryder Systems Inc NC				2FE	1,581,300	103.7310	1,555,965	1,500,000	1,511,600		(13,343)			5.850	4.889	MN	14,625	87,750	02/17/2010	11/01/2016
78412F-AP-9	SESI LLC Call	LS		1	2FE	1,409,000	87.5000	1,312,500	1,500,000	1,419,455		10,086			7.125	8.284	JD	4,750	106,875	12/16/2014	12/15/2021
78454L-AL-4	SM Energy Co Call			1	3FE	500,000	65.5000	327,500	500,000	327,500	(172,500)				5.625	5.625	JD	2,344	14,844	05/07/2015	06/01/2025
78573N-AB-8	Sabre Global Inc 144A-Call			1	4FE	200,000	99.3750	198,750	200,000	198,750	(1,250)				5.250	5.250	MN	1,517		11/04/2015	11/15/2023
790849-AJ-2	St. Jude Medical Inc Call	LS		1	2FE	751,283	98.7490	740,618	750,000	751,003		(122)			3.250	3.229	AO	5,146	24,375	05/23/2013	04/15/2023
79546V-AJ-5	Sally Holdings Call			1	3FE	789,375	104.2500	781,875	750,000	781,875	(4,548)	(2,952)			5.750	4.173	JD	3,594	21,563	09/10/2015	06/01/2022
81014A-AA-9	Scottrade Financial Service 144A-NC				2FE	1,062,500	105.8450	1,058,450	1,000,000	1,043,328		(6,606)			6.125	5.213	JJ	28,924	61,250	12/04/2012	07/11/2021
811904-AM-3	Seacor Holdings Inc Call			1	4FE	140,000	94.3750	132,125	140,000	132,125	(7,875)				2.500	2.500	JD	156	3,500	12/06/2012	12/15/2027
81211K-AV-2	Sealed Air Corp 144A-Call			1	4FE	755,000	100.1710	751,283	750,000	750,855	(2,057)	(213)			4.875	4.763	JD	3,047	24,612	07/31/2015	12/01/2022
81211K-AW-0	Sealed Air Corp 144A-Call			1	4FE	250,000	100.3480	250,870	250,000	250,000					5.125	5.125	JD	1,068	13,062	11/07/2014	12/01/2024
81721M-AE-9	Senior Housing Prop Trust NC	LS			2FE	2,497,294	110.9330	2,551,459	2,300,000	2,406,663		(21,484)			6.750	5.520	AO	32,775	155,250	05/03/2011	04/15/2020
828807-BT-3	Simon Property Group Call				1FE	992,400	101.9470	1,019,470	1,000,000	999,610		1,132			6.100	6.221	MN	10,167	61,000	04/14/2008	05/01/2016
829259-AM-2	Sinclair Television Group Call			1	4FE	540,000	100.5000	542,700	540,000	540,000					5.375	5.375	AO	7,256	29,025	03/19/2013	04/01/2021
82967N-AQ-1	Sirius XM Radio Inc 144A-Call			1	3FE	727,563	105.2500	736,750	700,000	723,911		(3,652)			5.875	5.066	AO	10,281	41,125	03/10/2015	10/01/2020
82967N-AS-7	Sirius XM Radio Inc 144A-Call			1	3FE	318,000	105.0000	315,000	300,000	315,000	(2,630)	(370)			6.000	4.954	JJ	8,300		10/23/2015	07/15/2024
843646-AG-5	Southern Power Call			1	2FE	795,000	102.7180	770,385	750,000	777,443		(17,557)			6.375	2.110	MN	6,109	23,906	06/03/2015	11/15/2036
845467-AH-2	Southwestern Energy Co NC	LS			2FE	997,950	63.0180	630,180	1,000,000	998,643		188			4.100	4.125	MS	12,072	41,000	03/01/2012	03/15/2022
84755T-AD-9	Spectra Energy Capital NC				2FE	997,880	105.3500	1,053,500	1,000,000	999,012		205			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020
851783-AB-6	Springs Industries Inc - Cl A Call			1	4FE	765,000	99.0000	742,500	750,000	742,500	(10,523)	(1,852)			6.250	5.897	JD	3,906	46,875	06/05/2014	06/01/2021
858119-BD-1	Steel Dynamics Call			1	3FE	758,000	91.2500	684,375	750,000	684,375	(73,202)	(423)			5.500	5.378	AO	10,313	43,771	02/04/2015	10/01/2024
860630-AD-4	Stifel Financial Corp NC				2FE	1,226,534	99.6790	1,232,032	1,236,000	1,227,230		549			4.250	4.350	JJ	23,784	21,250	08/05/2015	07/18/2024
86074Q-AL-6	Stillwater Mining Co Conv/Call	LS		1	4FE	1,943,576	95.0000	1,795,500	1,890,000	1,795,500	(137,128)	(10,144)			1.750	1.047	AO	6,982	11,288	11/10/2015	10/15/2032
863667-AF-8	Stryker Corp. Call			1	1FE	498,885	100.4950	502,475	500,000	498,954		69			3.375	3.404	MN	2,156	8,438	06/03/2015	05/15/2024
86787E-AN-7	Suntrust Bank Call			1	1FE	989,150	95.5260	955,260	1,000,000	991,723		1,000			2.750	2.876	MN	4,583	27,500	05/14/2013	05/01/2023
86787G-AE-2	Suntrust Bank NC				2FE	318,506	109.1560	334,017	306,000	310,596		(948)			5.400	5.003	AO	4,131	16,524	07/18/2005	04/01/2020
87089H-AA-1	Swiss Re Treasury 144A		E		1FE	939,000	97.3540	973,540	1,000,000	952,494		5,922			2.875	3.657	JD	1,997	28,750	08/29/2013	12/06/2022
871503-AH-1	Symantec NC	LS			2FE	1,569,930	102.6380	1,539,570	1,500,000	1,543,389		(8,330)			4.200	3.527	MS	18,550	63,000	09/05/2012	09/15/2020
87264A-AD-7	T Mobile USA Inc Call		E	1	3FE	346,188	104.0000	353,600	340,000	343,995		(1,044)			6.633	6.238	JJ	9,585	22,552	10/16/2013	04/28/2021
87264A-AE-5	T Mobile USA Inc Call		E	1	3FE	873,900	104.0000	852,800	820,000	847,930	8,408	(7,645)			6.836	5.577	JJ	23,823	56,055	07/15/2014	04/28/2023
87264A-AL-9	T Mobile USA Inc Call		E	1	3FE	268,750	103.5000	258,750	250,000	258,750	2,512	(2,437)			6.625	5.307	AO	4,141	16,563	02/10/2014	04/01/2023
87305Q-CA-7	TTX Co 144A-NC				1	2,250,240	102.0350	2,040,700	2,000,000	2,022,546		(48,495)			6.050	3.521	JD	5,378	121,000	12/16/2010	06/15/2016
88033G-BU-3	Tenet Healthcare Corporation NC				3FE	720,975	101.0000	727,200	720,000	720,630		(126)			4.750	4.728	JD	2,850	34,200	10/18/2012	06/01/2020
88037E-AJ-0	Tenneco Inc Call			1	3FE	275,220	102.5000	270,600	264,000	270,600	(3,950)	(670)			5.375	4.876	JD	631	14,584	02/05/2015	12/15/2024
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put		E		2FE	3,456,073	157.8750	4,467,863	2,830,000	3,373,733		(31,227)			0.250	(1.567)	FA	2,948	4,863	10/22/2015	02/01/2026
882508-AR-5	Texas Instruments Inc. NC				1FE	499,465	100.5940	502,970	500,000	499,958		112			2.375	2.398	MN	1,484	11,875	05/16/2011	05/16/2016
882587-AY-4	Texas-New Mexico Power 144A				1FE	1,967,580	120.0450	1,800,675	1,500,000	1,784,753		(81,666)			9.500	3.289	AO	35,625	142,500	09/17/2013	04/01/2019
887315-BJ-7	Time Warner Inc NC				2FE	2,314,770	109.5160	2,190,320	2,000,000	2,056,524		(29,302)			7.250	5.565	AO	30,611	145,000	10/05/2004	10/15/2017

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value: 13 Current Year's (Amortization)/ Accretion	Change in Book / Adjusted Carrying Value: 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book / Adjusted Carrying Value: 15 Total Foreign Exchange Change In B./A.C.V.	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due & Accrued	Interest: 20 Amount Rec. During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
88731E-AJ-9	Time Warner Ent NC				2FE	1,482,560	119.5080	1,195,080	1,000,000	1,464,519		(17,050)			8.375	4.513	JJ	38,618	83,750	12/04/2014	07/15/2033
888706-AF-5	Tivo Inc Convertible				3FE	444,408	86.5000	410,875	475,000	410,875	(35,209)	3,076			2.000	3.108	AO	2,375	6,063	05/18/2015	10/01/2021
88947E-AR-1	Toll Brothers Finance Call			1	3FE	754,431	99.0680	743,010	750,000	742,993	(11,367)	(71)			4.875	4.799	MN	6,195		12/23/2015	11/15/2025
89233P-5E-2	Toyota Motor Credit Corp NC		E		1FE	994,810	100.7570	1,007,570	1,000,000	999,237		1,064			2.000	2.110	MS	5,889	20,000	09/08/2011	09/15/2016
89233P-5T-9	Toyota Motor Credit Corp NC		E		1FE	996,290	103.1790	1,031,790	1,000,000	997,618		351			3.300	3.344	JJ	15,492	33,000	01/09/2012	01/12/2022
896047-AG-2	Tribune Co. 144A-Call			1	4FE	200,000	101.2500	202,500	200,000	200,000					5.875	5.875	JJ	5,418		06/17/2015	07/15/2022
896522-AF-6	Trinity Industries Conv				3FE	1,852,490	119.5000	1,786,525	1,495,000	1,782,739	(63,169)	(6,581)			3.875	2.411	JD	4,828	37,491	10/02/2015	06/01/2036
90520G-AA-4	Union Bank Of California NC		E		1FE	1,038,990	101.6750	1,016,750	1,000,000	1,001,882		(5,057)			5.950	5.413	MN	8,264	59,500	12/20/2006	05/11/2016
906548-CG-5	Union Electric Company NC				1FE	997,070	113.7220	1,137,220	1,000,000	998,985		287			6.700	6.737	FA	27,917	67,000	06/12/2008	02/01/2019
909317-BE-8	United Airlines 2009-2A			2	1FE	871,557	106.1310	837,097	788,739	808,114		(14,149)			9.750	6.295	JJ	35,460	76,902	09/19/2011	01/15/2017
911365-BD-5	United Rentals Call			1	4FE	750,000	97.0000	727,500	750,000	727,500	(22,500)				5.500	5.500	JJ	19,021	12,490	03/12/2015	07/15/2025
912920-AC-9	US West Communication/Qwest Call			1	2FE	1,071,448	95.3700	1,012,829	1,062,000	1,062,000		(7,422)			6.875	5.835	MS	21,498	73,013	12/18/2014	09/15/2033
913026-AT-7	United Telephone Florida NC				2FE	1,465,631	113.0660	1,337,571	1,183,000	1,413,358		(19,122)			8.375	5.600	JJ	45,685	99,076	02/11/2013	01/15/2025
914906-AS-1	Univision Communications Inc. 144A-Call			1	4FE	703,750	95.5000	668,500	700,000	668,500	(35,053)	(197)			5.125	5.055	FA	13,553	17,539	04/15/2015	02/15/2025
920253-AF-8	Valmont Industries Inc Call			1	2FE	981,810	87.0450	870,450	1,000,000	982,193		327			5.000	5.119	AO	12,500	51,250	11/18/2014	10/01/2044
921946-88-5	Vanguard Emerging Markets Govt Bond ETF	#LS			3	35,443,554	73.9600	34,428,380		34,428,380	(1,015,174)						N/A		642,391	12/02/2015	
92240M-BB-3	Vector Group LTD Call			1	3FE	802,500	106.5000	798,750	750,000	794,266	6,474	(5,334)			7.750	6.613	FA	21,958	58,125	05/21/2014	02/15/2021
928298-AJ-7	Vishay Intertech Call				3FE	196,650	76.4380	175,807	230,000	175,807	(21,714)	840			2.250	3.054	MN	661	5,175	12/16/2014	05/15/2041
94986R-XR-7	Wells Fargo & Company Convertible				1FE	2,606,096	88.8000	2,326,560	2,620,000	2,607,053		957			0.250	0.327	JD	127	3,275	07/01/2015	06/24/2022
957674-AD-6	Western Atlas Inc NC				1FE	1,255,392	129.4960	1,165,464	900,000	1,189,136		(28,190)			8.550	4.028	JD	3,420	76,950	07/29/2013	06/15/2024
959802-AL-3	Western Union Co NC	LS			2FE	2,295,420	107.1310	2,142,620	2,000,000	2,168,405		(36,478)			5.253	3.121	AO	26,265	105,060	05/15/2012	04/01/2020
960402-AS-4	Westinghouse Electric NC				2FE	2,111,380	120.7750	2,415,500	2,000,000	2,060,221		(5,666)			7.875	7.354	MS	52,500	157,500	03/21/2002	09/01/2023
96208T-AA-2	Wex Inc 144A-Call			1	3FE	794,210	91.0000	714,350	785,000	714,350	(44,325)	(813)			4.750	4.602	FA	15,536	37,288	01/25/2013	02/01/2023
98138H-AC-5	Workday Inc Convertible				5	435,748	114.5000	435,100	380,000	425,232		(10,517)			0.750	(3.680)	JJ	1,314	1,425	06/09/2015	07/15/2018
983793-AD-2	XPO Logistics Inc 144A-Call			1	4FE	725,000	92.7500	672,438	725,000	672,438	(52,563)				6.500	6.500	JD	2,094	24,348	06/04/2015	06/15/2022
983919-AF-8	Xilinx Inc Conv	LS			1FE	1,003,980	163.6250	1,497,169	915,000	936,298		(14,688)			2.625	0.999	JD	1,068	24,019	05/18/2012	06/15/2017
008916-AC-2	Agrium Inc NC		A		2FE	2,388,030	123.5550	2,162,213	1,750,000	2,284,415		(37,001)			7.800	4.303	FA	56,875	136,500	04/24/2013	02/01/2027
03746A-AA-8	Apache Finance Canada NC		I		2FE	1,746,630	125.9420	1,889,130	1,500,000	1,694,260		(8,462)			7.750	6.338	JD	5,167	116,250	06/19/2008	12/15/2029
146900-AM-7	Cascades Inc 144A-Call		I	1	3FE	500,375	97.3600	486,800	500,000	486,800	(10,621)	(39)			5.500	5.488	JJ	12,681	29,486	06/05/2014	07/15/2022
29250N-AB-1	Enbridge Inc NC		A		2FE	1,953,280	102.5150	2,050,300	2,000,000	1,991,872		6,095			5.600	5.943	AO	28,000	112,000	06/04/2008	04/01/2017
664784-AA-3	Northern Blizzard Resources 144A-Call		A	1	4FE	191,970	72.5000	171,825	237,000	171,825	(24,633)	4,488			7.250	10.959	FA	7,159	17,183	05/13/2014	02/01/2022
669771-AS-6	Transcanada Corp NC		A		1FE	1,265,000	121.7500	1,217,500	1,000,000	1,217,047		(24,945)			7.875	4.351	AO	19,688	78,750	01/10/2014	04/01/2023
73755L-AF-4	Potash Corp -Saskatchewan NC		A		1FE	521,280	112.8830	564,415	500,000	508,604		(2,243)			6.500	5.929	MN	4,153	32,500	05/08/2009	05/15/2019
829ESC-9D-6	Sino Forest Corp ESC		A		6Z				580,000								JD			01/29/2013	12/15/2016
91911K-AD-4	Valeant Pharmaceuticlas 144A-Call		A	1	4FE	861,688	90.7500	771,375	850,000	771,375	(89,216)	(1,097)			5.625	5.376	JD	3,984	47,813	03/16/2015	12/01/2021
00289V-AB-9	Abengoa Finance 144A		F		5FE	71,875	12.5000	71,875	575,000	71,875	135,324	(9,874)	549,513		7.750	5.516	FA	18,568	44,563	05/21/2014	02/01/2020
00772B-AM-3	Aercap Ireland Cap Ltd NC		F		3FE	497,500	104.2030	521,015	500,000	497,888		310			5.000	5.086	AO	6,250	25,139	09/26/2014	10/01/2021
00928Q-AK-7	Aircastle LTD NC		F		3FE	211,000	107.8940	215,788	200,000	208,944		(2,013)			6.250	4.979	JD	1,042	12,500	12/19/2014	12/01/2019
00928Q-AN-1	Aircastle LTD NC		F		3FE	813,500	103.5140	828,112	800,000	810,542	(2,882)	(76)			5.500	5.173	FA	16,622	16,042	12/11/2015	02/15/2022
02154V-AA-9	Altice SA 144A-Call		F	1	4FE	729,219	91.0000	659,750	725,000	659,750	(68,527)	(317)			7.750	7.645	FA	21,226	47,469	03/30/2015	05/15/2022
03938L-AF-1	Arecelormittal NC		F		3FE	400,900	91.2500	355,875	390,000	355,875	(39,399)	(1,989)			6.125	5.519	JD	1,991	23,888	01/03/2013	06/01/2018
03938L-AU-8	Arecelormittal NC		F		3FE	523,750	81.5000	407,500	500,000	407,500	(107,296)	(3,244)			6.000	5.121	MS	10,000	31,250	09/29/2014	03/01/2021
05541V-AE-6	BG Energy Capital PLC 144A		F		1FE	1,823,703	104.4100	1,827,175	1,750,000	1,805,658		(8,560)			4.000	3.390	AO	14,778	70,000	11/05/2013	10/15/2021
05542Y-AA-7	B Communications Ltd 144A-Call		F	1	3FE	795,000	108.0000	810,000	750,000	783,493		(6,924)			7.375	6.135	MN	4,763	55,313	04/25/2014	02/15/2021
055451-AQ-1	Billiton Financial NC		F		1FE	766,096	91.8320	688,740	750,000	764,214		(1,883)			2.875	2.540	FA	7,607	21,563	02/05/2015	02/24/2022
05565Q-BZ-0	BP Capital Markets PLC NC		F		1FE	500,000	99.4290	497,145	500,000	500,000					3.245	3.245	MN	2,479	16,225	05/02/2012	05/06/2022
05565Q-CD-8	BP Capital Markets PLC NC	LS	F		1FE	1,349,370	94.5750	1,418,625	1,500,000	1,380,450		13,708			2.750	4.012	MN	5,844	41,250	09/03/2013	05/10/2023
06739G-AR-0	Barclays Bank NC		F		1FE	1,942,860	109.8440	2,196,880	2,000,000	1,973,071		5,836			5.125	5.503	JJ	49,257	102,500	02/18/2010	01/08/2020
12545D-AF-5	CHC Helicopter SA Call		F	1	5FE	137,507	34.5590	137,507	397,891	137,507	39,413	2,195	278,118		9.375	8.300	JD	3,109	39,447	04/24/2014	06/01/2021
12625G-AC-8	CNOOC Finance NC		F		1FE	949,790	94.3190	943,190	1,000,000	956,974		5,007			3.000	3.673	MN	4,333	30,000	07/21/2014	05/09/2023
151290-BK-8	CEMEX SAB DE CV 144A-Call		F	1	4FE	809,063	96.7500	725,625	750,000	725,625	(54,651)	(8,357)			7.250	5.738	JJ	25,073	54,375	05/09/2014	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20259B-AA-9	Commerzbank AG 144A-NC		F		3FE	875,625	115.0000	862,500	750,000	857,895	4,254	(10,809)			8.125	5.786	MS	17,266	60,938	04/24/2014	09/19/2023
256853-AA-0	Dolphin Energy LTD 144A-NC		F	2	1FE	478,393	105.7210	504,501	477,200	477,693		(125)			5.888	5.855	JD	1,249	28,098	08/19/2009	06/15/2019
31562Q-AF-4	Fiat Chrysler Automobile NC		F		4FE	1,200,000	99.0000	1,188,000	1,200,000	1,188,000	(12,000)				5.250	5.250	AO	13,300	31,675	04/09/2015	04/15/2023
34407D-AA-7	Fly Leasing LTD Call		F	1	3FE	1,047,881	103.3670	1,033,670	1,000,000	1,024,747	18,106	(4,384)			6.750	6.041	JD	3,000	67,500	08/26/2014	12/15/2020
34407D-AB-5	Fly Leasing LTD Call		F	1	3FE	253,594	100.2380	250,595	250,000	250,595	(2,893)	(106)			6.375	6.085	AO	3,365		10/13/2015	10/15/2021
46132F-AA-8	Invesco Finance PLC NC		F		1FE	1,410,750	100.0600	1,500,900	1,500,000	1,428,491		8,843			3.125	3.919	MN	4,036	46,875	12/11/2013	11/30/2022
494386-AB-1	Kimberly Clark De Mexico 144A		F		1FE	1,027,880	99.7500	997,500	1,000,000	1,024,332		(2,500)			3.800	3.459	AO	8,761	38,000	07/17/2014	04/08/2024
55608J-AC-2	Macquarie Group Ltd 144A-NC		F		2FE	1,490,520	110.2290	1,653,435	1,500,000	1,495,499		957			6.000	6.085	JJ	41,750	90,000	03/10/2010	01/14/2020
561233-AB-3	Mallinckrodt Intl Fin 144A-Call		F	1	4FE	300,000	96.7500	290,250	300,000	290,250	(9,750)				4.875	4.875	AO	3,088	7,313	04/08/2015	04/15/2020
561233-AC-1	Mallinckrodt Intl Fin 144A-Call		F	1	4FE	504,219	92.5000	462,500	500,000	462,500	(41,484)	(234)			5.500	5.389	AO	5,806	13,750	04/09/2015	04/15/2025
60688Q-AS-4	Mizuho Corp Bank LTD 144A-NC	LS	F		1FE	2,017,440	101.7560	2,035,120	2,000,000	2,013,443		(1,615)			3.500	3.394	MS	19,444	70,000	05/29/2013	03/21/2023
62886H-AL-5	NCL Corp 144A-Call		R	1	4FE	325,000	102.5000	333,125	325,000	325,000					5.250	5.250	MN	2,180	16,873	11/05/2014	11/15/2019
62886H-AM-3	NCL Corp 144A-Call		F	1	4FE	400,000	97.9220	391,688	400,000	391,688	(8,312)				4.625	4.625	MN	2,621		11/05/2015	11/15/2020
62947Q-AN-8	NXP BV 144A-Call		F	1	3FE	803,438	103.5500	776,625	750,000	776,625	(9,481)	(5,144)			5.750	4.752	MS	12,698	43,125	05/09/2014	03/15/2023
63254A-AE-8	National Australia Bank NC		F		1FE	1,418,130	99.9670	1,499,505	1,500,000	1,437,003		7,693			3.000	3.682	JJ	20,125	45,000	06/20/2013	01/20/2023
65341E-AA-8	Nexteer Automotive Group 144A-Call		R	1	3FE	745,500	102.0000	765,000	750,000	746,093		569			5.875	5.981	MN	5,630	44,307	12/15/2014	11/15/2021
67051X-AA-2	Nufarm Australia Limited 144A-Call		F	1	4FE	783,750	99.5000	746,250	750,000	746,250	(3,944)	(5,693)			6.375	5.407	AO	10,094	47,813	05/06/2014	10/15/2019
67054L-AA-5	Numericable 144A-Call		R	1	4FE	731,250	99.8720	749,040	750,000	735,339		4,075			4.875	5.521	FA	13,813	36,563	12/11/2014	05/15/2019
693070-AD-6	Carnival PLC NC		F		2FE	1,340,640	122.8610	1,228,610	1,000,000	1,283,957		(18,491)			7.875	4.642	JD	6,563	78,750	10/04/2012	06/01/2027
705010-AB-2	Pearson DOL Fin 144A-NC		F		2FE	1,774,185	108.2290	1,623,435	1,500,000	1,609,613		(44,420)			6.250	3.000	MN	14,323	93,750	02/15/2012	05/06/2018
767201-AC-0	Rio Tinto Fin USA NC	LS	F		1FE	2,504,600	108.7970	2,719,925	2,500,000	2,501,558		(548)			6.500	6.473	JJ	74,931	162,500	07/22/2008	07/15/2018
780099-CE-5	Royal Bank of Scotland NC		F		3FE	920,000	109.3050	929,093	850,000	909,458		(7,015)			6.125	4.924	JD	2,314	52,063	10/01/2014	12/15/2022
826200-AD-9	Siemens Financierings 144A-NC		F		1FE	2,145,920	123.1810	2,463,620	2,000,000	2,107,977		(7,335)			6.125	5.449	FA	45,597	122,500	02/11/2010	08/17/2026
85771P-AK-8	Statoil ASA NC		F		1FE	1,860,660	94.1200	1,882,400	2,000,000	1,889,599		11,736			2.650	3.442	JJ	24,439	53,000	06/20/2013	01/15/2024
87927Y-AA-0	Telecom Italia Spa 144A		F		3FE	996,875	100.2670	1,002,670	1,000,000	997,211		255			5.303	5.344	MN	4,566	53,030	09/29/2014	05/30/2024
893830-BB-4	Transocean Inc NC		F		3FE	690,000	65.5000	491,250	750,000	491,250	(203,376)	4,626			6.375	7.956	JD	2,125	49,688	05/07/2015	12/15/2021
90261T-MJ-7	UBS AG Jersey Branch 144A-Call		F	1	1FE	1,000,000	104.9350	1,049,350	1,000,000	1,000,000					5.430	5.430	FA	22,323	54,300	07/29/2010	08/03/2030
91311Q-AD-7	United Utilities NC		F		2FE	1,865,180	104.3050	2,086,100	2,000,000	1,969,164		11,436			4.550	5.225	JD	3,033	91,000	03/03/2004	06/19/2018
918370-AB-3	VTR Finance BV 144A-Call		F	1	4FE	595,263	93.0000	525,450	565,000	525,450	(51,169)	(2,506)			6.875	6.122	JJ	17,911	38,844	08/25/2014	01/15/2024
92676X-AA-5	Viking Cruises 144A-Call		R	1	4FE	518,875	95.6930	454,542	475,000	454,542	(54,852)	(7,300)			8.500	6.420	AO	8,524	41,563	10/22/2014	10/15/2022
92857T-AH-0	Vodafone Group NC		F		2FE	1,478,410	120.9520	1,209,520	1,000,000	1,414,992		(21,503)			7.875	4.000	FA	29,750	78,750	11/29/2012	02/15/2030
92936M-AB-3	WPP Finance NC		F		2FE	2,153,744	107.9530	2,396,557	2,220,000	2,176,944		6,117			4.750	5.136	MN	11,717	105,450	12/01/2011	11/21/2021
961214-BK-8	Westpac Banking Corp NC		F		1FE	1,089,650	109.1090	1,091,090	1,000,000	1,049,791		(11,774)			4.875	3.492	MN	5,688	48,750	06/14/2012	11/19/2019
980888-AE-1	Woolworths Limited 144A-NC		F		2FE	259,784	100.5180	261,347	260,000	259,987		45			3.150	3.168	AO	1,797	8,190	04/05/2011	04/12/2016
EJ0220-33-9	Siemens Financiering Conv		F		1FE	4,257,625	106.8000	4,005,000	3,750,000	4,183,991		(73,634)			1.650	(1.455)	FA	23,203	24,750	10/08/2015	08/16/2019
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						479,701,144	XXX	477,085,602	407,309,863	464,904,241	(5,386,855)	(2,757,650)	1,664,896	0	XXX	XXX	XXX	4,950,396	19,604,189	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
44614U-AD-1	Huntington Auto Trust 2015-1 A4			2	1FE	999,770	99.5190	995,190	1,000,000	999,806		36			1.640	1.652	MON	729	8,428	06/03/2015	06/15/2021
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						999,770	XXX	995,190	1,000,000	999,806	0	36	0	0	XXX	XXX	XXX	729	8,428	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						480,700,914	XXX	478,080,792	408,309,863	465,904,047	(5,386,855)	(2,757,614)	1,664,896	0	XXX	XXX	XXX	4,951,125	19,612,617	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						954,173,096	XXX	954,350,114	822,455,863	927,727,170	(5,102,760)	(7,673,927)	1,664,896	0	XXX	XXX	XXX	9,674,744	35,437,561	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						118,863,316	XXX	118,695,673	115,957,579	118,086,553	0	(107,749)	0	0	XXX	XXX	XXX	314,848	3,464,564	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						999,770	XXX	995,190	1,000,000	999,806	0	36	0	0	XXX	XXX	XXX	729	8,428	XXX	XXX
8399999 Subtotals - Total Bonds						1,074,036,182	XXX	1,074,040,977	939,413,443	1,046,813,528	(5,102,760)	(7,781,640)	1,664,896	0	XXX	XXX	XXX	9,990,320	38,910,554	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
00170F-20-9	Affiliated Managers Group Pfd Stock			59,611.000	1.00		3,353,119	56.250	3,353,119	2,428,114	38,375	97,722		925,004			925,004		P2UFE	07/20/2015
15189T-20-6	Centerpoint Energy Inc Convertible			25,490.000	58.25		1,454,523	57.063	1,454,523	1,087,279		118,740		(243,748)			(243,748)		P2LFE	03/06/2013
64944P-30-7	New York Community Bancorp Preferred Sto			20,390.000	1.00	50.342	1,019,500	50.000	1,019,500	1,026,467		15,293		(6,967)			(6,967)		P3LFE	10/06/2015
949746-80-4	Wells Fargo Company Preferred Stock			2,125.000	1.00		2,467,125	1,161.000	2,467,125	2,568,610		119,531		(101,485)			(101,485)		P2LFE	05/13/2015
95040Q-20-3	Welltower Inc Pfd Stock			62,010.000	1.00	61.966	3,738,797	60.800	3,770,208	3,842,498	50,383			(103,700)			(103,700)		P3LFE	11/06/2015
G16962-20-4	Bunge Limited Convertible		F	29,000.000	1.00	83.430	2,335,403	93.000	2,697,000	2,419,460		93,868		(84,057)			(84,057)		P3LFE	11/04/2015
8499999 - Industrial and Miscellaneous (Unaffiliated)							14,368,467	XXX	14,761,475	13,372,428	88,758	445,154	0	385,047	0	0	385,047	0	XXX	XXX
8999999 Total Preferred Stocks							14,368,467	XXX	14,761,475	13,372,428	88,758	445,154	0	385,047	0	0	385,047	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identification	Description	3 Code	4 Foreign	Number of Shares	Book / Adjusted Carrying Value	7 Rate per Share Used To Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT Corporation Common Stock			25,100.000	827,798	32.980	827,798	802,197		18,942		(82,149)		(82,149)		L	06/24/2015
001055-10-2	Aflac Inc Common Stock			4,300.000	257,570	59.900	257,570	110,638		6,794		(5,117)		(5,117)		L	07/14/2003
001204-10-6	AGL Resources Common Stock			100.000	6,381	63.810	6,381	6,285				96		96		L	12/08/2015
00206R-10-2	AT&T Inc Common Stock			33,330.000	1,146,885	34.410	1,146,885	889,790		14,819		257,095		257,095		L	12/08/2015
002824-10-0	Abbott Laboratories Common Stock			15,300.000	687,123	44.910	687,123	253,551		14,688		(1,683)		(1,683)		L	01/24/2006
00287Y-10-9	Abbvie Inc Common Stock			4,100.000	242,884	59.240	242,884	63,908		8,282		(25,420)		(25,420)		L	01/02/2013
002896-20-7	Abercrombie & Fitch Co. Common Stock			22,700.000	612,900	27.000	612,900	597,345				15,555		15,555		L	12/07/2015
00724F-10-1	Adobe Systems Inc Common Stock			4,200.000	394,548	93.940	394,548	64,475				89,208		89,208		L	07/01/2002
007800-10-5	Areojet Rocketdyne Hldgs Common Stock			33,600.000	526,176	15.660	526,176	643,028				(116,852)		(116,852)		L	09/24/2015
00817Y-10-8	Aetna Inc Common Stock			5,588.000	604,175	108.120	604,175	90,355		5,588		107,793		107,793		L	12/18/2003
00846U-10-1	Agilent Technologies Common Stock			1,900.000	79,439	41.810	79,439	25,077	219	760		1,653		1,653		L	10/19/2004
009158-10-6	Air Products & Chemicals Inc Common Stoc			2,000.000	260,220	130.110	260,220	104,920	1,620	6,400		(28,240)		(28,240)		L	12/18/2003
017175-10-0	Alleghany Corp Common Stock			2,200.000	1,051,446	477.930	1,051,446	867,160				31,746		31,746		L	12/17/2013
018802-10-8	Alliant Energy Corp Common Stock			23,010.000	1,436,975	62.450	1,436,975	1,333,132		33,462		10,979		10,979		L	11/06/2015
020002-10-1	Allstate Corp. Common Stock			3,100.000	192,479	62.090	192,479	91,791		3,658		(25,296)		(25,296)		L	12/22/2009
02079K-10-7	Google Inc Common Stock - Class C			2,406.000	1,825,865	758.880	1,825,865	129,295				542,504		542,504		L	09/10/2015
02079K-30-5	Google Inc Common Stock - Class A			2,500.000	1,945,025	778.010	1,945,025	1,447,913				482,926		482,926		L	09/10/2015
02209S-10-3	Altria Group Inc Common Stock			27,700.000	1,612,417	58.210	1,612,417	382,656	15,651	51,687		243,498		243,498		L	09/10/2015
023135-10-6	Amazon Com, Inc. Common Stock			700.000	473,123	675.890	473,123	23,639				255,878		255,878		L	06/07/2006
025537-10-1	American Electric Power Common Stock			5,500.000	320,485	58.270	320,485	151,608		11,825		(13,475)		(13,475)		L	04/06/2009
025816-10-9	American Express Company Common Stock			7,300.000	507,715	69.550	507,715	261,095		8,030		(171,477)		(171,477)		L	06/02/2010
026874-78-4	American Intl Group Inc Common Stock			4,500.000	278,865	61.970	278,865	128,002		3,645		26,820		26,820		L	06/08/2012
03027X-10-0	American Tower Corp Common Stock			4,500.000	436,275	96.950	436,275	183,730	2,205	7,650		(8,550)		(8,550)		L	11/19/2009
030420-10-3	American Water Works Co Inc Common Stock			22,400.000	1,338,400	59.750	1,338,400	1,111,036		19,531		175,696		175,696		L	09/10/2015
03073E-10-5	Amerisource Bergen Corp Common Stock			4,200.000	435,582	103.710	435,582	58,173		5,082		56,910		56,910		L	10/21/2005
03076C-10-6	Ameriprise Financial Inc Common Stock			2,660.000	283,077	106.420	283,077	77,453		6,889		(68,708)		(68,708)		L	10/04/2005
031162-10-0	Amgen Inc. Common Stock			3,804.000	617,503	162.330	617,503	190,121		12,021		11,564		11,564		L	07/17/2008
032095-10-1	Amphenol Corporation Common Stock			4,600.000	240,258	52.230	240,258	57,863	644	2,369		(7,268)		(7,268)		L	10/23/2008
032654-10-5	Analog Devices Common Stock			4,500.000	248,940	55.320	248,940	130,489		7,200		(900)		(900)		L	04/09/2010
035255-10-8	Anika Therapeutics Inc Common Stock			19,600.000	747,936	38.160	747,936	729,538				19,299		19,299		L	12/10/2015
03748R-10-1	Apartment Invest & Mgmt Co. Common Stock			355.000	14,211	40.030	14,211	7,334		419		1,022		1,022		L	12/24/2007
037604-10-5	Apollo Group Inc Common Stock			36,900.000	283,023	7.670	283,023	265,929				17,094		17,094		L	10/29/2015
037833-10-0	Apple Computer Inc. Common Stock			51,900.000	5,462,994	105.260	5,462,994	60,757		105,357		(265,728)		(265,728)		L	07/13/2005
03836W-10-3	Aqua America Inc Common Stock			6,500.000	193,700	29.800	193,700	159,445		2,314		34,255		34,255		L	06/29/2015
039483-10-2	Archer Daniels Midland Co. Common Stock			5,787.000	212,267	36.680	212,267	83,481		6,481		(88,657)		(88,657)		L	03/04/2004
04270V-10-6	Arris Group Common Stock			26,600.000	813,162	30.570	813,162	741,892				34,308		34,308		L	10/29/2015
04351G-10-1	Ascena Retail Group Inc Common Stock			56,900.000	560,465	9.850	560,465	695,361				(106,095)		(106,095)		L	12/07/2015
04621X-10-8	Assurant Inc Common Stock			1,300.000	104,702	80.540	104,702	30,196		1,781		15,743		15,743		L	04/06/2009
053015-10-3	Automatic Data Processing Common Stock			2,700.000	228,744	84.720	228,744	93,930	1,431	5,292		3,645		3,645		L	08/16/2005
05329W-10-2	Auto Nation Inc Common Stock			1,500.000	89,490	59.660	89,490	22,195				(1,125)		(1,125)		L	04/06/2009
053484-10-1	Avalonbay Communities Inc Common Stock R			950.000	174,924	184.130	174,924	86,418	1,188	4,665		19,703		19,703		L	07/17/2008
05605H-10-0	Babcock & Wilcox Co NE Common Stock			10,400.000	330,408	31.770	330,408	167,670		3,328		159,736		159,736		L	01/29/2015
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc			19,050.000	397,574	20.870	397,574	412,380				(14,806)		(14,806)		L	10/21/2015
058498-10-6	Ball Corp. Common Stock			2,400.000	174,552	72.730	174,552	34,888		1,248		10,944		10,944		L	05/19/2005
060505-10-4	Bank of America Corp Common Stock			16,700.000	281,061	16.830	281,061	132,441		3,340		(17,702)		(17,702)		L	02/07/2012
067383-10-9	C.R. Bard, Inc. Common Stock			800.000	151,552	189.440	151,552	34,022		736		18,256		18,256		L	03/04/2004
067774-10-9	Barnes & Noble, Inc Common Stock			98,300.000	856,193	8.710	856,193	1,031,177		3,585		(174,984)		(174,984)		L	12/24/2015
07177M-10-3	Baxalta Inc Common Stock			5,900.000	230,277	39.030	230,277	67,824	413	413		162,453		162,453		L	07/01/2015
071813-10-9	Baxter International Common Stock			5,900.000	225,085	38.150	225,085	79,837	679	9,883		(8,710)		(8,710)		L	12/18/2003
075887-10-9	Becton Dickinson & Co. Common Stock			2,997.000	461,808	154.090	461,808	96,786		7,373		44,745		44,745		L	05/13/2003
075896-10-0	Bed Bath & Beyond Inc Common Stock			500.000	24,125	48.250	24,125	15,561				(13,960)		(13,960)		L	11/08/2007
084670-70-2	Berkshire Hathaway Inc Common Stock			13,494.000	1,781,748	132.040	1,781,748	1,071,213				(232,928)		(232,928)		L	11/04/2015
089302-10-3	Big Lots Inc Common Stock			1,100.000	42,394	38.540	42,394	18,106		836		(1,628)		(1,628)		L	06/07/2006
09062X-10-3	Biogen Idec Inc Common Stock			780.000	238,953	306.350	238,953	24,139				(25,818)		(25,818)		L	11/13/2003
09238E-10-4	Blackhawk Network Holdings Common Stock			147.000	6,499	44.210	6,499	1,870				958		958		L	04/14/2014
09247X-10-1	Blackrock Inc Common Stock			1,000.000	340,520	340.520	340,520	170,067		8,720		(17,040)		(17,040)		L	06/08/2012
093671-10-5	H&R Block Inc. Common Stock			16,100.000	536,291	33.310	536,291	500,046	3,220	10,760		3,010		3,010		L	04/10/2015
097023-10-5	Boeing Co. Common Stock			6,700.000	968,753	144.590	968,753	257,772		24,388		97,887		97,887		L	12/18/2003
101119-10-5	Boston Private Financial Hldg Common Sto			34,600.000	392,364	11.340	392,364	433,753		5,067		(41,389)		(41,389)		L	08/25/2015
101121-10-1	Boston Properties Inc Common Stock REIT			500.000	63,770	127.540	63,770	23,065	625	3,550		(575)		(575)		L	07/14/2009
101137-10-7	Boston Scientific Corp Common Stock			11,800.000	217,592	18.440	217,592	62,190				61,242		61,242		L	12/12/2011
110122-10-8	Bristol Myers Squibb Co. Common Stock			15,765.000	1,084,474	68.790	1,084,474	341,350	5,991	23,332		153,866		153,866		L	05/15/2009
115637-20-9	Brown-Forman Corp - Class B Common Stock			1,875.000	186,150	99.280	186,150	46,539		2,409		21,450		21,450		L	12/18/2003
124857-20-2	CBS Corp - Class B Common Stock			5,900.000	278,067	47.130	278,067	47,153	885	3,540		(48,439)		(48,439)		L	10/23/2008
12503M-10-8	CBOE Holdings Inc. Common Stock			100.000	6,490	64.900	6,490	6,544		23		(54)		(54)		L	09/10/2015
12504L-10-9	CBRE Group, Inc Common Stock			2,800.000	96,824	34.580	96,824	31,388				924		924		L	10/05/2011
12508E-10-1	CDK Global, Inc Common Stock			400.000	18,988	47.470	18,988	5,702		198		2,684		2,684		L	09/24/2014
125269-10-0	CF Industries Holdings Inc Common Stock			2,900.000	118,349	40.810	118,349	25,896		3,480		(39,724)		(39,724)		L	06/18/2015
125509-10-9	Cigna Corp Common Stock			3,600.000	526,788	146.330	526,788	65,924		144		156,312		156,312		L	03/04/2004
125581-80-1	CIT Group Inc Common Stock			22,100.000	877,370	39.700	877,370	992,209		11,355		(151,906)		(151,906)		L	10/12/2015

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
125896-10-0	CMS Energy Corp Common Stock			28,400.000	1,024,672	36.080	1,024,672	844,106		22,707		48,892		48,892		L	11/09/2015
126408-10-3	CSX Corp Common Stock			9,000.000	233,550	25.950	233,550	45,760		6,300		(92,520)		(92,520)		L	03/04/2004
12646R-10-5	CST Brands Inc Common Stock			444.000	17,378	39.140	17,378	5,635	28	111		(1,985)		(1,985)		L	05/07/2013
12650T-10-4	CSRA Inc Common Stock			1,700.000	51,000	30.000	51,000	18,323	170			32,677		32,677		L	11/30/2015
126650-10-0	CVS Corp. Common Stock			9,819.000	960,004	97.770	960,004	210,941		13,747		14,336		14,336		L	03/27/2007
12673P-10-5	CA Inc Common Stock			800.000	22,848	28.560	22,848	10,496		800		(1,512)		(1,512)		L	02/02/2006
14040H-10-5	Capital One Financial Corp Common Stock			3,200.000	230,976	72.180	230,976	82,080		4,800		(33,184)		(33,184)		L	11/19/2009
14149Y-10-8	Cardinal Health Inc. Common Stock			3,000.000	267,810	89.270	267,810	62,233	1,161	4,377		25,620		25,620		L	04/06/2009
141624-10-6	Care Capital Properties Common Stock			525.000	16,049	30.570	16,049	6,524		599		9,526		9,526		L	08/18/2015
149123-10-1	Caterpillar Inc. Common Stock			3,600.000	244,656	67.960	244,656	65,042		10,584		(84,852)		(84,852)		L	02/28/2000
151020-10-4	Celgene Corp Common Stock			600.000	71,856	119.760	71,856	15,144				4,740		4,740		L	12/05/2008
15189T-10-7	Centerpoint Energy Inc Common Stock			4,700.000	86,292	18.360	86,292	46,049		4,653		(23,829)		(23,829)		L	05/15/2009
166764-10-0	Chevron Corp Common Stock			18,530.000	1,666,959	89.960	1,666,959	626,798		79,308		(411,737)		(411,737)		L	12/18/2003
171232-10-1	Chubb Corp Common Stock			1,600.000	212,224	132.640	212,224	53,391	912	3,536		46,672		46,672		L	12/18/2003
17275R-10-2	Cisco Systems Common Stock			34,000.000	923,270	27.155	923,270	644,020		22,451		(8,601)		(8,601)		L	09/10/2015
172967-42-4	Citigroup Inc Common Stock			1,320.000	68,310	51.750	68,310	38,785		211		(3,115)		(3,115)		L	02/07/2012
177376-10-0	Citrix Systems Inc Common Stock			2,300.000	173,995	75.650	173,995	29,743				27,255		27,255		L	12/19/2002
184496-10-7	Clean Harbors Inc Common Stock			17,900.000	745,535	41.650	745,535	817,682				(72,147)		(72,147)		L	12/07/2015
189054-10-9	Clorox Co. California Common Stock			3,800.000	481,954	126.830	481,954	290,673		7,515		78,666		78,666		L	09/10/2015
191216-10-0	Coca Cola Company Common Stock			48,900.000	2,100,744	42.960	2,100,744	1,443,517		48,906		109,194		109,194		L	09/10/2015
19122T-10-9	Coca Cola Enterprises Common Stock			3,800.000	187,112	49.240	187,112	73,862		4,256		19,076		19,076		L	10/04/2010
192446-10-2	Cognizant Tech Solutions Corp Common Sto			7,200.000	432,144	60.020	432,144	112,626				52,992		52,992		L	04/08/2008
194162-10-3	Colgate Palmolive Co Common Stock			10,400.000	692,848	66.620	692,848	265,138		15,600		(26,728)		(26,728)		L	10/21/2005
20030N-10-1	Comcast Corp - Class A Common Stock			22,100.000	1,247,103	56.430	1,247,103	362,488		21,548		(34,918)		(34,918)		L	10/07/2010
205363-10-4	Computer Sciences Corp Common Stock			13,500.000	441,180	32.680	441,180	462,030	1,890	152,077		(58,575)		(58,575)		L	08/31/2015
205887-10-2	ConAgra Inc. Common Stock			3,300.000	139,128	42.160	139,128	54,385		3,300		19,404		19,404		L	02/28/2000
20825C-10-4	Conocophillips Common Stock			3,451.000	161,127	46.690	161,127	42,878		10,146		(77,199)		(77,199)		L	09/02/2002
209115-10-4	Condolidated Edison Inc Common Stock			4,700.000	302,069	64.270	302,069	289,379		3,055		12,690		12,690		L	09/10/2015
21036P-10-8	Constellation Brands Inc Common Stock			1,400.000	199,416	142.440	199,416	40,937		1,302		61,978		61,978		L	07/19/2012
22160K-10-5	Costco Wholesale Corp Common Stock			5,600.000	904,400	161.500	904,400	198,326		36,708		110,600		110,600		L	08/16/2005
22282E-10-2	Covanta Holdings Corp Common Stock			79,600.000	1,233,004	15.490	1,233,004	1,564,200	19,900	33,900		(320,338)		(320,338)		L	12/08/2015
22822V-10-1	Crown Castle Common Stock			200.000	17,290	86.450	17,290	10,520		669		1,550		1,550		L	04/10/2012
231021-10-6	Cummins Engine Common Stock			2,600.000	228,826	88.010	228,826	55,747		9,126		(146,016)		(146,016)		L	09/12/2006
233326-10-7	DST Systems Common Stock			2,600.000	296,556	114.060	296,556	239,008		3,120		51,766		51,766		L	12/11/2014
233331-10-7	DTE Energy Company Common Stock			2,100.000	168,399	80.190	168,399	83,634	1,533	5,880		(12,978)		(12,978)		L	09/12/2006
235851-10-2	Danaher Corp Common Stock			6,400.000	594,432	92.880	594,432	107,166	864	3,232		45,888		45,888		L	10/23/2008
237194-10-5	Darden Restaurants Inc Common Stock			1,450.000	92,278	63.640	92,278	24,561		3,190		16,366		16,366		L	12/18/2003
23918K-10-8	Davita Inc. Common Stock			2,800.000	195,188	69.710	195,188	67,447				(16,884)		(16,884)		L	10/23/2008
244199-10-5	Deere & Co. Common Stock			4,200.000	320,334	76.270	320,334	82,952	2,520	10,080		(51,240)		(51,240)		L	05/05/2003
246647-10-1	Delek US Holdings Inc Common Stock			21,000.000	516,600	24.600	516,600	634,814		9,215		(99,818)		(99,818)		L	10/13/2015
249030-10-7	Dentsply International Inc Common Stock			1,900.000	115,615	60.850	115,615	45,689	138	539		14,402		14,402		L	12/05/2008
254687-10-6	Disney, Walt & Co. Common Stock			18,300.000	1,922,964	105.080	1,922,964	350,633	12,993	33,123		199,287		199,287		L	12/19/2002
254709-10-8	Discover Financial Services Common Stock			7,800.000	418,236	53.620	418,236	34,411		8,424		(92,586)		(92,586)		L	11/19/2009
25746U-10-9	Dominion Resources Inc/VA Common Stock			6,100.000	412,604	67.640	412,604	157,620		15,799		(56,486)		(56,486)		L	05/15/2009
260003-10-8	Dover Corp Common Stock			300.000	18,393	61.310	18,393	6,928		492		(3,123)		(3,123)		L	12/19/2002
260543-10-3	Dow Chemical Co. Common Stock			2,900.000	149,292	51.480	149,292	31,611	1,334	4,872		17,023		17,023		L	04/06/2009
26138E-10-9	Dr Pepper Snapple Group Inc Common Stock			3,300.000	307,560	93.200	307,560	67,688	1,584	6,105		71,016		71,016		L	10/23/2008
263534-10-9	E I DuPont De Nemours Common Stock			600.000	39,960	66.600	39,960	15,360		1,032		(2,214)		(2,214)		L	05/15/2009
26441C-20-4	Duke Energy Corp Common Stock			4,533.000	323,611	71.390	323,611	206,169		12,513		(41,111)		(41,111)		L	09/10/2015
268648-10-2	EMC Corp/Mass Common Stock			1,600.000	41,088	25.680	41,088	12,016	184	736		(6,496)		(6,496)		L	02/25/2003
26875P-10-1	EOG Resources Inc. Common Stock			700.000	49,553	70.790	49,553	7,836		469		(14,896)		(14,896)		L	03/04/2004
277432-10-0	Eastman Chemical Company Common Stock			1,100.000	74,261	67.510	74,261	20,856	506	1,760		(9,185)		(9,185)		L	12/18/2003
278642-10-3	Ebay Inc Common Stock			7,100.000	195,108	27.480	195,108	41,306				38,351		38,351		L	08/16/2002
278768-10-6	Echostar Corp Common Stock			19,500.000	762,645	39.110	762,645	636,597				(226,937)		(226,937)		L	12/07/2015
278865-10-0	Ecolab Inc Common Stock			2,300.000	263,074	114.380	263,074	61,981	805	3,036		22,678		22,678		L	12/18/2003
281020-10-7	Edison International Common Stock			2,800.000	165,788	59.210	165,788	73,937	1,344	4,676		(17,556)		(17,556)		L	03/21/2005
28176E-10-8	Edwards Lifesciences Corp Common Stock			400.000	31,592	78.980	31,592	12,506				6,116		6,116		L	12/14/2015
285512-10-9	Electronic Arts Inc Common Stock			700.000	48,104	68.720	48,104	15,442				15,194		15,194		L	12/10/2013
291011-10-4	Emerson Electric Common Stock			7,500.000	358,725	47.830	358,725	184,946		14,138		(104,250)		(104,250)		L	11/20/2001
29364G-10-3	Entergy Corp. Common Stock			800.000	54,688	68.360	54,688	36,341		2,672		(15,296)		(15,296)		L	12/19/2002
294429-10-5	Equifax Inc. Common Stock			1,700.000	189,329	111.370	189,329	40,821		1,972		51,850		51,850		L	05/15/2009
294628-10-2	Equity Commonwealth Common Stock			26,500.000	734,845	27.730	734,845	689,599				45,246		45,246		L	11/11/2015
29476L-10-7	Equity Residential Common Stock REIT			4,000.000	326,360	81.590	326,360	136,717	2,210	8,630		39,000		39,000		L	08/16/2005
29530P-10-2	Erie Indemnity Company Common Stock			1,000.000	95,640	95.640	95,640	84,698	730	204		10,942		10,942		L	11/04/2015
30040W-10-8	Eversource Energy Common Stock			2,300.000	117,461	51.070	117,461	48,855		3,841		68,606		68,606		L	02/20/2015
30212P-30-3	Expedia Inc Common Stock			400.000	49,720	124.300	49,720	8,517		336		15,576		15,576		L	07/17/2008
30219G-10-8	Express Scripts Holding Co Common Stock			7,108.000	621,310	87.410	621,310	69,973				19,476		19,476		L	04/03/2012
30231G-10-2	Exxon Mobil Corporation Common Stock			34,591.000	2,696,368	77.950	2,696,368	1,227,981		99,622		(501,570)		(501,570)		L	02/25/2000
302941-10-9	FTI Consulting Inc Common Stock			17,700.000	613,482	34.660	613,482	590,502				(71,476)		(71,476)		L	06/02/2015
30303M-10-2	Facebook Inc Common Stock			2,500.000	261,650	104.660	261,650	136,704				66,600		66,600		L	12/17/2013
311900-10-4	Fastenal Co Common Stock			3,200.000	130,624	40.820	130,624	54,556		3,584		(21,568)		(21,568)		L	10/23/2008

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FHLB of Cincinnati Common Stock			30,519.000	3,051,900	100.000	3,051,900	3,052,000		122,076				0		A	04/10/2014
31428X-10-6	Fedex Corporation Common Stock			2,700.000	402,273	148.990	402,273	186,732	675	2,430		(66,609)		(66,609)		L	12/18/2003
31620M-10-6	Fidelity National Information Common Sto			2,100.000	127,260	60.600	127,260	48,700		2,184		(3,360)		(3,360)		L	11/13/2006
31620R-30-3	FNFV Group Common Stock			26,100.000	904,887	34.670	904,887	718,475		17,596		(3,506)		(3,506)		L	10/30/2015
31620R-40-2	FNFV Group Common Stock			54,232.000	609,025	11.230	609,025	536,231				45,059		45,059		L	12/07/2015
316773-10-0	Fifth Third Bancorp Common Stock			8,550.000	171,855	20.100	171,855	76,167	1,112	4,446		(2,351)		(2,351)		L	11/19/2009
317923-10-0	The Finish Line Common Stock			64,900.000	1,173,392	18.080	1,173,392	1,280,855		4,869		(107,463)		(107,463)		L	12/04/2015
337738-10-8	Fiserv Inc. Common Stock			5,000.000	457,300	91.460	457,300	86,987				102,450		102,450		L	05/15/2009
343412-10-2	Fluor Corp New Common Stock			100.000	4,722	47.220	4,722	2,032		84		(1,341)		(1,341)		L	03/04/2004
345370-86-0	Ford Motor Co. Common Stock			15,100.000	212,759	14.090	212,759	31,484		9,060		(21,291)		(21,291)		L	10/23/2008
34964C-10-6	Fortune Brands Home & Security Common St			1,300.000	72,150	55.500	72,150	8,739		728		13,299		13,299		L	10/04/2011
34988V-10-6	Fossil Inc Common Stock			15,500.000	566,680	36.560	566,680	726,620				(159,940)		(159,940)		L	12/07/2015
35086T-10-9	Four Corners Property Trust Common Stock			483.000	11,669	24.160	11,669	2,943				8,727		8,727		L	11/10/2015
354613-10-1	Franklin Resources Inc Common Stock			3,600.000	132,552	36.820	132,552	45,995	648	3,960		(66,780)		(66,780)		L	03/21/2001
362013-45-0	GMO Intl Opportunity Equity Common Stock			6,007,542.260	85,367,176	14.210	85,367,176	87,459,981		2,795,404		(10,337,482)		(10,337,482)		L	12/28/2015
36467J-10-8	Gaming & Leisure Properties Common Stock			53,000.000	1,473,400	27.800	1,473,400	1,681,860		86,655		(107,706)		(107,706)		L	12/15/2015
36473H-10-4	Gannett Co. Common Stock			1,550.000	25,250	16.290	25,250	2,535	248	248		22,714		22,714		L	06/29/2015
364760-10-8	Gap Inc. Common Stock			4,488.000	110,854	24.700	110,854	40,082		4,084		(78,136)		(78,136)		L	01/22/1997
369550-10-8	General Dynamics Corp Common Stock			1,600.000	219,776	137.360	219,776	34,350		4,304		(416)		(416)		L	02/25/2000
369604-10-3	General Electric Common Stock			4,087.000	127,310	31.150	127,310	44,957	940	3,760		24,032		24,032		L	04/06/2009
370334-10-4	General Mills Inc Common Stock			8,800.000	507,408	57.660	507,408	201,876		15,224		38,104		38,104		L	08/16/2005
372460-10-5	Genuine Parts Co Common Stock			400.000	34,356	85.890	34,356	12,236	246	968		(8,272)		(8,272)		L	12/19/2002
375558-10-3	Gilead Sciences Inc Common Stock			1,500.000	151,785	101.190	151,785	12,249		1,935		10,395		10,395		L	07/09/2004
38141G-10-4	Goldman Sachs Group Common Stock			800.000	144,184	180.230	144,184	59,009		2,040		(10,880)		(10,880)		L	12/19/2002
39304D-10-2	Green Dot Corporation Common Stock			45,700.000	750,394	16.420	750,394	721,889				28,505		28,505		L	11/06/2015
40650V-10-0	Halyard Health Inc Common Stock			162.000	5,412	33.410	5,412	2,382				(1,954)		(1,954)		L	11/06/2014
413875-10-5	Harris Corp. Common Stock			1,464.000	127,222	86.900	127,222	46,450		2,840		22,077		22,077		L	10/23/2008
416515-10-4	Hartford Financial Svcs Grp Common Stock			4,300.000	186,878	43.460	186,878	69,290		3,225		7,611		7,611		L	09/13/2012
418056-10-7	Hasbro Inc Common Stock			1,200.000	80,832	67.360	80,832	22,920		2,172		14,844		14,844		L	10/21/2005
42330P-10-7	Helix Energy Solutions Group Common Stoc			81,039.000	426,265	5.260	426,265	465,298				(39,033)		(39,033)		L	12/14/2015
437076-10-2	Home Depot Inc. Common Stock			15,500.000	2,049,875	132.250	2,049,875	183,781		36,580		422,840		422,840		L	01/22/1997
438516-10-6	Honeywell International Inc Common Stock			8,200.000	849,274	103.570	849,274	249,948		17,610		29,930		29,930		L	12/18/2003
440452-10-0	Hormel Foods Corp Common Stock			1,800.000	142,344	79.080	142,344	28,707		1,800		48,564		48,564		L	04/06/2009
44157R-10-9	Houghton Mifflin Harcourt Co Common Stoc			37,400.000	814,572	21.780	814,572	833,440				(18,868)		(18,868)		L	12/04/2015
444859-10-2	Humana Inc Common Stock			300.000	53,553	178.510	53,553	10,858	87	342		10,464		10,464		L	05/15/2009
446150-10-4	Huntington Bancshares Common Stock			4,500.000	49,770	11.060	49,770	20,025	315	1,080		2,430		2,430		L	08/26/2009
446413-10-6	Huntington Ingalls Inds Common Stock			535.000	67,865	126.850	67,865	11,766		910		7,699		7,699		L	04/05/2011
44919P-50-8	IAC InteractiveCorp Common Stock			250.000	15,013	60.050	15,013	5,110		340		(185)		(185)		L	05/22/2008
451107-10-6	Idacorp Inc Common Stock			6,200.000	421,600	68.000	421,600	354,602		6,076		66,998		66,998		L	06/25/2015
452308-10-9	Illinois Tool Works Inc Common Stock			5,300.000	491,204	92.680	491,204	150,258	2,915	10,627		(10,706)		(10,706)		L	11/20/2001
458140-10-0	Intel Corp. Common Stock			38,300.000	1,319,435	34.450	1,319,435	975,547		25,296		4,874		4,874		L	12/08/2015
45866F-10-4	IntercontinentalExchange Inc Common Stoc			762.000	195,270	256.260	195,270	55,240		2,210		28,171		28,171		L	10/23/2008
459200-10-1	IBM Corporation Common Stock			7,200.000	990,864	137.620	990,864	569,691		36,000		(164,304)		(164,304)		L	07/18/2006
459506-10-1	Intl Flavors & Fragrances Common Stock			800.000	95,712	119.640	95,712	32,181	448	1,576		14,624		14,624		L	07/17/2008
460146-10-3	Int'l Paper Company Common Stock			1,700.000	64,090	37.700	64,090	38,417		2,788		(26,996)		(26,996)		L	07/17/2008
461202-10-3	Intuit Incorporated Common Stock			4,000.000	386,000	96.500	386,000	70,360		4,200		17,240		17,240		L	07/10/2001
46120E-60-2	Intuitive Surgical Inc Common Stock			200.000	109,232	546.160	109,232	27,691				3,444		3,444		L	05/15/2009
46123D-20-5	Invensense Inc Common Stock			26,600.000	272,118	10.230	272,118	277,358				(5,240)		(5,240)		L	12/18/2015
46284V-10-1	Iron Mountain Inc Reit Common Stock			33,362.000	901,108	27.010	901,108	1,096,185		49,298		(195,077)		(195,077)		L	12/04/2015
46625H-10-0	JP Morgan Chase Common Stock			11,895.000	785,427	66.030	785,427	236,708		19,984		41,038		41,038		L	07/01/2004
478160-10-4	Johnson & Johnson Common Stock			32,008.000	3,287,862	102.720	3,287,862	1,485,602		78,174		10,124		10,124		L	12/08/2015
493267-10-8	Keycorp Common Stock			13,700.000	180,703	13.190	180,703	77,237		3,973		(9,727)		(9,727)		L	11/19/2009
49338L-10-3	Keysight Technologies Common Stock			1,650.000	46,745	28.330	46,745	17,936				(8,976)		(8,976)		L	11/06/2014
494368-10-3	Kimberly Clark Common Stock			4,500.000	572,850	127.300	572,850	202,820	3,960	15,660		52,920		52,920		L	05/13/2003
49446R-10-9	Kimco Realty Corp Common Stock REIT			4,100.000	108,486	26.460	108,486	41,246	1,046	3,936		5,412		5,412		L	05/15/2009
500754-10-6	Kraft Heinz Co Common Stock			5,325.000	387,447	72.760	387,447	60,369	3,062	5,991		327,078		327,078		L	07/06/2015
501044-10-1	Kroger Co Common Stock			9,800.000	409,934	41.830	409,934	77,030		3,871		95,305		95,305		L	07/14/2015
501797-10-4	L Brands Inc Common Stock			4,000.000	383,280	95.820	383,280	41,683		16,000		37,080		37,080		L	10/09/2001
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto			9,000.000	1,112,760	123.640	1,112,760	848,119				129,525		129,525		L	04/30/2015
512807-10-8	Lam Research Corp Common Stock			1,012.000	80,373	79.420	80,373	22,912	304	972		81		81		L	06/06/2012
518439-10-4	Estee Lauder Cos Inc Common Stock			3,000.000	264,180	88.060	264,180	68,583		3,060		35,580		35,580		L	05/22/2008
524660-10-7	Leggett & Platt Inc Common Stock			1,800.000	75,636	42.020	75,636	33,784	576	2,250		(1,062)		(1,062)		L	05/22/2008
53224V-10-0	Lifelock Inc Common Stock			50,400.000	723,240	14.350	723,240	435,759				287,481		287,481		L	08/05/2015
532457-10-8	Lilly (Eli) & Co Common Stock			7,800.000	657,228	84.260	657,228	433,529		11,850		70,878		70,878		L	09/10/2015
534187-10-9	Lincoln National Corp. Common Stock			3,300.000	165,858	50.260	165,858	54,293		2,640		(24,453)		(24,453)		L	07/14/2009
539830-10-9	Lockheed Martin Corporation Common Stock			2,000.000	434,300	217.150	434,300	73,427		12,300		49,160		49,160		L	03/04/2004
540424-10-8	Loews Corp. Common Stock			3,300.000	126,720	38.400	126,720	50,600		825		(11,946)		(11,946)		L	12/18/2003
548661-10-7	Lowe's Companies Common Stock			9,600.000	729,984	76.040	729,984	103,612		9,792		69,504		69,504		L	03/21/2001
55261F-10-4	M&T Bank Corp Common Stock			1,600.000	193,888	121.180	193,888	98,175		4,480		(7,104)		(7,104)		L	11/19/2009
55272X-10-2	MFA Financial Inc Common Stock REIT			223,300.000	1,473,780	6.600	1,473,780	1,753,050	44,660	159,580		(298,586)		(298,586)		L	11/09/2015
55306N-10-4	MKS Instruments Inc Common Stock			8,400.000	302,400	36.000	302,400	274,339		5,505		4,352		4,352		L	03/25/2015

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
553573-10-6	MSG Networks Inc Common Stock			22,300.000	463,840	20.800	463,840	447,677				16,163		16,163		L	12/07/2015
55825T-10-3	Madison Square Garden Co Common Stock			5,133.000	830,519	161.800	830,519	901,391				(70,872)		(70,872)		L	12/14/2015
570535-10-4	Markel Corp Common Stock			1,100.000	971,685	883.350	971,685	460,657				220,561		220,561		L	10/29/2013
57164Y-10-7	Marriott Vacations World Common Stock			373.000	21,242	56.950	21,242	4,193	112	280		(6,561)		(6,561)		L	11/21/2011
571748-10-2	Marsh & Mclennan Cos Common Stock			5,700.000	316,065	55.450	316,065	137,535		6,726		(10,203)		(10,203)		L	11/08/2007
571903-20-2	Marriott International Inc. Common Stoc			1,139.000	76,359	67.040	76,359	13,863		1,082		(12,518)		(12,518)		L	07/14/2003
57636Q-10-4	Mastercard, Inc. Common Stock			12,000.000	1,168,320	97.360	1,168,320	240,831		7,680		134,400		134,400		L	11/19/2009
580135-10-1	McDonalds Corp. Common Stock			8,700.000	1,027,818	118.140	1,027,818	199,289		29,928		212,628		212,628		L	12/18/2003
580645-10-9	McGraw-Hill Financial Inc Common Stock			2,400.000	236,592	98.580	236,592	70,455		3,168		23,040		23,040		L	07/01/2002
58155Q-10-3	McKesson Corp. Common Stock			3,400.000	670,582	197.230	670,582	73,044		3,400		(35,190)		(35,190)		L	10/19/2004
582839-10-6	Mead Johnson Common Stock			1,789.000	141,242	78.950	141,242	76,218	738	2,885		(38,625)		(38,625)		L	12/24/2009
58933Y-10-5	Merck & Co., Inc. Common Stock			21,526.000	1,137,003	52.820	1,137,003	684,018	9,902	35,102		(86,808)		(86,808)		L	06/29/2015
591520-20-0	Methode Electronics Inc Common Stock			18,200.000	579,306	31.830	579,306	531,248		2,952		48,058		48,058		L	12/10/2015
59156R-10-8	Metlife Inc. Common Stock			1,500.000	72,315	48.210	72,315	39,655		2,213		(8,820)		(8,820)		L	04/06/2009
594918-10-4	Microsoft Corp Common Stock			47,600.000	2,640,848	55.480	2,640,848	817,693		61,404		429,828		429,828		L	12/12/2011
60871R-20-9	Molson Coors Brewing Co Common Stock			1,800.000	169,056	93.920	169,056	54,549		2,952		34,920		34,920		L	07/13/2005
609207-10-5	Mondelez International Inc Common Stock			17,177.000	770,217	44.840	770,217	124,839	2,920	10,650		146,262		146,262		L	04/02/2007
61166W-10-1	Monsanto Co Common Stock			4,202.000	413,981	98.520	413,981	71,265		8,446		(88,032)		(88,032)		L	03/04/2004
61174X-10-9	Monster Beverage Corp Common Stock			400.000	59,584	148.960	59,584	17,994				16,244		16,244		L	11/06/2012
615369-10-5	Moody's Corp. Common Stock			1,800.000	180,612	100.340	180,612	36,423		2,448		8,154		8,154		L	12/19/2002
620076-30-7	Motorola Solutions Inc Common Stock			773.000	52,912	68.450	52,912	25,244	317	1,051		1,059		1,059		L	02/25/2003
62989*-10-5	NAMIC Insurance Company Common Stock			141.000	40,625	288.120	40,625	7,050				1,659		1,659		A	04/07/1985
635309-10-7	National Cinemedia Inc Common Stock			38,300.000	601,693	15.710	601,693	567,084		32,362		50,542		50,542		L	03/17/2015
63938C-10-8	Navient Corp Common Stock			35,400.000	405,330	11.450	405,330	429,220				(23,890)		(23,890)		L	12/18/2015
64110D-10-4	NETAPP Common Stock			30,700.000	814,471	26.530	814,471	870,432		2,070		(149,231)		(149,231)		L	12/23/2015
648691-10-3	New Senior Investment Group Common Stock			74,600.000	735,556	9.860	735,556	686,551				49,005		49,005		L	12/04/2015
65105M-60-3	Newcastle Investment Corp Common Stock R			101,900.000	415,752	4.080	415,752	442,177	12,228			(26,425)		(26,425)		L	12/07/2015
651229-10-6	Newell Rubbermaid Inc Common Stock			1,400.000	61,712	44.080	61,712	22,078		1,064		8,386		8,386		L	07/17/2008
651718-50-4	Newpark Resources Inc Common Stock			84,800.000	447,744	5.280	447,744	483,649				(35,905)		(35,905)		L	12/11/2015
65249B-10-9	News Corp Common Stock			57,450.000	767,532	13.360	767,532	752,806		3,375		9,497		9,497		L	09/24/2015
65339F-10-1	Nextera Energy Inc Common Stock			5,900.000	612,951	103.890	612,951	175,628		18,172		(14,160)		(14,160)		L	06/04/2010
654106-10-3	Nike Inc. Common Stock			16,000.000	1,000,000	62.500	1,000,000	149,378	2,560	8,960		230,800		230,800		L	12/24/2015
65473P-10-5	Nisource Inc. Common Stock			3,300.000	64,383	19.510	64,383	22,922		2,739		10,251		10,251		L	11/08/2007
655664-10-0	Nordstrom Inc. Common Stock			2,600.000	129,506	49.810	129,506	29,480		16,458		(76,908)		(76,908)		L	09/09/2004
655844-10-8	Norfolk Southern Corp. Common Stock			3,600.000	304,524	84.590	304,524	76,746		8,496		(90,072)		(90,072)		L	03/04/2004
666807-10-2	Northrop Grumman Corp Common Stock			3,114.000	587,954	188.810	587,954	111,079		9,653		128,982		128,982		L	12/12/2002
668074-30-5	Northwestern Corp Common Stock			22,600.000	1,226,050	54.250	1,226,050	1,060,841		40,992		(22,542)		(22,542)		L	06/05/2015
670346-10-5	Nucor Corp Common Stock			3,500.000	141,050	40.300	141,050	37,363	1,313	5,215		(30,625)		(30,625)		L	12/19/2002
67066G-10-4	Nvidia Corp. Common Stock			950.000	31,312	32.960	31,312	4,166		375		12,265		12,265		L	03/04/2004
67103H-10-7	O'Reilly Automotive Inc Common Stock			1,600.000	405,472	253.420	405,472	57,480				97,280		97,280		L	04/06/2009
674599-10-5	Occidental Petroleum Corp Common Stock			3,700.000	250,157	67.610	250,157	62,157	2,775	10,878		(48,100)		(48,100)		L	09/18/2003
675746-30-9	Ocwen Financial Corp Common Stock			66,500.000	463,505	6.970	463,505	583,831				(120,326)		(120,326)		L	11/11/2015
681919-10-6	Omnicom Group Common Stock			3,600.000	272,376	75.660	272,376	108,922	1,800	7,200		(6,516)		(6,516)		L	08/16/2002
68235P-10-8	One Gas Inc Common Stock			600.000	30,102	50.170	30,102	9,666		720		5,370		5,370		L	02/06/2014
68389X-10-5	Oracle Corporation Common Stock			25,086.000	916,392	36.530	916,392	236,851		14,299		(211,726)		(211,726)		L	07/29/1999
69331C-10-8	P G & E Corporation Common Stock			3,400.000	180,846	53.190	180,846	94,565	1,547	6,188		(170)		(170)		L	03/04/2004
693475-10-5	PNC Bank Corp Common Stock			1,600.000	152,496	95.310	152,496	64,828		3,216		6,528		6,528		L	07/14/2009
693506-10-7	PPG Industries Common Stock			4,000.000	395,280	98.820	395,280	97,894		5,660		(67,020)		(67,020)		L	06/15/2015
69351T-10-6	PPL Corporation Common Stock			1,400.000	47,782	34.130	47,782	22,448	529	2,093		368		368		L	12/19/2002
693718-10-8	Paccar Inc. Common Stock			1,000.000	47,400	47.400	47,400	23,742		1,920		(20,610)		(20,610)		L	03/04/2004
701094-10-4	Parker Hannifin Corp Common Stock			150.000	14,547	96.980	14,547	4,640		378		(4,796)		(4,796)		L	12/19/2002
70450Y-10-3	PayPal Holdings Inc Common Stock			7,100.000	257,020	36.200	257,020	63,687				193,333		193,333		L	07/20/2015
713291-10-2	Pepco Holdings Inc Common Stock			800.000	20,808	26.010	20,808	20,952				(144)		(144)		L	12/08/2015
713448-10-8	Pepsico Inc. Common Stock			10,802.000	1,079,336	99.920	1,079,336	391,076	7,588	29,327		57,899		57,899		L	12/19/2002
714046-10-9	Perkinelmer Inc Common Stock			2,200.000	117,854	53.570	117,854	30,602		616		21,648		21,648		L	10/21/2005
717081-10-3	Pfizer Inc. Common Stock			56,916.000	1,837,248	32.280	1,837,248	1,070,694		56,970		35,132		35,132		L	12/08/2015
71714F-10-4	Pharmerica Corp Common Stock			116.000	4,060	35.000	4,060	1,120				1,658		1,658		L	08/01/2007
718172-10-9	Philip Morris International Common Stock			18,300.000	1,608,753	87.910	1,608,753	177,338	18,666	73,566		118,218		118,218		L	03/31/2008
723484-10-1	Pinnacle West Capital Common Stock			800.000	51,584	64.480	51,584	26,280		1,928		(3,064)		(3,064)		L	12/19/2002
729251-10-8	Plum Creek Timber Co. Common Stock REIT			4,400.000	209,968	47.720	209,968	164,164		1,936		45,804		45,804		L	09/10/2015
73172K-10-4	Polycom Inc Common Stock			65,100.000	819,609	12.590	819,609	804,721				14,888		14,888		L	08/04/2015
736508-84-7	Portland General Electric Co Common Stoc			35,900.000	1,305,683	36.370	1,305,683	1,272,766	10,770	23,034		32,917		32,917		L	06/29/2015
74005P-10-4	Praxair Inc. Common Stock			3,900.000	399,360	102.400	399,360	162,058		11,154		(105,924)		(105,924)		L	06/07/2006
740189-10-5	Precision Castparts Corp Common Stock			1,300.000	301,613	232.010	301,613	208,871	21	63		(6,204)		(6,204)		L	12/08/2015
74144T-10-8	T. Rowe Price Group Inc. Common Stock			3,200.000	228,768	71.490	228,768	101,709		13,056		(45,984)		(45,984)		L	06/07/2006
741503-40-3	Priceline.com Inc Common Stock			200.000	254,990	1,274.950	254,990	41,528				26,948		26,948		L	11/19/2009
74251V-10-2	Principal Financial Group Common Stock			1,200.000	53,976	44.980	53,976	22,763		1,800		(8,352)		(8,352)		L	05/15/2009
74267C-10-6	Proassurance Corp. Common Stock			3,400.000	165,002	48.530	165,002	167,299	3,400	1,054		(2,297)		(2,297)		L	09/10/2015
742718-10-9	Proctor & Gamble Common Stock			31,072.000	2,467,428	79.410	2,467,428	1,868,813		44,782		(102,552)		(102,552)		L	12/08/2015
744320-10-2	Prudential Financial Inc. Common Stock			600.000	48,846	81.410	48,846	22,392		1,464		(5,430)		(5,430)		L	07/14/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
744573-10-6	Public Service Enterprise GP Common Stoc			3,600.000	139,284	38.690	139,284	83,580		5,616		(9,792)		(9,792)		L	03/04/2004
74460D-10-9	Public Storage Inc Common Stock REIT			1,600.000	396,320	247.700	396,320	135,468		9,440		91,200		91,200		L	11/04/2015
747525-10-3	Qualcomm Inc Common Stock			16,000.000	799,760	49.985	799,760	433,144		29,760		(389,520)		(389,520)		L	02/25/2009
74834L-10-0	Quest Diagnostics Inc Common Stock			1,300.000	92,482	71.140	92,482	37,663		1,911		5,304		5,304		L	12/19/2002
750236-10-1	Radian Group Inc Common Stock			33,900.000	453,921	13.390	453,921	508,726		237		(88,107)		(88,107)		L	12/17/2015
755111-50-7	Raytheon Company Common Stock			3,900.000	485,667	124.530	485,667	91,392		10,199		63,804		63,804		L	12/18/2003
756577-10-2	Red Hat Inc Common Stock			900.000	74,529	82.810	74,529	24,830				12,303		12,303		L	10/07/2009
7591EP-10-0	Regions Finl Corp Common Stock			6,500.000	62,400	9.600	62,400	26,780	390	1,430		(6,240)		(6,240)		L	07/14/2009
76009N-10-0	Rent-A-Center Inc Common Stock									696				0		L	12/01/2015
761713-10-6	Reynolds American Inc. Common Stock			11,018.000	508,481	46.150	508,481	463,822	3,966	1,338		44,658		44,658		L	11/04/2015
770323-10-3	Robert Half Intl Inc. Common Stock			1,300.000	61,282	47.140	61,282	30,375		1,040		(14,612)		(14,612)		L	03/04/2004
773903-10-9	Rockwell Intl Corp Common Stock			2,100.000	215,481	102.610	215,481	62,408		5,618		(18,039)		(18,039)		L	03/04/2004
774341-10-1	Rockwell Collins Common Stock			2,000.000	184,600	92.300	184,600	49,630		2,580		15,640		15,640		L	04/06/2009
778296-10-3	Ross Stores Inc Common Stock			2,800.000	150,668	53.810	150,668	29,974		1,316		18,704		18,704		L	06/12/2015
78442P-10-6	SLM Corp Common Stock			3,000.000	19,560	6.520	19,560	12,302				(11,010)		(11,010)		L	11/19/2009
790849-10-3	St. Jude Medical Inc Common Stock			200.000	12,354	61.770	12,354	3,531	58	228		(652)		(652)		L	12/19/2002
79466L-30-2	Salesforce.com, Inc Common Stock			1,900.000	148,960	78.400	148,960	13,112				36,271		36,271		L	10/23/2008
80589M-10-2	Scana Corp Common Stock			9,000.000	544,410	60.490	544,410	479,929	4,905	4,905		64,481		64,481		L	09/04/2015
807066-10-5	Scholastic Corporation Common Stock			7,900.000	304,624	38.560	304,624	259,797		4,140		16,557		16,557		L	12/17/2015
808513-10-5	Schwab (Charles) Corp Common Stock			7,500.000	246,975	32.930	246,975	72,654		1,800		20,550		20,550		L	05/10/2004
811054-40-2	Scripps (EW) Co Class A Common Stock			21,700.000	412,300	19.000	412,300	337,274		22,346		(20,721)		(20,721)		L	01/29/2015
81282V-10-0	Seaworld Entertainment Inc Common Stock			17,500.000	344,575	19.690	344,575	308,576		3,465		35,999		35,999		L	12/01/2015
816851-10-9	Sempra Energy Common Stock			3,300.000	310,233	94.010	310,233	102,812	2,310	9,108		(57,255)		(57,255)		L	10/21/2005
824348-10-6	Sherwin Williams Co. Common Stock			200.000	51,920	259.600	51,920	5,570		536		(688)		(688)		L	12/19/2002
828806-10-9	Simon Property Common Stock REIT			3,980.000	773,871	194.440	773,871	201,105		24,079		49,073		49,073		L	04/06/2009
832696-40-5	JM Smucker Co New Common Stock			1,600.000	197,344	123.340	197,344	65,976		4,192		35,776		35,776		L	12/05/2008
833034-10-1	Snap-on Tools Common Stock			900.000	154,287	171.430	154,287	25,565		1,980		31,221		31,221		L	12/18/2003
842587-10-7	Southern Co Common Stock			13,800.000	645,702	46.790	645,702	579,048		14,973		66,654		66,654		L	06/29/2015
844741-10-8	Southwest Airlines Common Stock			1,800.000	77,508	43.060	77,508	14,997	135	486		1,332		1,332		L	12/12/2011
852891-10-0	Stancorp Financial Common Stock			100.000	11,388	113.880	11,388	11,371				17		17		L	12/08/2015
854502-10-1	Stanley Black & Decker Inc Common Stock			9,895.000	1,056,093	106.730	1,056,093	951,764		3,157		13,856		13,856		L	12/24/2015
855244-10-9	Starbucks Corp Common Stock			16,200.000	972,486	60.030	972,486	98,386		11,016		307,881		307,881		L	04/09/2015
85590A-40-1	Starwood Hotels & Resorts Common Stock			2,300.000	159,344	69.280	159,344	32,425		3,450		(27,117)		(27,117)		L	10/09/2001
857477-10-3	State Street Corp Common Stock			900.000	59,724	66.360	59,724	28,875	306	1,152		(10,926)		(10,926)		L	04/06/2009
858912-10-8	Stericycle Inc Common Stock			1,100.000	132,660	120.600	132,660	56,999				(11,528)		(11,528)		L	12/05/2008
860372-10-1	Stewart Information Services Common Stoc			14,100.000	526,353	37.330	526,353	443,522		11,280		4,089		4,089		L	07/08/2014
863667-10-1	Stryker Corp. Common Stock			200.000	18,588	92.940	18,588	5,152	76	276		(278)		(278)		L	03/21/2001
867914-10-3	Suntrust Banks Inc Common Stock			3,200.000	137,088	42.840	137,088	49,465		2,944		3,008		3,008		L	07/14/2009
871607-10-7	Synopsys Inc Common Stock			16,400.000	748,004	45.610	748,004	741,202				6,802		6,802		L	12/03/2015
87165B-10-3	Synchrony Financial Common Stock			328.000	9,974	30.410	9,974	3,435				6,540		6,540		L	11/23/2015
871829-10-7	Sysco Corp. Common Stock			1,300.000	53,300	41.000	53,300	27,717		1,290		1,799		1,799		L	09/10/2015
87240R-10-7	TFS Financial Corp Common Stock			5,900.000	111,097	18.830	111,097	99,268		1,180		11,830		11,830		L	06/29/2015
872540-10-9	TJX Companies Inc Common Stock			7,000.000	496,370	70.910	496,370	43,566		5,635		16,310		16,310		L	12/14/2000
87422J-10-5	Talen Energy Corp Common Stock			114,500.000	713,335	6.230	713,335	955,017				(241,682)		(241,682)		L	12/09/2015
87612E-10-6	Target Corp Common Stock			6,500.000	471,965	72.610	471,965	189,916		14,040		(21,450)		(21,450)		L	12/19/2002
87901J-10-5	TEGNA Inc Common Stock			3,100.000	79,112	25.520	79,112	10,917	434	434		68,195		68,195		L	06/08/2015
88076W-10-3	Teradata Corp Common Stock			2,600.000	68,692	26.420	68,692	15,785				(44,876)		(44,876)		L	10/01/2007
882508-10-4	Texas Instruments Inc. Common Stock			8,100.000	443,961	54.810	443,961	177,765		11,340		10,895		10,895		L	04/09/2010
883556-10-2	Thermo Electron Corp. Common Stock			4,400.000	624,140	141.850	624,140	120,634	660	2,640		72,864		72,864		L	04/06/2009
88579Y-10-1	3M Company Common Stock			6,200.000	933,968	150.640	933,968	290,302		25,420		(84,816)		(84,816)		L	04/11/2002
886547-10-8	Tiffany & Co Common Stock			900.000	68,661	76.290	68,661	25,274	360	1,404		(27,513)		(27,513)		L	03/21/2001
887317-30-3	Time Warner Common Stock			3,366.000	217,679	64.670	217,679	94,911		4,712		(69,845)		(69,845)		L	04/06/2009
88732J-20-7	Time Warner Cable Common Stock			556.000	103,188	185.590	103,188	15,112	417	1,668		18,643		18,643		L	04/06/2009
888706-10-8	Tivo Inc Common Stock			103,100.000	889,753	8.630	889,753	1,064,149				(181,016)		(181,016)		L	10/01/2015
891027-10-4	Torchmark Corporation Common Stock			2,700.000	154,332	57.160	154,332	37,035		1,436		8,073		8,073		L	04/06/2009
891906-10-9	Total Systems Services Common Stock			1,790.480	89,166	49.800	89,166	25,067	179	716		28,361		28,361		L	01/03/2008
893509-22-4	Transamerica Intl Equity Common Stock			4,704,229.600	78,278,381	16.640	78,278,381	81,884,601		1,884,601		(3,606,221)		(3,606,221)		L	12/28/2015
89417E-10-9	Travelers Cos Inc Common Stock			5,705.000	643,866	112.860	643,866	203,153		13,578		39,992		39,992		L	06/07/2006
89469A-10-4	Treehouse Foods, Inc Common Stock			9,000.000	706,140	78.460	706,140	658,409				46,628		46,628		L	05/26/2015
896522-10-9	Trinity Industries Common Stock			17,900.000	429,958	24.020	429,958	429,663		1,408		295		295		L	12/08/2015
901109-10-8	Tutor Perini Corp Common Stock			25,700.000	430,218	16.740	430,218	522,952				(92,734)		(92,734)		L	11/10/2015
90130A-10-1	Twenty-First Century Fox Inc Common Stoc			1,700.000	46,172	27.160	46,172	12,961		510		(19,117)		(19,117)		L	07/08/2013
902494-10-3	Tyson Foods Inc. Common Stock			2,800.000	149,324	53.330	149,324	40,855		1,260		37,072		37,072		L	05/03/2006
902973-30-4	US Bancorp Common Stock			13,100.000	558,977	42.670	558,977	279,994	3,341	13,100		(29,868)		(29,868)		L	07/21/2010
907818-10-8	Union Pacific Corp. Common Stock			10,200.000	797,640	78.200	797,640	126,381		27,540		(417,486)		(417,486)		L	12/15/2004
911312-10-6	United Parcel Service Common Stock			2,700.000	259,821	96.230	259,821	250,817		3,212		(8,750)		(8,750)		L	09/10/2015
913017-10-9	United Technologies Corp Common Stock			9,300.000	893,451	96.070	893,451	275,213		23,808		(176,049)		(176,049)		L	07/09/2004
91324P-10-2	Unitedhealth Group Inc Common Stock			10,000.000	1,176,400	117.640	1,176,400	274,634		18,750		165,500		165,500		L	04/06/2009
91529Y-10-6	Unumprovident Corp Common Stock			4,600.000	153,134	33.290	153,134	71,084		3,220		(7,314)		(7,314)		L	04/06/2009
91704F-10-4	Urban Edge Properties Common Stock			163.000	3,822	23.450	3,822	1,310		130		2,512		2,512		L	01/15/2015
918204-10-8	VF Corp Common Stock			4,400.000	273,900	62.250	273,900	48,549		5,852		(55,660)		(55,660)		L	04/06/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
91843L-10-3	VWR Corp Common Stock			16,200.000	458,622	28.310	458,622	402,987				55,635		55,635		L	03/30/2015
92230Y-10-4	Vasco Data Security Intl Common Stock			25,700.000	429,961	16.730	429,961	477,833				(47,872)		(47,872)		L	12/23/2015
92242T-10-1	Vectrus Inc Common Stock			88.000	1,838	20.890	1,838	719				(573)		(573)		L	09/29/2014
92276F-10-0	Ventas Inc Common Stock REIT			2,100.000	118,503	56.430	118,503	46,326		6,384		(13,481)		(13,481)		L	04/06/2009
92343E-10-2	Verisign Inc Common Stock			1,500.000	131,040	87.360	131,040	33,803				45,540		45,540		L	11/13/2006
92343V-10-4	Verizon Communications Common Stock			26,800.000	1,238,696	46.220	1,238,696	789,214		59,362		(15,008)		(15,008)		L	05/15/2009
92553P-20-1	Viacom Inc - Class B Common Stock			1,250.000	51,450	41.160	51,450	23,156	500	1,825		(42,613)		(42,613)		L	04/06/2009
92826C-83-9	Visa Inc Common Stock			18,800.000	1,457,940	77.550	1,457,940	381,604		9,400		225,600		225,600		L	03/19/2015
92886T-20-1	Vonage Holdings Corp Common Stock			42,700.000	245,098	5.740	245,098	154,190				81,702		81,702		L	05/11/2015
929042-10-9	Vornado Realty Trust Common Stock REIT			327.000	32,687	99.960	32,687	12,811		824		(2,218)		(2,218)		L	11/19/2009
92939N-10-2	WP Glimcher Inc Common Stock			1,490.000	15,809	10.610	15,809	7,097		1,281		8,712		8,712		L	01/23/2015
92939U-10-6	WEC Energy Common Stock			3,000.000	153,930	51.310	153,930	60,046		5,229		(4,290)		(4,290)		L	01/13/2009
931142-10-3	Wal-Mart Stores Inc Common Stock			12,800.000	784,640	61.300	784,640	688,032	2,646	13,519		(120,226)		(120,226)		L	12/08/2015
931427-10-8	Walgreens Boots Alliance Inc Common Stoc			4,700.000	400,229	85.155	400,229	122,209		6,557		278,020		278,020		L	01/02/2015
94106L-10-9	Waste Management Inc Common Stock			5,700.000	304,209	53.370	304,209	98,468		8,778		11,685		11,685		L	12/19/2002
941848-10-3	Waters Corporation Common Stock			1,300.000	174,954	134.580	174,954	44,039				28,418		28,418		L	10/21/2005
949746-10-1	Wells Fargo Company Common Stock			43,100.000	2,342,916	54.360	2,342,916	1,077,912		63,573		(19,826)		(19,826)		L	10/07/2010
95040Q-10-4	Welltower Common Stock REIT			1,500.000	102,045	68.030	102,045	50,318		4,950		(11,460)		(11,460)		L	04/06/2009
95709T-10-0	Westar Energy Inc Common Stock			11,300.000	479,233	42.410	479,233	374,130	4,068	16,614		13,221		13,221		L	06/12/2014
959802-10-9	Western Union Co Common Stock			2,769.000	49,593	17.910	49,593	24,430		1,717				0		L	10/02/2006
96145D-10-5	Westrock Co Common Stock			1,404.000	64,050	45.620	64,050	33,210		1,053		30,840		30,840		L	07/01/2015
962166-10-4	Weyerhaeuser Company Common Stock			5,388.000	161,532	29.980	161,532	83,760		6,466		(31,843)		(31,843)		L	09/01/2010
966244-10-5	Whitewave Foods Co. Common Stock			1,423.000	55,369	38.910	55,369	11,546				5,578		5,578		L	05/24/2013
966837-10-6	Whole Foods Market Inc. Common Stock			3,800.000	127,300	33.500	127,300	38,719		1,976		(64,296)		(64,296)		L	09/03/2008
981475-10-6	World Fuel Services Corp Common Stock			11,200.000	430,752	38.460	430,752	514,099	672	1,802		(92,830)		(92,830)		L	12/01/2015
98156Q-10-8	World Wrestling Entertainment Common Sto			15,400.000	274,736	17.840	274,736	170,799		7,392		84,700		84,700		L	06/10/2014
98310W-10-8	Wyndham Worldwide Corp Common Stock			1,700.000	123,505	72.650	123,505	38,472		2,856		(22,287)		(22,287)		L	05/22/2008
98389B-10-0	Xcel Energy Inc Common Stock			5,745.000	206,303	35.910	206,303	100,519	1,838	7,239		(57)		(57)		L	02/25/2009
98419M-10-0	Xylem Inc Common Stock			2,100.000	76,650	36.500	76,650	28,473		1,183		(3,297)		(3,297)		L	11/04/2011
984332-10-6	Yahoo! Inc Common Stock			3,200.000	106,432	33.260	106,432	16,260				(55,200)		(55,200)		L	10/09/2001
988498-10-1	YUM! Brands Inc Common Stock			5,200.000	379,860	73.050	379,860	99,025		8,788		1,040		1,040		L	03/04/2004
989701-10-7	Zions Bancorporation Common Stock			2,300.000	62,790	27.300	62,790	29,373		506		(2,783)		(2,783)		L	11/19/2009
143658-30-0	Carnival Corp Common Stock		F	2,000.000	108,960	54.480	108,960	39,290		2,200		18,300		18,300		L	08/04/2000
501242-10-1	Kulicke & Soffa Industries Common Stock		R	51,800.000	604,506	11.670	604,506	592,215				12,030		12,030		L	09/11/2015
806857-10-8	Schlumberger Limited Common Stock		F	2,050.000	142,988	69.750	142,988	44,598		3,895		(32,103)		(32,103)		L	12/19/2002
G0176J-10-9	Allegion PLC Common Stock		F	200.000	13,184	65.920	13,184	4,581		80		2,092		2,092		L	12/02/2013
G02602-10-3	Amdocs Ltd Common Stock		F	13,200.000	720,324	54.570	720,324	596,845	2,244	8,623		105,264		105,264		L	01/06/2015
G0585R-10-6	Assured Guaranty Ltd Common Stock		F	23,400.000	618,462	26.430	618,462	508,886		8,784		15,418		15,418		L	12/09/2015
G1151C-10-1	Accenture PLC Common Stock		F	2,300.000	240,350	104.500	240,350	222,833		2,530		17,517		17,517		L	09/10/2015
G29183-10-3	Eaton Corp. Common Stock		F	2,017.000	104,965	52.040	104,965	38,451		4,437		(32,111)		(32,111)		L	12/19/2002
G3075P-10-1	Enstar Group Common Stock		F	4,000.000	600,160	150.040	600,160	526,074				(11,400)		(11,400)		L	02/13/2014
G47791-10-1	Ingersoll Rand Common Stock		F	1,500.000	82,935	55.290	82,935	32,797		1,740		(12,150)		(12,150)		L	10/24/2011
G6359F-10-3	Nabors Industries LTD Common Stock		F	54,200.000	461,242	8.510	461,242	600,481		6,822		(118,094)		(118,094)		L	12/18/2015
G6852T-10-5	Partnerre Ltd Common Stock		R	4,400.000	614,856	139.740	614,856	610,447		700		4,409		4,409		L	12/08/2015
G91442-10-6	Tyco Electronics Ltd Common Stock		F	6,000.000	191,340	31.890	191,340	109,009		4,764		(71,820)		(71,820)		L	11/23/2010
G9618E-10-7	White Mountains Ins Group Common Stock		F	1,700.000	1,235,577	726.810	1,235,577	757,955		1,600		161,884		161,884		L	06/29/2015
G96666-10-5	Willis Group Holdings Inc Common Stock		F	17,800.000	864,546	48.570	864,546	729,551		21,357		83,747		83,747		L	09/28/2015
H84989-10-4	TE Connectivity Common Stock		F	1,500.000	96,915	64.610	96,915	47,663		1,920		2,040		2,040		L	12/12/2011
N07831-10-5	AVG Technologies Common Stock		R	23,400.000	469,170	20.050	469,170	457,288				5,843		5,843		L	12/07/2015
P31076-10-5	Copa Holdings SA Common Stock		F	11,800.000	569,468	48.260	569,468	599,832		9,912		(30,364)		(30,364)		L	11/10/2015
9099999 - Industrial and Miscellaneous (Unaffiliated)					343,279,482	XXX	343,279,482	270,502,450	253,505	8,166,600	0	(12,282,821)	0	(12,282,825)	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
38702@-10-9	Grange Life Insurance Co. Common Stock			80,000.000	33,631,924	420.400	33,631,924	1,850,000				(10,513,367)		(10,513,367)		A	12/28/1992
38703*-10-0	GrangeAmerica Corp. Common Stock			10.000	2,000	200.000	2,000	2,000						0		A	08/23/1985
38704#-10-5	Grange Indemnity Ins Co Common Stock			1,000.000	50,375,405	50,375.410	50,375,405	7,000,000				3,461,805		3,461,805		A	05/17/1995
38704@-10-7	Grange Insurance Company of MI Common St			1,000.000	39,909,588	39,909.590	39,909,588	10,000,000				2,180,079		2,180,079		A	04/27/2001
38708#-10-1	Grange Property & Casualty Ins Common St			1,000.000	37,699,053	37,699.050	37,699,053	15,000,000				4,409,241		4,409,241		A	04/14/2004
89840#-10-3	Trustgard Insurance Company Common Stock			2,000,000.000	64,031,155	32.020	64,031,155	8,276,318				5,030,113		5,030,113		A	12/31/1990
9199999 - Parent, Subsidiaries and Affiliates					225,649,125	XXX	225,649,125	42,128,318	0	0	0	4,567,871	0	4,567,871	0	XXX	XXX
9799999 Total Common Stocks					568,928,607	XXX	568,928,607	312,630,768	253,505	8,166,600	0	(7,714,950)	0	(7,714,954)	0	XXX	XXX
9899999 Total Preferred and Common Stocks					583,297,074	XXX	583,690,082	326,003,196	342,263	8,611,754	0	(7,329,903)	0	(7,329,907)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38378K-RS-0	GNR 2013-78 AG 2.389% 07/16/43		06/04/2015	Maxwell Simon Inc	XXX	1,925,625	2,000,000	929
912810-FQ-6	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	62,007	34,000	122
912810-FR-4	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,722,142	1,172,000	8,036
912810-FS-2	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	3,061,763	2,224,000	16,145
912810-PV-4	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	959,068	753,000	2,542
912810-PZ-5	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,450,960	1,069,000	6,534
912810-QF-8	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	397,445	290,000	2,208
912810-QV-3	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	993,163	1,053,000	2,294
912810-RF-7	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	3,420,865	3,047,000	10,547
912828-B2-5	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	4,613,020	4,430,000	5,836
912828-GD-6	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	735,328	599,000	3,452
912828-GX-2	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	724,802	597,000	2,995
912828-HN-3	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,929,235	1,628,000	6,717
912828-JE-1	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	3,385,926	2,909,000	15,125
912828-LA-6	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,181,718	985,000	4,687
912828-MF-4	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	2,262,118	1,949,000	6,367
912828-PP-9	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	2,276,063	1,999,000	5,654
912828-SA-9	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,150,104	1,113,000	332
912828-TE-0	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	1,235,522	1,213,000	291
912828-UH-1	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	998,263	995,000	296
912828-XL-9	United States Treasury Inflation Index B		11/12/2015	Stifel Nicolaus & Co	XXX	2,672,367	2,726,000	2,026
0599999 - Bonds - U.S. Governments						37,157,504	32,785,000	103,135
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
882723-TH-2	Texas State Call 5.000% 04/01/33		03/18/2015	Tax Free Exchange	XXX	310,869	300,000	6,958
882723-TJ-8	Texas State Call 5.000% 04/01/33		03/18/2015	Tax Free Exchange	XXX	725,362	700,000	16,236
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,036,231	1,000,000	23,194
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
235219-KK-7	Dallas, TX Call 5.000% 02/15/27		05/28/2015	Davidson, D.A., Co., Inc	XXX	1,179,830	1,000,000	14,861
246199-HQ-9	Delaware, OH Call 5.000% 12/01/27		05/04/2015	Fifth Third Bank	XXX	592,550	500,000	
249002-CX-2	Denton, TX ISD-Call 5.000% 08/15/29		06/23/2015	Stephens Inc	XXX	2,350,800	2,000,000	18,056
280659-TN-3	Edina, MN ISD ISD-NC 5.000% 02/01/25		07/10/2015	Stephens Inc	XXX	1,699,229	1,385,000	
495260-C9-0	King Cnty, WA NC 5.000% 12/01/23		05/15/2015	Davidson, D.A., Co., Inc	XXX	1,200,430	1,000,000	
516825-HM-1	Laredo, TX NC 5.000% 08/01/25		06/10/2015	Stephens Inc	XXX	910,648	775,000	
597589-AK-6	Midland, MI NC 5.000% 05/01/25		04/24/2015	Stifel Nicolaus & Co	XXX	1,204,240	1,000,000	
680616-A8-2	Olentangy LSD Ohio Call		02/11/2015	Fifth Third Bank	XXX	1,201,290	1,000,000	
736679-VQ-1	Portland, OR NC 5.000% 06/15/24		06/08/2015	Davidson, D.A., Co., Inc	XXX	1,378,046	1,130,000	1,413
889278-VR-5	Toledo, OH Call 5.000% 12/01/26		09/24/2015	Davidson, D.A., Co., Inc	XXX	1,235,057	1,055,000	
969887-T9-9	Williamson Cnty, TX Call		05/27/2015	Morgan Stanley	XXX	2,415,040	2,000,000	10,556
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						15,367,160	12,845,000	44,885
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-AN-0	Alabama Fed Aid Hwy Call		07/27/2015	Stephens Inc	XXX	2,543,300	2,150,000	50,167
04048R-MM-5	Arizona Board of Regents Call		03/26/2015	Huntington Investment Co	XXX	756,675	645,000	
117068-EV-4	Brunswick Cnty, NC Call		05/14/2015	Baird, Robert W. & Company	XXX	1,195,710	1,000,000	
3136A6-XB-5	FNR 2012-56 KV 3.000% 05/25/31		09/10/2015	Stifel Nicolaus & Co	XXX	1,004,844	1,000,000	1,167
3136A8-3H-1	FNR 2012-113 DB 2.000% 01/25/42		01/23/2015	Sterne, Agee & Leach	XXX	1,089,848	1,099,469	1,649
3136AB-J7-9	FNR 2013-6 LB 3.500% 10/25/42		05/21/2015	Sterne, Agee & Leach	XXX	1,849,228	1,769,728	4,473
3136AD-3Y-3	FNR 2013-45 EM 1.250% 04/25/43		08/21/2015	Stifel Nicolaus & Co	XXX	3,665,485	3,850,805	3,343
3136AL-NT-4	FNR 2014-76 BE 3.000% 11/25/39		07/13/2015	Davidson, D.A., Co., Inc	XXX	995,000	1,000,000	1,333
3137AG-YX-2	FHR 3940 PB 2.000% 02/15/41		02/19/2015	Sterne, Agee & Leach	XXX	463,986	468,673	599
3137B4-KP-0	FHR 4253 DV 4.750% 09/15/43		07/28/2015	Stifel Nicolaus & Co	XXX	2,200,600	2,059,643	8,153
3137BH-LB-1	FHR 4461 VJ 3.500% 02/15/34		06/12/2015	Stifel Nicolaus & Co	XXX	2,041,049	1,981,000	3,082
3137BJ-C4-3	FHR 4470 AY 3.000% 08/15/42		07/28/2015	Stifel Nicolaus & Co	XXX	2,037,811	2,041,000	5,103
3137BK-ZY-9	FHR 4503 BD 3.000% 10/15/40		08/04/2015	Stifel Nicolaus & Co	XXX	1,345,000	1,345,000	3,363
31397S-5N-0	FNR 2011-43B 3.500% 05/25/31		09/30/2015	Stifel Nicolaus & Co	XXX	531,172	500,000	194
31418B-TK-2	FN MA2353 3.000% 08/01/35		07/28/2015	Maxwell Simon Inc	XXX	1,002,724	978,566	979
438701-ZB-3	Honolulu City, HI NC 5.000% 07/01/26		07/31/2015	Stephens Inc	XXX	1,208,980	1,000,000	
534272-D9-7	Lincoln, Nebraska Electric System-Call		07/10/2015	Davidson, D.A., Co., Inc	XXX	1,153,680	1,000,000	14,583
65887P-RQ-0	North Dakota St Public Fin Auth-Call		07/10/2015	Stephens Inc	XXX	3,129,996	2,585,000	
847184-TR-9	Spartanburg, SC Waterworks-Call		06/05/2015	Stephens Inc	XXX	1,158,650	1,000,000	
92818G-PN-7	Virginia State Res Auth-Call		06/16/2015	Tax Free Exchange	XXX	15,648	15,000	101
92818L-JR-4	Virginia State Call 5.250% 11/01/33		12/04/2015	Tax Free Exchange	XXX	205,762	200,000	1,076

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						29,595,147	27,688,883	99,363
Bonds - Industrial and Miscellaneous (Unaffiliated)								
004446-AC-4	Aceto Corporation 144A-Conv		11/12/2015	Various	XXX	568,525	570,000	6
00507V-AC-3	Activision Blizzard 144A-Call		09/11/2015	Citigroup Global Markets	XXX	791,250	750,000	117
008674-AH-6	Ahern Rentals Inc 144A-Call		05/15/2015	Merrill Lynch	XXX	751,875	750,000	922
00912X-AK-0	Air Lease Corp Conv 3.875% 12/01/18		12/18/2015	Various	XXX	2,481,724	1,910,000	9,016
01877K-AB-9	Alliance Pipeline 144A-Call		02/04/2015	Sterne, Agee & Leach	XXX	897,938	818,167	6,201
02005N-AV-2	Ally Financial Inc NC 5.125% 09/30/24		10/13/2015	J P Morgan Securities	XXX	505,625	500,000	1,139
02261W-AB-5	Alza Corp Convertible 0.000% 07/28/20		09/10/2015	Jefferies	XXX	1,274,150	1,000,000	
035287-AE-1	Anixter Inc NC 5.125% 10/01/21		10/13/2015	J P Morgan Securities	XXX	302,250	300,000	641
035287-AF-8	Anixter Inc 144A 5.500% 03/01/23		08/04/2015	Wells Fargo Bk	XXX	225,000	225,000	
04021L-AA-8	Argos Merger Sub Inc 144A-Call		03/24/2015	Various	XXX	760,725	750,000	910
045054-AC-7	Ashtead Capital Inc 144A-Call		03/10/2015	Various	XXX	735,825	700,000	16,576
05070G-AG-3	Audatex North 144A-Call		03/30/2015	Goldman Sachs	XXX	265,000	250,000	6,423
053773-AV-9	Avis Budget Car Rental Call		10/14/2015	Merrill Lynch	XXX	250,625	250,000	688
05541T-AD-3	BGC Partners Inc Convertible		07/13/2015	Merrill Lynch	XXX	503,601	475,000	59
093645-AG-4	Block Communications Inc 144A-NC		10/13/2015	Stifel Nicolaus & Co	XXX	426,063	425,000	6,419
12008R-AG-2	Builders Firstsource Inc 144A-Call		07/24/2015	Credit Suisse First Boston	XXX	1,047,750	1,000,000	12,168
120111-BM-0	Bldg Materials Corp of America 144A-Call		10/15/2015	Various	XXX	453,375	450,000	7,816
12685J-AA-3	Cable One Inc 144A-Call		06/03/2015	J P Morgan Securities	XXX	200,000	200,000	
131347-CE-4	Calpine Corp Call 5.375% 01/15/23		10/13/2015	Morgan Stanley	XXX	240,625	250,000	37
14161H-AJ-7	Cardtronics Inc Call 5.125% 08/01/22		03/24/2015	J P Morgan Securities	XXX	248,125	250,000	1,993
14987E-AC-1	CCOH Safari LLC 144A-Call		11/05/2015	Credit Suisse First Boston	XXX	300,000	300,000	
153527-AL-0	Central Garden & Pet Co Call		11/04/2015	Various	XXX	678,000	675,000	
170031-AB-4	Chiquita Brands Intl Call		08/17/2015	Wells Fargo Bk	XXX	323,250	300,000	1,247
171484-AC-2	Churchill Downs Inc 144A-Call		12/02/2015	J P Morgan Securities	XXX	707,000	700,000	
19624R-AB-2	Colony Financial Inc Conv		06/25/2015	Merrill Lynch	XXX	267,978	260,000	4,618
223622-AB-7	Cowen Group Inc Convertible		12/09/2015	Various	XXX	1,883,707	1,665,000	17,046
225310-AG-6	Credit Acceptance Call		02/09/2015	Jefferies	XXX	100,250	100,000	3,011
23918K-AR-9	Davita Inc. Call 5.000% 05/01/25		10/13/2015	Various	XXX	993,438	1,000,000	9,323
24821V-AA-6	Denali Borrower Fin Corp 144A-Call		03/12/2015	Merrill Lynch	XXX	740,250	700,000	16,625
267475-AA-9	Dycom Industries Inc 144A		09/10/2015	Goldman Sachs	XXX	1,000,000	1,000,000	
30212P-AL-9	Expedia Inc 144A-Call 5.000% 02/15/26		12/02/2015	Merrill Lynch	XXX	473,388	475,000	
31816Q-AC-5	Fireeye Inc 144A-Conv 1.625% 06/01/35		05/28/2015	Morgan Stanley	XXX	320,000	320,000	
319963-BN-3	First Data Corp. 144A-Call		08/05/2015	Merrill Lynch	XXX	700,000	700,000	
35804G-AK-4	Fresenius Finance 144A-Call		09/16/2015	Goldman Sachs	XXX	500,000	500,000	
35906A-AR-9	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities	XXX	500,000	500,000	
364725-BB-6	Gannett Co Inc 144A-Call		10/14/2015	Various	XXX	343,250	350,000	7,130
37045V-AE-0	General Motors Co NC 4.875% 10/02/23		10/26/2015	Citigroup Global Markets	XXX	397,050	375,000	1,371
382550-BE-0	Goodyear Tire Call 5.125% 11/15/23		11/02/2015	Goldman Sachs	XXX	350,000	350,000	
421924-BK-6	Healthsouth Corp Call 5.750% 11/01/24		01/30/2015	Suntrust Capital	XXX	387,656	375,000	5,570
427056-BC-9	Hercules Inc. Conv 6.500% 06/30/29		12/18/2015	Various	XXX	1,409,300	1,610,000	22,931
432891-AD-1	Hilton Worldwide Fin LLC Call		08/03/2015	Various	XXX	731,500	700,000	12,141
44052R-AA-3	Horizon Pharma Financing 144A-Call		05/15/2015	Citigroup Global Markets	XXX	660,800	640,000	2,473
44614U-AD-1	Huntington Auto Trust 2015-1 A4		06/03/2015	Huntington Investment Co	XXX	999,770	1,000,000	
446413-AH-9	Huntington Ingalls Inds 144A-Call		12/03/2015	Various	XXX	757,438	750,000	656
446438-RN-5	Huntington National Bank NC		06/25/2015	Huntington Investment Co	XXX	997,110	1,000,000	
451734-AC-1	IHS Inc. Class A Call 5.000% 11/01/22		03/09/2015	Various	XXX	381,563	375,000	6,954
45772F-AA-5	Inphi Corp 144A 1.125% 12/01/20		12/18/2015	Various	XXX	480,475	485,000	59
458118-AB-2	Integrated Device Tech Inc 144A-Conv		10/30/2015	Bear Stearns	XXX	340,000	340,000	
458140-AD-2	Intel Corp. Conv 2.950% 12/15/35		11/13/2015	Jefferies	XXX	501,238	400,000	4,986
458140-AF-7	Intel Corp. Conv 3.250% 08/01/39		06/29/2015	Barclays Capital	XXX	686,663	450,000	6,134
464286-51-7	IShares Emerging Markets ETF		07/15/2015	Cantor Fitz	XXX	14,244,629		
466112-AP-4	JBS USA LLC 144A-Call 5.875% 07/15/24		01/20/2015	J P Morgan Securities	XXX	169,750	175,000	228
471109-AN-8	Jarden Corp 144A-Call 5.000% 11/15/23		10/21/2015	Barclays Capital	XXX	125,000	125,000	
483548-AD-5	Kaman Corp 144A 3.250% 11/15/17		10/01/2015	J P Morgan Securities	XXX	908,427	775,000	9,865
505742-AD-8	Ladder Cap Fin 144A-Call		08/19/2015	Various	XXX	342,650	355,000	2,598
512807-AL-2	Lam Research Corp Conv		09/24/2015	Various	XXX	1,931,134	1,530,000	6,401
521865-AX-3	Lear Corporation Call 5.250% 01/15/25		10/14/2015	Various	XXX	1,094,500	1,075,000	14,372
526057-BW-3	Lennar Corp. Call 4.875% 12/15/23		11/06/2015	Various	XXX	721,880	725,000	474
530610-AB-0	Liberty Interactive 144A-Call		04/09/2015	Nomura Securities	XXX	241,719	250,000	97

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
531229-AB-8	Liberty Media Corp Conv		12/01/2015	Various	XXX	924,682	940,000	2,486
55608B-AA-3	Macquarie Infrastructure Conv		12/11/2015	Various	XXX	2,813,527	2,455,000	17,927
58013M-EU-4	McDonald's Corp NC 3.375% 05/26/25		05/19/2015	Blaylock	XXX	349,468	350,000	
58502B-AA-4	Mednax Inc 144A-Call 5.250% 12/01/23		12/04/2015	J P Morgan Securities	XXX	731,250	725,000	73
59001K-AD-2	Meritor Inc Call 6.250% 02/15/24		12/18/2015	Various	XXX	473,313	500,000	10,434
595017-AC-8	Microchip Technology 144A-Conv		02/06/2015	Bear Stearns	XXX	1,460,000	1,460,000	
595112-AY-9	Micron Technology Inc Conv		06/12/2015	Various	XXX	1,325,786	1,250,000	3,932
60855R-AD-2	Molina Healthcare Inc Conv		12/10/2015	Bear Stearns	XXX	1,630,004	1,370,000	7,317
62942X-AA-6	NRG Yield Inc 144A 3.500% 02/01/19		12/07/2015	Various	XXX	459,370	500,000	4,057
62942X-AD-0	NRG Yield Inc 144A 3.250% 06/01/20		11/20/2015	Various	XXX	1,170,181	1,290,000	6,092
63633D-AE-4	National Health Investor Conv		11/10/2015	Various	XXX	556,641	580,000	2,245
654090-BB-7	Nielsen Finance 144A-Call		12/03/2015	Various	XXX	755,688	750,000	1,292
67020Y-AH-3	Nuance Communications Inc 144A		12/02/2015	Barclays Capital	XXX	1,160,000	1,160,000	
67066G-AC-8	Nvidia Corp. Conv 1.000% 12/01/18		07/14/2015	Merrill Lynch	XXX	434,704	380,000	486
683715-AA-4	Open Text Corp 144A-Call		01/12/2015	Barclays Capital	XXX	475,000	475,000	
727493-AB-4	Plantronics Inc 144A-Call		12/08/2015	Various	XXX	753,375	750,000	2,826
72766Q-AA-3	Platform Specialty Products 144A-NC		01/29/2015	Credit Suisse First Boston	XXX	353,313	350,000	
73640Q-AB-1	Portfolio Recovery Association Convertib		11/13/2015	Various	XXX	264,756	300,000	2,675
741503-AQ-9	Priceline.com Inc Conv		06/25/2015	Various	XXX	889,044	680,000	2,143
741503-AS-5	Priceline.com Inc Conv		11/24/2015	Merrill Lynch	XXX	1,085,583	930,000	1,492
74348T-AQ-5	Prospect Capital Corporation Convertible		10/16/2015	Various	XXX	3,646,600	3,950,000	58,279
749571-AD-7	RHP Hotel Properties Call		04/09/2015	DBAB	XXX	85,000	85,000	
749685-AT-0	RPM Inc. Conv 2.250% 12/15/20		11/23/2015	Various	XXX	1,402,832	1,235,000	6,658
74973W-AB-3	RTI International Metals Inc Conv		11/10/2015	Various	XXX	3,900,421	3,660,000	18,171
761283-AA-8	Restoration Hardware Hldgs Inc 144A-Conv		02/09/2015	Various	XXX	554,438	550,000	
761283-AB-6	Restoration Hardware Hldgs Inc 144A-Conv		09/01/2015	Various	XXX	1,086,699	1,110,000	
780287-AA-6	Royal Gold Inc Conv 2.875% 06/15/19		03/26/2015	Citigroup Global Markets	XXX	567,188	550,000	4,656
78454L-AL-4	SM Energy Co Call 5.625% 06/01/25		05/07/2015	Wells Fargo Bk	XXX	500,000	500,000	
78573N-AB-8	Sabre Global Inc 144A-Call		11/04/2015	Goldman Sachs	XXX	200,000	200,000	
79546V-AJ-5	Sally Holdings Call 5.750% 06/01/22		09/10/2015	Merrill Lynch	XXX	789,375	750,000	12,458
81211K-AV-2	Sealed Air Corp 144A-Call		07/31/2015	Barclays Capital	XXX	505,000	500,000	4,333
82967N-AQ-1	Sirius XM Radio Inc 144A-Call		03/10/2015	Various	XXX	727,563	700,000	15,593
82967N-AS-7	Sirius XM Radio Inc 144A-Call		10/23/2015	Barclays Capital	XXX	318,000	300,000	5,150
843646-AG-5	Southern Power Call 6.375% 11/15/36		06/03/2015	Sterne, Agee & Leach	XXX	795,000	750,000	3,055
858119-BD-1	Steel Dynamics Call 5.500% 10/01/24		02/04/2015	Morgan Stanley	XXX	208,000	200,000	4,583
860630-AD-4	Stifel Financial Corp NC		08/05/2015	Stifel Nicolaus & Co	XXX	730,554	736,000	1,912
86074Q-AL-6	Stillwater Mining Co Conv/Call		11/10/2015	Various	XXX	1,605,911	1,580,000	3,728
863667-AF-8	Stryker Corp. Call 3.375% 05/15/24		06/03/2015	Baird, Robert W. & Company	XXX	498,885	500,000	1,078
88037E-AJ-0	Tenneco Inc Call 5.375% 12/15/24		02/05/2015	Wells Fargo Bk	XXX	275,220	264,000	2,562
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put	E	10/22/2015	Various	XXX	1,471,053	1,070,000	698
888706-AF-5	Tivo Inc Convertible 2.000% 10/01/21		05/18/2015	Various	XXX	406,208	435,000	1,518
88947E-AR-1	Toll Brothers Finance Call		12/23/2015	Various	XXX	754,431	750,000	200
896047-AG-2	Tribune Co. 144A-Call 5.875% 07/15/22		06/17/2015	DBAB	XXX	200,000	200,000	
896522-AF-6	Trinity Industries Conv		10/02/2015	Various	XXX	1,852,490	1,495,000	13,771
911365-BD-5	United Rentals Call 5.500% 07/15/25		03/12/2015	Wells Fargo Bk	XXX	750,000	750,000	
914906-AS-1	Univision Communications Inc. 144A-Call		04/15/2015	Various	XXX	703,750	700,000	2,171
921946-88-5	Vanguard Emerging Markets Govt Bond ETF		12/02/2015	Cantor Fitz	XXX	35,443,554		
94986R-XR-7	Wells Fargo & Company Convertible		07/01/2015	First Union Capital	XXX	2,606,096	2,620,000	50
98138H-AC-5	Workday Inc Convertible		06/09/2015	Various	XXX	435,748	380,000	1,153
983793-AD-2	XPO Logistics Inc 144A-Call		06/04/2015	Morgan Stanley	XXX	725,000	725,000	
91911K-AD-4	Valeant Pharmaceuticlas 144A-Call	A	03/16/2015	DBAB	XXX	861,688	850,000	14,344
00928Q-AN-1	Aircastle LTD NC 5.500% 02/15/22	F	12/11/2015	J P Morgan Securities	XXX	813,500	800,000	5,546
02154V-AA-9	Altice SA 144A-Call 7.750% 05/15/22	F	03/30/2015	Merrill Lynch	XXX	229,219	225,000	2,277
055451-AQ-1	Billiton Financial NC 2.875% 02/24/22	F	02/05/2015	Huntington Investment Co	XXX	766,096	750,000	9,943
31562Q-AF-4	Fiat Chrysler Automobile NC	F	04/09/2015	J P Morgan Securities	XXX	1,200,000	1,200,000	
34407D-AB-5	Fly Leasing LTD Call 6.375% 10/15/21	F	10/13/2015	Baird, Robert W. & Company	XXX	253,594	250,000	44
561233-AB-3	Mallinckrodt Intl Fin 144A-Call	F	04/08/2015	Goldman Sachs	XXX	300,000	300,000	
561233-AC-1	Mallinckrodt Intl Fin 144A-Call	F	04/09/2015	Goldman Sachs	XXX	504,219	500,000	
62886H-AM-3	NCL Corp 144A-Call 4.625% 11/15/20	F	11/05/2015	Barclays Capital	XXX	400,000	400,000	
893830-BB-4	Transocean Inc NC 6.375% 12/15/21	F	05/07/2015	Citigroup Global Markets	XXX	690,000	750,000	19,523
EJ0220-33-9	Siemens Financiering Conv	F	10/08/2015	Various	XXX	4,257,625	3,750,000	13,979
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						143,707,451	89,443,167	520,350

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997 - Bonds - Subtotals - Bonds - Part 3						226,863,493	163,762,050	790,928
8399998 - Bonds - Summary item from Part 5 for Bonds						34,634,161	33,285,907	75,890
8399999 - Bonds - Subtotals - Bonds						261,497,654	197,047,957	866,818
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
00170F-20-9	Affiliated Managers Group Pfd Stock		07/20/2015	Citigroup Global Markets	32,881.000	2,007,117		
64944P-30-7	New York Community Bancorp Preferred Sto		10/06/2015	Citigroup Global Markets	20,390.000	1,026,467		
949746-80-4	Wells Fargo Company Preferred Stock		05/13/2015	Citigroup Global Markets	2,125.000	2,568,610		
95040Q-20-3	Welltower Inc Pfd Stock		11/06/2015	Various	19,060.000	1,127,437		
95040Q-20-3	Welltower Inc Pfd Stock		09/30/2015	Tax Free Exchange	42,950.000	2,715,060		
G16962-20-4	Bunge Limited Convertible	F	11/04/2015	Various	14,390.000	1,422,327		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,867,019	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						10,867,019	XXX	0
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						3,188,203	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						14,055,221	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00101J-10-6	ADT Corporation Common Stock		06/24/2015	Various	5,100.000	185,347	XXX	
001204-10-6	AGL Resources Common Stock		12/08/2015	National Financial Services	100.000	6,285	XXX	
00206R-10-2	AT&T Inc Common Stock		12/08/2015	Various	21,599.600	740,861	XXX	
00206R-10-2	AT&T Inc Common Stock		07/26/2015	Taxable Exchange	11,730.400	148,929	XXX	
002896-20-7	Abercrombie & Fitch Co. Common Stock		12/07/2015	Various	22,700.000	597,345	XXX	
007800-10-5	Areojet Rocketdyne Hldgs Common Stock		09/24/2015	Various	19,800.000	355,988	XXX	
007800-10-5	Areojet Rocketdyne Hldgs Common Stock		04/28/2015	Taxable Exchange	13,800.000	287,040	XXX	
018802-10-8	Alliant Energy Corp Common Stock		11/06/2015	Various	16,900.000	1,020,169	XXX	
02079K-10-7	Google Inc Common Stock - Class C		09/10/2015	First Union Capital	200.000	125,302	XXX	
02079K-10-7	Google Inc Common Stock - Class C		05/05/2015	Stock Dividend	6.040		XXX	
02079K-30-5	Google Inc Common Stock - Class A		09/10/2015	Various	2,400.000	1,409,033	XXX	
02209S-10-3	Altria Group Inc Common Stock		09/10/2015	State Street Bk & Trust	4,600.000	230,782	XXX	
030420-10-3	American Water Works Co Inc Common Stock		09/10/2015	Various	12,700.000	645,694	XXX	
035255-10-8	Anika Therapeutics Inc Common Stock		12/10/2015	Various	13,000.000	459,753	XXX	
037604-10-5	Apollo Group Inc Common Stock		10/29/2015	Various	36,900.000	265,929	XXX	
03836W-10-3	Aqua America Inc Common Stock		06/29/2015	State Street Bk & Trust	6,500.000	159,445	XXX	
04270V-10-6	Arris Group Common Stock		10/29/2015	Various	9,100.000	250,529	XXX	
04351G-10-1	Ascena Retail Group Inc Common Stock		12/07/2015	Various	31,700.000	350,048	XXX	
05605H-10-0	Babcock & Wilcox Co NE Common Stock		01/29/2015	Various	8,300.000	132,937	XXX	
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc		10/21/2015	Various	5,400.000	98,733	XXX	
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc		07/01/2015	Spin Off	13,650.000	313,646	XXX	
067774-10-9	Barnes & Noble, Inc Common Stock		12/24/2015	Various	98,300.000	1,031,177	XXX	
07177M-10-3	Baxalta Inc Common Stock		07/01/2015	Spin Off	5,900.000	67,824	XXX	
084670-70-2	Berkshire Hathaway Inc Common Stock		11/04/2015	JP Morgan	900.000	123,687	XXX	
093671-10-5	H&R Block Inc. Common Stock		04/10/2015	Various	5,300.000	169,537	XXX	
101119-10-5	Boston Private Financial Hldg Common Sto		08/25/2015	Various	34,600.000	433,753	XXX	
12503M-10-8	CBOE Holdings Inc. Common Stock		09/10/2015	First Union Capital	100.000	6,544	XXX	
125269-10-0	CF Industries Holdings Inc Common Stock		06/18/2015	Stock Split	2,320.000		XXX	
125581-80-1	CIT Group Inc Common Stock		10/12/2015	Various	10,000.000	450,533	XXX	
125896-10-0	CMS Energy Corp Common Stock		11/09/2015	Various	14,000.000	475,380	XXX	
12650T-10-4	CSRA Inc Common Stock		11/30/2015	Spin Off	1,700.000	18,323	XXX	
141624-10-6	Care Capital Properties Common Stock		08/18/2015	Spin Off	525.000	6,524	XXX	
17275R-10-2	Cisco Systems Common Stock		09/10/2015	State Street Bk & Trust	8,900.000	233,714	XXX	
184496-10-7	Clean Harbors Inc Common Stock		12/07/2015	Various	17,900.000	817,682	XXX	
189054-10-9	Clorox Co. California Common Stock		09/10/2015	Various	2,000.000	215,710	XXX	
191216-10-0	Coca Cola Company Common Stock		09/10/2015	State Street Bk & Trust	23,700.000	927,606	XXX	
205363-10-4	Computer Sciences Corp Common Stock		08/31/2015	Various	3,700.000	136,537	XXX	
209115-10-4	Condolidated Edison Inc Common Stock		09/10/2015	State Street Bk & Trust	4,700.000	289,379	XXX	
22282E-10-2	Covanta Holdings Corp Common Stock		12/08/2015	Various	59,200.000	1,104,338	XXX	
246647-10-1	Delek US Holdings Inc Common Stock		10/13/2015	Various	11,800.000	365,442	XXX	
26441C-20-4	Duke Energy Corp Common Stock		09/10/2015	First Union Capital	900.000	61,221	XXX	
278768-10-6	Echostar Corp Common Stock		12/07/2015	Various	2,800.000	112,832	XXX	
28176E-10-8	Edwards Lifesciences Corp Common Stock		12/14/2015	Stock Split	200.000		XXX	
294628-10-2	Equity Commonwealth Common Stock		11/11/2015	Various	26,500.000	689,599	XXX	
29530P-10-2	Erie Indemnity Company Common Stock		11/04/2015	First Union Capital	1,000.000	84,698	XXX	
30040W-10-8	Eversource Energy Common Stock		02/20/2015	Conversion	2,300.000	48,855	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
302941-10-9	FTI Consulting Inc Common Stock		06/02/2015	Janney Montgomery Scott	1,000.000	39,837	XXX	
31620R-30-3	FNFV Group Common Stock		10/30/2015	Various	6,600.000	236,618	XXX	
31620R-40-2	FNFV Group Common Stock		12/07/2015	Various	32,500.000	361,284	XXX	
317923-10-0	The Finish Line Common Stock		12/04/2015	Various	64,900.000	1,280,855	XXX	
34988V-10-6	Fossil Inc Common Stock		12/07/2015	Various	15,500.000	726,620	XXX	
35086T-10-9	Four Corners Property Trust Common Stock		11/10/2015	Spin Off	483.000	2,943	XXX	
362013-45-0	GMO Intl Opportunity Equity Common Stock		12/28/2015	Direct	3,152,535.660	50,795,404	XXX	
36467J-10-8	Gaming & Leisure Properties Common Stock		12/15/2015	Various	19,600.000	601,150	XXX	
36473H-10-4	Gannett Co. Common Stock		06/29/2015	Spin Off	1,550.000	2,535	XXX	
39304D-10-2	Green Dot Corporation Common Stock		11/06/2015	Various	45,700.000	721,889	XXX	
42330P-10-7	Helix Energy Solutions Group Common Stoc		12/14/2015	Various	81,039.000	465,298	XXX	
44157R-10-9	Houghton Mifflin Harcourt Co Common Stoc		12/04/2015	Various	37,400.000	833,440	XXX	
451107-10-6	Idacorp Inc Common Stock		06/25/2015	Various	6,200.000	354,602	XXX	
458140-10-0	Intel Corp. Common Stock		12/08/2015	State Street Bk & Trust	17,500.000	559,729	XXX	
46123D-20-5	Invensense Inc Common Stock		12/18/2015	Various	26,600.000	277,358	XXX	
46284V-10-1	Iron Mountain Inc Reit Common Stock		12/04/2015	Various	17,500.000	557,770	XXX	
46284V-10-1	Iron Mountain Inc Reit Common Stock		01/22/2015	Conversion	15,862.000	538,415	XXX	
478160-10-4	Johnson & Johnson Common Stock		12/08/2015	Various	9,500.000	924,076	XXX	
500754-10-6	Kraft Heinz Co Common Stock		07/06/2015	Taxable Exchange	5,325.000	60,369	XXX	
501044-10-1	Kroger Co Common Stock		07/14/2015	Stock Split	4,900.000		XXX	
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto		04/30/2015	Liquidnet Inc	1,000.000	120,035	XXX	
53224V-10-0	Lifelock Inc Common Stock		08/05/2015	Various	50,400.000	435,759	XXX	
532457-10-8	Lilly (Eli) & Co Common Stock		09/10/2015	State Street Bk & Trust	3,400.000	282,794	XXX	
55272X-10-2	MFA Financial Inc Common Stock REIT		11/09/2015	Various	51,800.000	402,081	XXX	
55306N-10-4	MKS Instruments Inc Common Stock		03/25/2015	Various	5,900.000	206,548	XXX	
553573-10-6	MSG Networks Inc Common Stock		12/07/2015	Various	14,400.000	288,775	XXX	
553573-10-6	MSG Networks Inc Common Stock		10/01/2015	Tax Free Exchange	7,900.000	158,903	XXX	
55825T-10-3	Madison Square Garden Co Common Stock		12/14/2015	Various	2,500.000	407,102	XXX	
55825T-10-3	Madison Square Garden Co Common Stock		10/01/2015	Spin Off	2,633.000	494,289	XXX	
58933Y-10-5	Merck & Co., Inc. Common Stock		06/29/2015	Various	2,700.000	154,683	XXX	
591520-20-0	Methode Electronics Inc Common Stock		12/10/2015	Various	18,200.000	531,248	XXX	
635309-10-7	National Cinemedia Inc Common Stock		03/17/2015	Cantor Fitz	6,100.000	88,437	XXX	
63938C-10-8	Navient Corp Common Stock		12/18/2015	Various	35,400.000	429,220	XXX	
64110D-10-4	NETAPP Common Stock		12/23/2015	Various	27,700.000	839,352	XXX	
648691-10-3	New Senior Investment Group Common Stock		12/04/2015	Liquidnet Inc	74,600.000	686,551	XXX	
65105M-60-3	Newcastle Investment Corp Common Stock R		12/07/2015	Various	101,900.000	442,177	XXX	
651718-50-4	Newpark Resources Inc Common Stock		12/11/2015	Various	84,800.000	483,649	XXX	
65249B-10-9	News Corp Common Stock		09/24/2015	Various	57,000.000	750,975	XXX	
654106-10-3	Nike Inc. Common Stock		12/24/2015	Stock Split	8,000.000		XXX	
668074-30-5	Northwestern Corp Common Stock		06/05/2015	Various	5,000.000	252,784	XXX	
675746-30-9	Ocwen Financial Corp Common Stock		11/11/2015	Various	66,500.000	583,831	XXX	
693506-10-7	PPG Industries Common Stock		06/15/2015	Stock Split	2,000.000		XXX	
70450Y-10-3	PayPal Holdings Inc Common Stock		07/20/2015	Spin Off	7,100.000	63,687	XXX	
713291-10-2	Pepco Holdings Inc Common Stock		12/08/2015	State Street Bk & Trust	800.000	20,952	XXX	
717081-10-3	Pfizer Inc. Common Stock		12/08/2015	Various	12,000.000	402,983	XXX	
729251-10-8	Plum Creek Timber Co. Common Stock REIT		09/10/2015	State Street Bk & Trust	4,400.000	164,164	XXX	
73172K-10-4	Polycom Inc Common Stock		08/04/2015	Various	65,100.000	804,721	XXX	
736508-84-7	Portland General Electric Co Common Stoc		06/29/2015	Various	35,900.000	1,272,766	XXX	
740189-10-5	Precision Castparts Corp Common Stock		12/08/2015	Various	600.000	139,201	XXX	
74267C-10-6	Proassurance Corp. Common Stock		09/10/2015	Credit Suisse First Boston	3,400.000	167,299	XXX	
742718-10-9	Proctor & Gamble Common Stock		12/08/2015	Various	19,600.000	1,524,995	XXX	
74460D-10-9	Public Storage Inc Common Stock REIT		11/04/2015	JP Morgan	200.000	46,330	XXX	
750236-10-1	Radian Group Inc Common Stock		12/17/2015	Various	15,300.000	231,036	XXX	
761713-10-6	Reynolds American Inc. Common Stock		11/04/2015	Various	8,200.000	394,774	XXX	
761713-10-6	Reynolds American Inc. Common Stock		06/11/2015	Taxable Exchange	959.000	69,048	XXX	
761713-10-6	Reynolds American Inc. Common Stock		09/01/2015	Stock Split	1,859.000		XXX	
778296-10-3	Ross Stores Inc Common Stock		06/12/2015	Stock Split	1,400.000		XXX	
80589M-10-2	Scana Corp Common Stock		09/04/2015	Various	9,000.000	479,929	XXX	
807066-10-5	Scholastic Corporation Common Stock		12/17/2015	Bernstein Sanford	1,000.000	36,769	XXX	
811054-40-2	Scripps (EW) Co Class A Common Stock		01/29/2015	Abel Noser Corporation	1,200.000	22,000	XXX	
81282V-10-0	Seaworld Entertainment Inc Common Stock		12/01/2015	Various	17,500.000	308,576	XXX	
842587-10-7	Southern Co Common Stock		06/29/2015	State Street Bk & Trust	13,800.000	579,048	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
852891-10-0	Stancorp Financial Common Stock		12/08/2015	State Street Bk & Trust	100.000	11,371	XXX	
854502-10-1	Stanley Black & Decker Inc Common Stock		12/24/2015	Taxable Exchange	8,420.000	900,519	XXX	
855244-10-9	Starbucks Corp Common Stock		04/09/2015	Stock Split	8,100.000		XXX	
871607-10-7	Synopsys Inc Common Stock		12/03/2015	Various	16,400.000	741,202	XXX	
87165B-10-3	Synchrony Financial Common Stock		11/23/2015	Conversion	328.000	3,435	XXX	
871829-10-7	Sysco Corp. Common Stock		09/10/2015	State Street Bk & Trust	300.000	11,811	XXX	
87240R-10-7	TFS Financial Corp Common Stock		06/29/2015	State Street Bk & Trust	5,900.000	99,268	XXX	
87422J-10-5	Talen Energy Corp Common Stock		12/09/2015	Various	114,500.000	955,017	XXX	
87901J-10-5	TEGNA Inc Common Stock		06/08/2015	Tax Free Exchange	3,100.000	10,917	XXX	
888706-10-8	Tivo Inc Common Stock		10/01/2015	Various	68,000.000	655,185	XXX	
893509-22-4	Transamerica Intl Equity Common Stock		12/28/2015	Direct	4,704,229.600	81,884,601	XXX	
89469A-10-4	Treehouse Foods, Inc Common Stock		05/26/2015	Various	8,800.000	642,406	XXX	
896522-10-9	Trinity Industries Common Stock		12/08/2015	Various	17,900.000	429,663	XXX	
901109-10-8	Tutor Perini Corp Common Stock		11/10/2015	Various	25,700.000	522,952	XXX	
911312-10-6	United Parcel Service Common Stock		09/10/2015	Various	2,400.000	235,220	XXX	
91704F-10-4	Urban Edge Properties Common Stock		01/15/2015	Spin Off	163.000	1,310	XXX	
91843L-10-3	VWR Corp Common Stock		03/30/2015	Various	16,200.000	402,987	XXX	
92230Y-10-4	Vasco Data Security Intl Common Stock		12/23/2015	Various	25,700.000	477,833	XXX	
92826C-83-9	Visa Inc Common Stock		03/19/2015	Stock Split	14,100.000		XXX	
92886T-20-1	Vonage Holdings Corp Common Stock		05/11/2015	LEK Securities Corp	1,000.000	4,519	XXX	
92939N-10-2	WP Glimcher Inc Common Stock		01/23/2015	Conversion	1,490.000	7,097	XXX	
931142-10-3	Wal-Mart Stores Inc Common Stock		12/08/2015	State Street Bk & Trust	7,400.000	441,114	XXX	
931427-10-8	Walgreens Boots Alliance Inc Common Stoc		01/02/2015	Conversion	4,700.000	122,209	XXX	
96145D-10-5	Westrock Co Common Stock		07/01/2015	Taxable Exchange	1,404.000	33,210	XXX	
981475-10-6	World Fuel Services Corp Common Stock		12/01/2015	Various	3,000.000	138,756	XXX	
501242-10-1	Kulicke & Soffa Industries Common Stock	R	09/11/2015	Various	51,400.000	586,692	XXX	
G02602-10-3	Amdocs Ltd Common Stock	F	01/06/2015	ITG Inc	1,000.000	45,869	XXX	
G0585R-10-6	Assured Guaranty Ltd Common Stock	F	12/09/2015	Various	7,600.000	192,402	XXX	
G1151C-10-1	Accenture PLC Common Stock	F	09/10/2015	Various	2,300.000	222,833	XXX	
G6359F-10-3	Nabors Industries LTD Common Stock	F	12/18/2015	Various	30,700.000	274,306	XXX	
G6852T-10-5	Partnerre Ltd Common Stock	R	12/08/2015	Various	4,400.000	610,447	XXX	
G9618E-10-7	White Mountains Ins Group Common Stock	F	06/29/2015	State Street Bk & Trust	100.000	65,517	XXX	
G96666-10-5	Willis Group Holdings Inc Common Stock	F	09/28/2015	Various	5,200.000	216,193	XXX	
N07831-10-5	AVG Technologies Common Stock	R	12/07/2015	Various	12,700.000	252,109	XXX	
P31076-10-5	Copa Holdings SA Common Stock	F	11/10/2015	Buckingham Research Group	11,800.000	599,832	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						181,561,153	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						181,561,153	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						25,314,677	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						206,875,830	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						220,931,051	XXX	0
9999999 Totals						482,428,705	XXX	866,818

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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																				
313380-6D-4	FHLB Call 2.500% 07/30/27		01/30/2015	Call 100.0000		2,000,000	2,000,000	1,952,300	1,953,163		46,837		46,837		2,000,000			0	25,000	07/30/2027
313380-DL-8	FHLB Call 2.000% 08/20/27		12/10/2015	FTN Financial		1,473,750	1,500,000	1,432,500	1,432,626		4,364		4,364		1,436,990		36,760	36,760	39,250	08/20/2027
313380-JF-5	FHLB Call 2.400% 09/06/22		10/22/2015	Stifel Nicolaus & Co		1,496,850	1,500,000	1,463,850	1,465,427		3,300		3,300		1,468,727		28,123	28,123	40,700	09/06/2022
313380-LM-7	FHLB NC 2.900% 09/05/25		12/10/2015	Stifel Nicolaus & Co		1,196,071	1,214,286	1,168,750	1,169,701		3,337		3,337		1,173,038		23,034	23,034	44,605	09/05/2025
313381-ZE-8	Federal Home Loan Bank Call		02/22/2015	Call 100.0000		1,250,000	1,250,000	1,169,938	1,184,855		65,145		65,145		1,250,000			0	18,750	02/22/2028
3133EA-2F-4	Federal Farm Credit Bank NC		12/09/2015	Stifel Nicolaus & Co		996,120	1,000,000	969,000	970,344		3,270		3,270		973,614		22,506	22,506	28,331	09/26/2022
3134G3-ZS-2	FHLMC Call 2.500% 11/08/24		12/10/2015	Stifel Nicolaus & Co		1,566,560	1,600,000	1,507,184	1,509,662		7,474		7,474		1,517,136		49,424	49,424	43,667	11/08/2024
31359M-L8-4	FNMA Call 6.000% 04/18/36		10/22/2015	Stifel Nicolaus & Co		1,025,000	1,000,000	1,031,275	1,006,087		(3,747)		(3,747)		1,002,340		22,660	22,660	60,833	04/18/2036
3136FT-A3-3	FNMA Call 2.550% 02/03/22		02/03/2015	Call 100.0000		2,250,000	2,250,000	2,245,500	2,245,529		4,471		4,471		2,250,000			0	28,688	02/03/2022
3136G0-F3-0	FNMA Call 2.150% 09/27/22		12/10/2015	Stifel Nicolaus & Co		1,482,150	1,500,000	1,431,675	1,434,624		7,227		7,227		1,441,851		40,299	40,299	38,879	09/27/2022
3136G0-PG-0	FNMA Call 2.750% 06/28/27		06/28/2015	Call 100.0000		1,000,000	1,000,000	987,000	996,622		3,378		3,378		1,000,000			0	10,000	06/28/2027
3136G0-RF-0	FNMA Call 2.000% 07/23/32		10/23/2015	Call 100.0000		1,000,000	1,000,000	976,000	986,266		13,734		13,734		1,000,000			0	25,000	07/23/2032
3136G0-SV-4	FNMA Call 2.000% 07/30/32		12/10/2015	FTN Financial		1,376,447	1,395,000	1,269,450	1,288,620		27,713		27,713		1,316,334		60,113	60,113	38,053	07/30/2032
3136G0-VL-2	FNMA Call 3.000% 08/23/32		05/23/2015	Call 100.0000		1,000,000	1,000,000	997,370	1,001,922		(1,922)		(1,922)		1,000,000			0	22,500	08/23/2032
3136G0-WE-7	FNMA Call 2.000% 08/16/27		11/17/2015	Stifel Nicolaus & Co		1,970,500	2,000,000	1,877,120	1,891,160		24,431		24,431		1,915,590		54,910	54,910	50,222	08/16/2027
3136G1-J3-4	FNMA Call 3.000% 04/10/28		10/10/2015	Call 100.0000		1,000,000	1,000,000	997,770	997,776		2,224		2,224		1,000,000			0	30,000	04/10/2028
3136G1-KC-2	FNMA Call 1.500% 04/25/28		12/09/2015	FTN Financial		1,993,000	2,000,000	1,979,000	1,979,040		1,351		1,351		1,980,391		12,609	12,609	33,750	04/25/2028
3136G1-NT-2	FNMA Call 2.500% 06/27/28		09/28/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,006		(6)		(6)		1,000,000			0	18,750	06/27/2028
36201M-NU-2	GNMA Pool 587303 6.000% 09/15/32		12/01/2015	Paydown		16,849	16,849	17,260	17,238		(389)		(389)		16,849			0	614	09/15/2032
36202D-UH-2	GNMA II Pool 3284 5.500% 09/20/32		12/01/2015	Paydown		16,816	16,816	16,906	16,893		(76)		(76)		16,816			0	438	09/20/2032
36202F-UC-8	GNMA G2 5072 3.500% 06/20/26		10/01/2015	Stifel Nicolaus & Co		718,421	680,162	719,696	717,302		(425)		(425)		716,876		1,544	1,544	20,103	06/20/2026
36202F-UC-8	GNMA G2 5072 3.500% 06/20/26		10/01/2015	Paydown		161,657	161,657	171,053	170,484		(8,827)		(8,827)		161,657			0	2,602	06/20/2026
36205G-AD-3	GNMA Pool 389804 5.000% 01/15/33		12/01/2015	Paydown		17,636	17,636	17,670	17,663		(27)		(27)		17,636			0	370	01/15/2033
3620AE-YJ-3	GN 728012 5.250% 05/15/52		09/01/2015	Paydown		1,232,105	1,232,105	1,318,352	1,314,075		(81,970)		(81,970)		1,232,105			0	128,501	05/15/2052
38373Q-PY-1	GNR 2003-41 BX 4.500% 05/20/33		12/01/2015	Paydown		145,121	145,121	136,024	142,581		2,540		2,540		145,121			0	3,559	05/20/2033
38373S-W7-8	GNR 2003-35 TB 4.250% 03/16/33		12/01/2015	Paydown		9,099	9,099	9,093	9,084		14		14		9,099			0	206	03/16/2033
38373T-Z2-4	GNR 2002-15 PC 5.500% 11/20/31		08/01/2015	Paydown		20,584	20,584	19,733	20,511		73		73		20,584			0	459	11/20/2031
38374E-ZM-2	GNR 2003-116 JD 5.000% 11/20/32		12/01/2015	Paydown		138,527	138,527	136,730	137,993		534		534		138,527			0	3,639	11/20/2032
38374F-W6-7	GNR 2004-21 PC 5.000% 04/20/33		12/01/2015	Paydown		139,293	139,293	137,421	138,702		590		590		139,293			0	3,727	04/20/2033
38375C-AJ-9	GNR 2012-57 HK 3.000% 03/20/39		12/01/2015	Paydown		348,867	348,867	361,821	360,619		(11,752)		(11,752)		348,867			0	5,600	03/20/2039
38376V-SB-4	GNR 2010-21 NB 4.500% 01/20/37		12/01/2015	Paydown		205,298	205,298	209,917	206,421		(1,123)		(1,123)		205,298			0	7,878	01/20/2037
38376V-WV-5	GNR 2010-17 BP 4.500% 07/16/37		07/01/2015	Paydown		500,562	500,562	516,517	501,503		(942)		(942)		500,562			0	8,001	07/16/2037
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		12/01/2015	Paydown		322,063	322,063	341,035	335,365		(13,302)		(13,302)		322,063			0	6,951	03/20/2039
38377Q-BF-3	GNR 2011-26 PA 4.000% 07/20/40		12/01/2015	Paydown		307,765	307,765	324,260	321,435		(13,670)		(13,670)		307,765			0	6,535	07/20/2040
38378G-CY-2	GNR 2012-134 EA 3.000% 11/20/42		12/01/2015	Paydown		437,306	437,306	458,351	448,573		(11,268)		(11,268)		437,306			0	7,098	11/20/2042
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		10/21/2015	Stifel Nicolaus & Co		727,730	696,184	709,890	704,151		970		970		705,120		22,610	22,610	18,855	08/20/2043
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		10/01/2015	Paydown		44,267	44,267	45,139	44,774		(507)		(507)		44,267			0	611	08/20/2043
912810-FQ-6	United States Treasury Inflation Index B		03/25/2015	Stifel Nicolaus & Co		522,784	266,000	511,152	506,729	1,883	(1,894)		(11)		506,718		16,067	16,067	5,265	04/15/2032
912810-QF-8	United States Treasury Inflation Index B		09/22/2015	Stifel Nicolaus & Co		428,994	329,000	354,277	379,979	(27,651)	(394)		(28,046)		351,934		77,060	77,060	8,479	02/15/2040
912828-ET-3	United States Treasury Inflation Index B		03/25/2015	Stifel Nicolaus & Co		1,433,579	1,187,000	1,493,803	1,464,513	(20,506)	(9,817)		(30,323)		1,434,190		(611)	(611)	19,576	01/15/2016
912828-FL-9	United States Treasury Inflation Index B		05/26/2015	Stifel Nicolaus & Co		6,081,121	4,998,000	6,503,583	6,240,291	(114,536)	(83,952)		(198,488)		6,041,802		39,319	39,319	120,222	07/15/2016
912828-GD-6	United States Treasury Inflation Index B		09/22/2015	Stifel Nicolaus & Co		4,321,594	3,556,000	4,564,117	4,483,905	(76,190)	(105,079)		(181,268)		4,302,637		18,957	18,957	118,264	01/15/2017
0599999 - Bonds - U.S. Governments						43,374,487	40,985,447	43,549,481	43,214,215	(237,001)	(128,110)	0	(365,110)	0	42,849,105	0	525,382	525,382	1,094,528	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772G-NG-9	Connecticut State Call		11/15/2015	Call 100.0000		1,000,000	1,000,000	1,057,240	1,005,994		(5,994)		(5,994)		1,000,000			0	50,000	11/15/2021
341150-TV-2	Florida State Call 5.000% 07/01/23		09/02/2015	Call 101.0000		1,010,000	1,000,000	1,059,890	1,012,984		(2,984)		(2,984)		1,010,000			0	58,472	07/01/2023
574192-5K-2	Maryland State Call 5.000% 03/01/21		12/09/2015	Stifel Nicolaus & Co		3,700,843	3,220,000	3,840,140	3,617,552		(69,382)		(69,382)		3,548,170		152,673	152,673	207,064	03/01/2021
882721-NZ-2	Texas State Call 5.000% 04/01/33		03/18/2015	Tax Free Exchange		1,036,231	1,000,000	1,089,440	1,039,802		(3,571)		(3,571)		1,036,231			0	23,194	04/01/2033
917542-SK-9	Utah State Call 5.000% 07/01/25		08/18/2015	Huntington Investment Co		3,553,650	3,000,000	3,533,700	3,374,541		(33,828)		(33,828)		3,340,712		212,938	212,938	170,833	07/01/2025
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						10,300,723	9,220,000	10,580,410	10,050,872	0	(115,759)	0	(115,759)	0	9,935,113	0	365,611	365,611	509,564	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
041790-U7-9	Arlington, Texas Call 5.000% 08/15/20		08/15/2015	Call 100.0000		1,860,000	1,860,000	1,977,440	1,868,579		(8,579)		(8,579)		1,860,000			0	93,000	08/15/2020
431614-SZ-0	Hilliard, OH Call 5.000% 12/01/22		12/01/2015	Call 100.0000		910,000	910,000	914,225	911,670		(1,670)		(1,670)		910,000			0	45,500	12/01/2022
49474E-S7-9	King Cnty, WA Call 5.000% 01/01/28		12/04/2015	Davidson, D.A., Co., Inc.		1,674,150	1,500,000	1,645,425	1,574,726		(16,565)		(16,565)		1,558,161		115,989	115,989	107,917	01/01/2028
496026-HF-5	Kings LSD Call 5.000% 12/01/23		06/01/2015	Call 100.0000		1,680,000	1,680,000	1,756,238	1,726,178		(46,178)		(46,178)		1,680,000			0	42,000	12/01/2023

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
64966K-UR-2	New York, NY Call 5.000% 08/01/21		08/01/2015	Call 100.0000		970,000	970,000	980,229	972,886		(2,886)		(2,886)		970,000			0	48,500	08/01/2021
64966K-UV-3	New York, NY Call 5.000% 08/01/21		09/14/2015	Call 100.0000		560,000	560,000	563,654	560,971		(971)		(971)		560,000			0	31,344	08/01/2021
678519-EL-9	Oklahoma City, OK Call		03/01/2015	Call 100.0000		2,475,000	2,475,000	2,633,697	2,478,185		(3,185)		(3,185)		2,475,000			0	61,875	03/01/2021
763227-LF-0	Richardson, TX Prerefunded		02/15/2015	Call 100.0000		1,045,000	1,045,000	1,059,206	1,046,016		(1,016)		(1,016)		1,045,000			0	27,431	02/15/2024
763227-LS-2	Richardson, TX Call 5.250% 02/15/24		05/26/2015	Call 100.0000		355,000	355,000	359,658	355,333		(333)		(333)		355,000			0	14,392	02/15/2024
960470-JD-5	Westlake, OH CSD BAB-Call		01/30/2015	Call 100.0000		1,500,000	1,500,000	1,522,875	1,515,008		(15,008)		(15,008)		1,500,000			0	14,081	12/01/2035
969173-JA-2	Williard, OH CSD BQ NC		12/01/2015	Call 100.0000		200,000	200,000	224,668	209,755		(9,755)		(9,755)		200,000			0	11,500	12/01/2019
972176-6L-0	Wilson Cnty, TN Call 5.000% 04/01/20		04/01/2015	Call 100.0000		2,695,000	2,695,000	2,862,252	2,700,025		(5,025)		(5,025)		2,695,000			0	67,375	04/01/2020
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						15,924,150	15,750,000	16,499,568	15,919,331	0	(111,170)	0	(111,170)	0	15,808,161	0	115,989	115,989	564,916	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
033227-BP-3	Anchorage, AL Call 5.000% 02/01/20		02/01/2015	Call 100.0000		2,000,000	2,000,000	2,086,440	2,000,904		(904)		(904)		2,000,000			0	50,000	02/01/2020
04084C-CH-5	Arkansas State Call 4.250% 07/01/30		01/01/2015	Call 100.0000		25,000	25,000	25,000	25,000				0		25,000			0	531	07/01/2030
041085-CM-1	Arkansas St Water Sys - Sink Fund		06/01/2015	Call 100.0000		430,000	430,000	474,075	434,362		(4,362)		(4,362)		430,000			0	11,825	12/01/2015
041085-CM-1	Arkansas St Water Sys - Sink Fund		12/01/2015	Maturity		770,000	770,000	848,925	777,812		(7,812)		(7,812)		770,000			0	42,350	12/01/2015
3128HX-SS-5	FHS 268 30 3.000% 08/15/42		12/01/2015	Paydown		196,412	196,412	205,496	203,722		(7,310)		(7,310)		196,412			0	3,253	08/15/2042
3128P7-S2-0	FG C91437 3.500% 04/01/32		12/01/2015	Paydown		216,036	216,036	227,108	226,102		(10,066)		(10,066)		216,036			0	4,130	04/01/2032
312934-UP-5	FG A87790 4.000% 08/01/39		12/01/2015	Paydown		339,467	339,467	333,580	334,018		5,449		5,449		339,467			0	6,629	08/01/2039
3136A1-BB-0	FNR 2011-103 EC 2.000% 03/25/41		12/01/2015	Paydown		255,352	255,352	245,587	246,454		8,898		8,898		255,352			0	2,738	03/25/2041
3136A6-AW-4	FNR 2012-52 NB 3.500% 12/25/39		08/21/2015	Stifel Nicolaus & Co		1,481,636	1,422,940	1,505,593	1,469,603		15,509		15,509		1,485,112		(3,476)	(3,476)	36,661	12/25/2039
3136A6-AW-4	FNR 2012-52 NB 3.500% 12/25/39		08/01/2015	Paydown		311,212	311,212	329,289	321,418		(10,206)		(10,206)		311,212			0	4,100	12/25/2039
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		12/01/2015	Paydown		238,115	238,115	244,216	243,078		(4,964)		(4,964)		238,115			0	4,745	03/25/2041
3136A8-YE-4	FNR 2012-94 EG 3.000% 09/25/22		12/01/2015	Paydown		129,432	129,432	132,592	131,690		(2,257)		(2,257)		129,432			0	1,898	09/25/2022
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		12/01/2015	Paydown		161,867	161,867	173,046	170,043		(8,176)		(8,176)		161,867			0	3,069	10/25/2042
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		12/01/2015	Paydown		182,396	182,396	183,137	182,985		(589)		(589)		182,396			0	2,064	01/25/2033
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		12/01/2015	Paydown		116,078	116,078	116,423	116,342		(264)		(264)		116,078			0	1,264	02/25/2033
3136AD-F4-6	FNR 2013-40 VA 3.500% 05/25/26		12/01/2015	Paydown		65,861	65,861	68,866	68,181		(2,319)		(2,319)		65,861			0	1,255	05/25/2026
3136AF-EP-5	FNR 2013-67 LV 3.000% 08/25/26		12/01/2015	Paydown		265,637	265,637	271,116	269,942		(4,305)		(4,305)		265,637			0	4,259	08/25/2026
3136G1-JP-5	FNMA Call 1.500% 04/18/28		04/18/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,500	04/18/2028
3136G1-P2-9	FNMA Call 1.500% 06/27/28		03/27/2015	Call 100.0000		2,000,000	2,000,000	1,999,000	1,999,062		938		938		2,000,000			0	7,500	06/27/2028
3136G2-4N-4	FNMA Call 2.000% 08/27/24		08/27/2015	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	20,000	08/27/2024
31371K-UA-7	FNMA Pool 254477 5.500% 10/01/32		12/01/2015	Paydown		43,211	43,211	42,721	42,743		467		467		43,211			0	1,292	10/01/2032
31371N-SQ-9	FN 257126 5.500% 02/01/23		12/01/2015	Paydown		139,976	139,976	151,611	148,588		(8,613)		(8,613)		139,976			0	4,931	02/01/2023
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		12/01/2015	Paydown		486,610	486,610	509,230	501,103		(14,493)		(14,493)		486,610			0	15,069	07/15/2030
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		12/01/2015	Paydown		3,316	3,316	3,421	3,371		(55)		(55)		3,316			0	57	11/15/2025
3137A4-WF-0	FHR 3775 BC 3.500% 11/15/25		12/01/2015	Paydown		37	37	38	38				0		37			0	1	11/15/2025
3137A6-L6-7	FHR 3814 B 3.000% 02/15/26		09/22/2015	Stifel Nicolaus & Co		1,038,750	1,000,000	1,070,938	1,053,478		(12,788)		(12,788)		1,040,690		(1,940)	(1,940)	24,500	02/15/2026
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		12/01/2015	Paydown		162,051	162,051	172,863	166,542		(4,491)		(4,491)		162,051			0	3,746	10/15/2039
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		12/01/2015	Paydown		28,629	28,629	29,609	29,205		(576)		(576)		28,629			0	392	10/15/2026
3137AM-HK-6	FHR 4017 MA 3.000% 03/15/41		12/01/2015	Paydown		679,501	679,501	687,783	687,470		(7,969)		(7,969)		679,501			0	11,223	03/15/2041
3137AN-4M-4	FHR 4019 PA 2.000% 06/15/41		12/01/2015	Paydown		221,320	221,320	218,000	218,028		3,292		3,292		221,320			0	2,394	06/15/2041
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		12/01/2015	Paydown		204,659	204,659	211,031	208,829		(4,169)		(4,169)		204,659			0	2,956	04/15/2041
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		09/10/2015	Stifel Nicolaus & Co		1,192,819	1,190,587	1,208,631	1,200,346		4,284		4,284		1,204,630		(11,811)	(11,811)	18,785	10/15/2029
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		09/01/2015	Paydown		148,554	148,554	150,806	149,772		(1,218)		(1,218)		148,554			0	1,316	10/15/2029
3137AU-U9-8	FHR 4117 VC 3.000% 10/15/32		12/01/2015	Paydown		113,282	113,282	121,778	119,287		(6,005)		(6,005)		113,282			0	1,849	10/15/2032
3137B1-S8-6	FHR 4189 QW 3.000% 12/15/42		12/10/2015	Maxwell Simon Inc		2,514,910	2,486,164	2,607,947	2,587,033		5,382		5,382		2,592,414		(77,504)	(77,504)	77,485	12/15/2042
3137B1-S8-6	FHR 4189 QW 3.000% 12/15/42		12/01/2015	Paydown		202,925	202,925	212,865	211,158		(8,233)		(8,233)		202,925			0	2,995	12/15/2042
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		12/01/2015	Paydown		240,098	240,098	235,597	235,963		4,136		4,136		240,098			0	2,333	06/15/2028
3137B8-RZ-2	FHR 4313 CV 3.000% 12/15/32		12/01/2015	Paydown		63,858	63,858	65,275	65,244		(1,386)		(1,386)		63,858			0	1,042	12/15/2032
3137BA-LD-2	FHR 4341 AV 3.000% 07/15/27		12/01/2015	Paydown		192,806	192,806	196,436	196,298		(3,492)		(3,492)		192,806			0	3,148	07/15/2027
3137BC-3J-5	FHR 4361 AV 3.500% 04/15/29		12/01/2015	Paydown		144,154	144,154	151,069	150,688		(6,534)		(6,534)		144,154			0	2,747	04/15/2029
3137BD-4W-3	FHR 4378 AE 2.250% 02/15/44		12/01/2015	Paydown		272,103	272,103	272,315	272,309		(206)		(206)		272,103			0	3,588	02/15/2044
31381D-2V-6	FNMA Pool 458088 12.000% 07/15/15		02/01/2015	Paydown		1,008	1,008	1,113	1,009		(2)		(2)		1,008			0	16	07/15/2015
3138M8-CJ-0	FN AP4572 3.000% 09/01/27		04/06/2015	Sterne, Agee & Leach		385,911	367,098	391,877	389,646		17		17		389,664		(3,752)	(3,752)	3,916	09/01/2027
3138M8-CJ-0	FN AP4572 3.000% 09/01/27		04/01/2015	Paydown		9,367	9,367	9,999	9,943		(575)		(575)		9,367			0	58	09/01/2027
3138MF-P6-8	FN AQ0444 2.500% 10/01/27		12/10/2015	Maxwell Simon Inc		5,419,351	5,332,695	5,605,995	5,573,416		(2,060)		(2,060)		5,571,356		(152,005)	(152,005)	138,872	10/01/2027
3138MF-P6-8	FN AQ0444 2.500% 10/01/27		12/01/2015	Paydown		1,148,901	1,148,901	1,207,782	1,200,763		(51,862)		(51,862)		1,148,901			0	16,439	10/01/2027
31393V-MQ-1	FHR 2628 AB 4.500% 06/15/18		12/01/2015	Paydown		88,851	88,851	86,364	88,378		473		473		88,851			0	2,015	06/15/2018
31393X-UJ-4	FNR 2004-26 PD 4.500% 08/25/32		12/01/2015	Paydown		525,610	525,610	562,650	530,302		(4,692)		(4,692)		525,610			0	12,240	08/25/2032
31394B-W4-2	FNR 2004-95 EA 4.500% 08/25/33		12/01/2015	Paydown		351,162	351,162	364,550	351,726		(564)		(564)		351,162			0	7,591	08/25/2033
31395J-5E-2	FHR 2881 AG 4.500% 08/15/34		12/01/2015	Paydown		49,179	49,179	49,056	49,084		95		95		49,179			0	1,031	08/15/2034
31397U-GT-0	FNR 2011-49 CA 3.500% 12/25/28		12/01/2015	Paydown		148,484	148,484	151,175	149,144		(660)		(660)		148,484			0	2,725	12/25/2028
31398L-BJ-6	FHR 3597 LE 4.000% 07/15/39		12/01/2015	Paydown		36,416	36,416	38,094	37,657		(1,241)		(1,241)		36,416			0	744	07/15/2039

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
31398L-NU-8	FHR 3606 A 4.000% 07/15/23		12/01/2015	Paydown		51,877	51,877	54,444	52,117		(241)		(241)		51,877			0	1,070	07/15/2023
31398N-3X-0	FNR 2010-130 CA 4.500% 05/25/38		08/04/2015	Stifel Nicolaus & Co		1,020,963	981,695	1,071,274	1,047,981		11,580		11,580		1,059,561		(38,599)	(38,599)	30,187	05/25/2038
31398N-3X-0	FNR 2010-130 CA 4.500% 05/25/38		08/01/2015	Paydown		157,416	157,416	171,780	168,045		(10,629)		(10,629)		157,416			0	2,644	05/25/2038
31398Q-M9-5	FHR 3685 WB 4.000% 04/15/28		04/01/2015	Paydown		21,474	21,474	22,247	21,484		(9)		(9)		21,474			0	178	04/15/2028
31398R-E6-8	FNR 2010-57 AP 4.500% 08/25/39		12/01/2015	Paydown		115,211	115,211	119,784	116,042		(831)		(831)		115,211			0	2,601	08/25/2039
31398S-SG-9	FNR 2010-136 BA 3.500% 12/25/30		12/01/2015	Paydown		333,270	333,270	345,013	340,313		(7,042)		(7,042)		333,270			0	6,128	12/25/2030
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		12/01/2015	Paydown		19,842	19,842	19,817	19,814		27		27		19,842			0	562	05/01/2036
31412M-BZ-0	FNMA 928956 6.000% 12/01/27		12/01/2015	Paydown		108,374	108,374	118,364	117,092		(8,718)		(8,718)		108,374			0	4,048	12/01/2027
31416B-4A-3	FN 995517 5.500% 01/01/24		12/01/2015	Paydown		80,312	80,312	86,825	85,867		(5,555)		(5,555)		80,312			0	2,278	01/01/2024
31417G-VK-9	FN AB9617 2.500% 06/01/33		12/01/2015	Paydown		53,182	53,182	53,265	53,254		(71)		(71)		53,182			0	630	06/01/2033
31417Y-3N-5	FN MA0804 4.000% 07/01/31		12/01/2015	Paydown		162,731	162,731	167,562	167,101		(4,369)		(4,369)		162,731			0	3,130	07/01/2031
31417Y-4C-8	FN MA0818 4.000% 08/01/31		12/01/2015	Paydown		474,599	474,599	494,621	492,976		(18,377)		(18,377)		474,599			0	9,665	08/01/2031
31417Y-TV-9	FN MA0563 4.000% 11/01/30		12/01/2015	Paydown		111,881	111,881	115,377	115,013		(3,133)		(3,133)		111,881			0	2,331	11/01/2030
31417Y-W5-2	FN MA0667 4.000% 10/01/30		12/01/2015	Paydown		185,863	185,863	185,573	185,551		312		312		185,863			0	3,862	10/01/2030
31418A-E9-5	FN MA1059 3.500% 05/01/32		12/01/2015	Paydown		110,348	110,348	116,796	116,221		(5,874)		(5,874)		110,348			0	2,087	05/01/2032
31418A-EB-0	FN MA1029 3.500% 04/01/32		12/01/2015	Paydown		217,931	217,931	229,134	228,166		(10,235)		(10,235)		217,931			0	3,967	04/01/2032
31418A-KN-7	FN MA1200 3.000% 10/01/32		04/23/2015	Sterne, Agee & Leach		404,026	387,555	412,383	410,293		(283)		(283)		410,010		(5,983)	(5,983)	4,748	10/01/2032
31418A-KN-7	FN MA1200 3.000% 10/01/32		04/01/2015	Paydown		18,685	18,685	19,882	19,781		(1,096)		(1,096)		18,685			0	127	10/01/2032
31418A-QM-3	FN MA1359 3.000% 02/01/28		12/01/2015	Paydown		102,431	102,431	105,440	105,233		(2,802)		(2,802)		102,431			0	1,784	02/01/2028
31418A-TA-6	FN MA 1444 2.500% 05/01/33		12/01/2015	Paydown		175,683	175,683	181,722	181,291		(5,609)		(5,609)		175,683			0	2,382	05/01/2033
31419F-EB-8	FN AE4629 4.000% 10/01/40		12/01/2015	Paydown		107,052	107,052	112,271	112,019		(4,967)		(4,967)		107,052			0	2,319	10/01/2040
353186-4S-5	Franklin Cnty, OH Hosp Call		05/01/2015	Call 100.0000		1,880,000	1,880,000	1,962,870	1,883,531		(3,531)		(3,531)		1,880,000			0	47,000	05/01/2023
41981C-GH-7	Hawaii State Highway Call		07/01/2015	Call 100.0000		2,030,000	2,030,000	2,130,038	2,036,656		(6,656)		(6,656)		2,030,000			0	101,500	07/01/2018
57583R-5N-1	Massachusetts State Call		07/14/2015	Stephens Inc.		1,984,973	1,750,000	2,102,468	2,087,036		(4,208)		(4,208)		2,082,828		(97,855)	(97,855)	66,111	10/15/2040
594700-CH-7	Michigan State Trunk Line Revenue Bonds		09/01/2015	Call 100.0000		2,000,000	2,000,000	2,151,540	2,012,023		(12,023)		(12,023)		2,000,000			0	100,000	09/01/2019
64711M-B7-1	New Mexico Fin Auth, Call		06/15/2015	Call 100.0000		2,000,000	2,000,000	2,152,560	2,008,257		(8,257)		(8,257)		2,000,000			0	50,000	06/15/2020
64711R-KG-0	New Mexico Call 5.000% 06/15/24		12/09/2015	Stifel Nicolaus & Co		3,243,431	2,725,000	3,472,686	3,324,252		(71,964)		(71,964)		3,252,287		(8,856)	(8,856)	135,872	06/15/2024
650013-6T-7	New York St Call 5.000% 04/01/19		10/01/2015	Call 100.0000		135,000	135,000	135,589	135,296		(296)		(296)		135,000			0	6,750	04/01/2019
650013-7D-1	New York St Call 5.000% 04/01/19		10/01/2015	Call 100.0000		865,000	865,000	874,358	869,696		(4,696)		(4,696)		865,000			0	43,250	04/01/2019
650013-7F-6	New York St Call 5.000% 04/01/22		10/01/2015	Call 100.0000		1,355,000	1,355,000	1,358,116	1,356,570		(1,570)		(1,570)		1,355,000			0	67,750	04/01/2022
658546-QM-1	North Central, TX Health Fac, ETM		06/01/2015	Call 100.0000		150,000	150,000	152,402	150,302		(302)		(302)		150,000			0	4,313	06/01/2016
67908N-LW-9	Oklahoma St Capitol Call		07/01/2015	Call 100.0000		500,000	500,000	512,040	500,977		(977)		(977)		500,000			0	25,000	07/01/2026
682001-BE-1	Omaha, NE Call 5.000% 02/01/22		02/01/2015	Call 100.0000		1,799,000	1,799,000	1,846,067	1,836,905		(37,905)		(37,905)		1,799,000			0	44,975	02/01/2022
682001-BL-5	Omaha, NE Call 5.000% 02/01/22		02/01/2015	Call 100.0000		971,000	971,000	978,031	971,278		(278)		(278)		971,000			0	24,275	02/01/2022
68607D-HG-3	Oregon State Dept Trans Hwy-Call		12/07/2015	Davidson, D.A., Co., Inc.		963,062	930,000	996,067	950,059		(9,915)		(9,915)		940,144		22,918	22,918	45,254	11/15/2023
795560-CH-2	Salt Lake & Sandy, UT Call		07/01/2015	Call 100.0000		2,000,000	2,000,000	2,140,000	2,000,000				0		2,000,000			0	100,000	07/01/2023
795685-CD-6	Salt Lake Cnty, UT Call		08/01/2015	Call 100.0000		2,000,000	2,000,000	2,164,600	2,011,476		(11,476)		(11,476)		2,000,000			0	100,000	08/01/2021
812670-CL-9	Seattle, WA Museum Call		04/01/2015	Call 100.0000		2,445,000	2,445,000	2,562,311	2,448,719		(3,719)		(3,719)		2,445,000			0	61,125	04/01/2020
898796-Z9-1	Tucson, AZ Call 5.000% 07/01/22		07/01/2015	Call 100.0000		2,840,000	2,840,000	3,051,239	2,852,802		(12,802)		(12,802)		2,840,000			0	142,000	07/01/2022
92555F-BT-8	Via Met Transportation, TX Call		07/31/2015	Huntington Investment Co		3,376,500	3,000,000	3,438,030	3,434,806		(6,643)		(6,643)		3,428,163		(51,663)	(51,663)	152,083	08/01/2038
928172-MT-9	Virginia State Call 5.000% 08/01/18		08/01/2015	Call 100.0000		1,240,000	1,240,000	1,323,948	1,246,058		(6,058)		(6,058)		1,240,000			0	62,000	08/01/2018
928172-PP-4	Virginia State Pub Bldg Auth-Call		11/12/2015	Davidson, D.A., Co., Inc.		1,542,000	1,500,000	1,558,980	1,515,988		(8,749)		(8,749)		1,507,239		34,761	34,761	87,375	08/01/2026
92818L-JT-0	Virginia State Call 5.250% 11/01/33		12/04/2015	Tax Free Exchange		221,411	215,000	222,952	222,869		(1,458)		(1,458)		221,411			0	10,496	11/01/2033
975700-FY-6	Winston-Salem, North Carolina Call		06/01/2015	Call 100.0000		2,105,000	2,105,000	2,211,048	2,110,482		(5,482)		(5,482)		2,105,000			0	52,625	06/01/2023
98972L-EC-1	Zionsville, IN Cmnty Sch Bldg Call		07/15/2015	Call 100.0000		1,000,000	1,000,000	1,036,170	1,025,575		(25,575)		(25,575)		1,000,000			0	50,000	07/15/2025
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						71,121,839	69,620,829	73,995,794	71,996,547	0	(478,942)	0	(478,942)	0	71,517,605	0	(395,766)	(395,766)	2,249,746	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001546-AM-2	AK Steel Corp Call 8.375% 04/01/22		05/01/2015	Credit Suisse First Boston		423,750	500,000	522,500	462,500	59,785	(188)		59,598		522,098		(98,348)	(98,348)	24,944	04/01/2022
00184X-AA-3	AOL Inc 144A-Conv 0.750% 09/01/19		06/23/2015	Morgan Stanley		256,152	240,000	240,000	240,000				0		240,000		16,152	16,152	1,525	09/01/2019
007903-BC-0	Advanced Micro Devices Inc Call		01/28/2015	Various		431,250	500,000	500,000	430,000	70,000			70,000		500,000		(68,750)	(68,750)	21,729	07/01/2024
00831L-AC-2	Affinion Investments LLC Call		05/27/2015	Barclays Capital		196,000	350,000	369,250	262,500	104,769	(1,640)		103,129		365,629		(169,629)	(169,629)	37,538	08/15/2018
01748X-AA-0	Allegiant Travel Company NC		04/06/2015	Goldman Sachs		734,875	725,000	732,500	731,250	650	(366)		284		731,534		3,341	3,341	31,407	07/15/2019
02076X-AG-7	Alpha Natural Resources 144A-Call		03/02/2015	Nomura Securities		331,875	750,000	753,750	476,250	277,380	(27)		277,354		753,604		(421,729)	(421,729)	44,531	08/01/2020
035710-AA-0	Annaly Capital Management Conv		02/15/2015	Maturity		750,000	750,000	848,358	754,688	2,394	(7,081)		(4,688)		750,000			0	15,000	02/15/2015
039483-AY-8	Archer Daniels Midland Co. NC		09/04/2015	Call 110.5390		89,537	81,000	77,814	79,720		9,816		9,816		89,537			0	4,280	03/15/2018
053773-AV-9	Avis Budget Car Rental Call		03/30/2015	Goldman Sachs		257,188	250,000	252,450	252,328		(57)		(57)		252,271		4,916	4,916	6,913	04/01/2023
06406H-BQ-1	Bank of New York Mellon NC		06/18/2015	Maturity		1,000,000	1,000,000	1,029,071	1,002,874		(2,874)		(2,874)		1,000,000			0	14,750	06/18/2015
07330N-AJ-4	Branch Banking & Trust Call		08/12/2015	Keybanc Capital Markets		506,225	500,000	502,295	502,252		(206)		(206)		502,046		4,179	4,179	12,508	04/01/2021
110394-AC-7	Bristow Group Inc Conv		06/11/2015	Redemption 100.0000		845,000	845,000	951,105	881,969	67,901	(104,870)		(36,969)		845,000			0	70	06/15/2038
110394-AE-3	Bristow Group Inc Call		05/18/2015	Merrill Lynch		495,525	500,000	522,975	495,000	27,191	(828)		26,363		521,363		(25,838)	(25,838)	18,495	10/15/2022
111320-AF-4	Broadcom Corp - Cl A NC		10/15/2015	Davidson, D.A., Co., Inc.		1,471,500	1,500,000	1,400,334	1,406,900		8,689		8,689		1,415,589		55,911	55,911	44,271	08/15/2022
12572Q-AE-5	CME Group Inc NC 3.000% 09/15/22		10/27/2015	Stifel Nicolaus & Co		1,216,020	1,200,000	1,196,292	1,197,055		284		284		1,197,339		18,681	18,681	40,500	09/15/2022
12572X-AA-8	CME Group Index Services 144A-NC		04/08/2015	Call 109.8700		549,350	500,000	499,000	499,556		49,794		49,794		549,350			0	12,406	03/15/2018

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
126650-BQ-2	CVS Corp. PT-NC 6.943% 01/10/30		12/10/2015	Redemption 100.0000		32,309	32,309	32,955	32,820		(511)		(511)		32,309			0	1,228	01/10/2030
13057Q-AD-9	California Resources Corp Call		11/30/2015	Barclays Capital		448,125	750,000	750,000	645,000	105,000			105,000		750,000		(301,875)	(301,875)	48,010	09/15/2021
131477-AN-1	Calumet Specialty Products Call		05/13/2015	Merrill Lynch		320,000	320,000	320,800	286,400	34,337	(57)		34,281		320,681		(681)	(681)	12,307	04/15/2021
16115Q-AC-4	Chart Industries Conv 2.000% 08/01/18		04/01/2015	Oppenheimer and Co		863,675	895,000	1,046,578	858,081	173,709	(10,593)		163,117		1,021,198		(157,523)	(157,523)	12,232	08/01/2018
165167-CG-0	Chesapeake Energy NC 6.125% 02/15/21		12/10/2015	Goldman Sachs		196,850	620,000	654,875	650,021		(4,083)		(4,083)		645,939		(449,089)	(449,089)	50,633	02/15/2021
165167-CK-1	Chesapeake Energy Call		12/10/2015	DBAB		109,375	350,000	340,250	340,304		1,204		1,204		341,508		(232,133)	(232,133)	18,813	06/15/2021
17121E-AB-3	Chrysler Group Call 8.000% 06/15/19	E	04/09/2015	JP Morgan Securities		787,500	750,000	791,250	790,313		(6,438)		(6,438)		783,875		3,625	3,625	19,833	06/15/2019
171871-AN-6	Cincinnati Bell Inc Call		02/24/2015	Merrill Lynch		530,625	500,000	550,000	527,500	10,130	(3,286)		6,844		534,344		(3,719)	(3,719)	15,354	10/15/2020
17302X-AJ-5	Citgo Petroleum 144A-Call		11/12/2015	Barclays Capital		736,875	750,000	776,250	757,500	18,494	(804)		17,690		775,190		(38,315)	(38,315)	60,938	08/15/2022
17305E-BU-8	Citibank Credit Card Issuance 2003-A7 A7		07/07/2015	Call 100.0000		1,250,000	1,250,000	1,249,988	1,249,991		9		9		1,250,000			0	51,875	07/07/2017
177376-AD-2	Citrix Systems Inc 0.500% 04/15/19		08/14/2015	Merrill Lynch		218,263	200,000	200,000	200,000				0		200,000		18,263	18,263	844	04/15/2019
189054-AF-6	Clorox Co. California NC		01/15/2015	Maturity		1,250,000	1,250,000	1,274,825	1,250,118		(118)		(118)		1,250,000			0	31,250	01/15/2015
20854P-AL-3	CONSOL Energy Inc. Call		07/14/2015	Merrill Lynch		607,500	750,000	781,875	701,250	78,505	(1,843)		76,662		777,912		(170,412)	(170,412)	33,292	04/15/2022
210795-QB-9	Continental Airlines NC		10/29/2015	Redemption 100.0000		49,777	49,777	48,843	48,944		832		832		49,777			0	1,493	10/29/2024
216871-AD-5	Cooper US Inc NC 5.450% 04/01/15	E	04/01/2015	Maturity		1,500,000	1,500,000	1,485,555	1,499,383		617		617		1,500,000			0	40,875	04/01/2015
242309-AB-8	Dealertrack Technologies Conv		07/23/2015	First Union Capital		511,243	305,000	366,675	356,050		(13,792)		(13,792)		342,259		168,984	168,984	3,978	03/15/2017
249030-AC-1	Dentsply International Inc Call		12/09/2015	Redemption 102.2020		3,066,060	3,000,000	3,120,780	3,086,997		(20,937)		(20,937)		3,066,060			0	253,625	08/15/2021
2515E0-AA-7	Deutsche Bank Financial NC	E	03/02/2015	Maturity		2,000,000	2,000,000	2,045,480	2,000,926		(926)		(926)		2,000,000			0	57,035	03/02/2015
257867-BA-8	Donnelly, RR & Sons Inc NC		09/11/2015	Various		724,103	750,000	795,000	765,000	27,571	(2,557)		25,014		790,014		(65,912)	(65,912)	39,296	11/15/2023
26854P-AA-4	EJM Airport LLC NC 6.271% 05/15/20		11/15/2015	Redemption 100.0000		127,908	127,908	140,698	135,571		(7,663)		(7,663)		127,908			0	6,047	05/15/2020
26875P-AG-6	EOG Resources Inc. NC 4.100% 02/01/21		10/20/2015	Keybanc Capital Markets		914,762	850,000	894,081	886,969		(4,509)		(4,509)		882,461		32,301	32,301	42,788	02/01/2021
26882P-AT-9	ERAC USA Finance Company 144A-NC		11/15/2015	Maturity		500,000	500,000	498,470	499,829		171		171		500,000			0	29,500	11/15/2015
285512-AA-7	Electronic Arts Inc Conv		06/22/2015	Various		971,745	480,000	583,686	561,247		(23,910)		(23,910)		537,338		434,407	434,407	3,217	07/15/2016
29273V-AD-2	Energy Transfer Equity NC		12/14/2015	JP Morgan Securities		263,250	325,000	325,325	325,163	188	(30)		157		325,321		(62,071)	(62,071)	27,156	01/15/2024
29276K-AU-5	Energy XXI Gulf Coast 144A-Call		09/15/2015	JP Morgan Securities		139,688	750,000	405,000	405,000		12,525		12,525		417,525		(277,838)	(277,838)	52,008	03/15/2024
29355X-AB-3	Enpro Industries Inc Conv		03/13/2015	Direct		822,900	390,000	503,098	415,047		(6,299)		(6,299)		408,749		414,151	414,151	6,484	10/15/2015
29364N-AR-9	Entergy Mississippi Inc Call		10/13/2015	National Financial Services		984,000	1,000,000	1,000,160	1,000,150		(10)		(10)		1,000,140		(16,140)	(16,140)	40,042	07/01/2023
31677A-AA-2	Fifth Third Bank NC 4.750% 02/01/15		02/01/2015	Maturity		2,000,000	2,000,000	1,995,740	1,999,956		44		44		2,000,000			0	47,500	02/01/2015
316770-BC-2	Fifth Third Bancorp Call		10/13/2015	Fifth Third Bank		2,014,020	2,000,000	1,989,700	1,990,132		1,081		1,081		1,991,213		22,807	22,807	64,049	10/01/2021
319963-BC-7	First Data Corp. 144A-Call		08/10/2015	Direct		166,315	160,000	170,800	163,180		(3,180)		(3,180)		160,000		6,315	6,315	7,801	06/15/2019
319963-BC-7	First Data Corp. 144A-Call		07/27/2015	Call 103.6880		248,851	240,000	256,200	244,770		4,081		4,081		248,851			0	10,768	06/15/2019
347466-AE-4	Irwin Land LLC 144A-SF		12/15/2015	Redemption 100.0000		24,985	24,985	24,537	24,568		417		417		24,985			0	997	12/15/2035
369300-AN-8	General Cable Corp Call		05/01/2015	JP Morgan Securities		384,625	425,000	434,694	318,750	115,438	(103)		115,335		434,085		(49,460)	(49,460)	14,595	10/01/2022
373334-FZ-9	Georgia Power Co Call 5.800% 04/15/35		04/15/2015	Call 100.0000		2,000,000	2,000,000	1,990,160	1,991,740		8,260		8,260		2,000,000			0	58,000	04/15/2035
381131-AA-9	Golden Nugget Escrow Inc 144A-Call		02/06/2015	Jefferies		573,500	575,000	595,125	554,875	38,315	(325)		37,990		592,865		(19,365)	(19,365)	9,126	12/01/2021
38141G-TF-1	Goldman Sachs Group NC		09/15/2015	First Tryon Securities		997,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(2,500)	(2,500)	16,944	05/13/2020
38143U-LV-1	Goldman Sachs NC 1.635% 08/26/20		04/02/2015	First Tryon Securities		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	6,024	08/26/2020
383909-AE-8	WR Grace & Company 144A-NC		06/15/2015	Credit Suisse First Boston		301,500	300,000	300,000	300,000				0		300,000		1,500	1,500	11,617	10/01/2021
41011W-BJ-8	John Hancock Global 144A-NC	G	02/25/2015	Maturity		1,000,000	1,000,000	1,016,250	1,000,297		(297)		(297)		1,000,000			0	26,250	02/25/2015
427093-AH-2	Hercules Offshore Inc 144A-Call		04/07/2015	Merrill Lynch		115,000	400,000	176,000	176,000		4,056		4,056		180,056		(65,056)	(65,056)	15,750	10/01/2021
427866-AT-5	Hershey Foods Co Call 2.625% 05/01/23		10/08/2015	National Financial Services		489,305	500,000	498,700	498,887		94		94		498,981		(9,676)	(9,676)	12,505	05/01/2023
43739Q-AB-6	Homeaway Inc Conv 0.125% 04/01/19		04/08/2015	Barclays Capital		881,020	920,000	881,665	863,080	23,375	2,159		25,535		888,614		(7,595)	(7,595)	613	04/01/2019
44107T-AG-1	Host Hotels & Resorts 144A-Conv		10/29/2015	Conversion		350,000	350,000	469,760	387,778		(37,778)		(37,778)		350,000			0	9,115	10/15/2029
445658-CB-1	J.B. Hunt Transport Svcs NC		09/15/2015	Maturity		2,000,000	2,000,000	2,051,500	2,009,297		(9,297)		(9,297)		2,000,000			0	67,500	09/15/2015
446149-AD-8	Huntington Auto Trust 144A-2011-1A A4		07/15/2015	Call 100.0000		473,635	473,635	473,628	473,634		1		1		473,635			0	3,619	11/15/2016
446149-AD-8	Huntington Auto Trust 144A-2011-1A A4		06/15/2015	Paydown		1,072,965	1,072,965	1,072,950	1,072,964		1		1		1,072,965			0	4,032	11/15/2016
461070-AH-7	Interstate Power & Light NC		06/15/2015	Maturity		1,000,000	1,000,000	996,940	999,701		299		299		1,000,000			0	16,500	06/15/2015
466112-AP-4	JBS USA LLC 144A-Call 5.875% 07/15/24		12/15/2015	Wells Fargo Bk		176,250	200,000	200,000	197,000	3,000			3,000		200,000		(23,750)	(23,750)	17,380	07/15/2024
47232M-AA-0	Jefferies Finance LLC 144A-Call		11/04/2015	Various		736,250	750,000	789,375	693,750	92,009	(4,881)		87,127		780,877		(44,627)	(44,627)	59,615	04/01/2020
481165-AJ-7	Joy Global Inc NC 5.125% 10/15/21		11/06/2015	Stifel Nicolaus & Co		885,000	1,000,000	1,102,290	1,079,798		(9,047)		(9,047)		1,070,751		(185,751)	(185,751)	55,094	10/15/2021
48666K-AT-6	KB Home Call 7.000% 12/15/21		02/05/2015	Various		375,581	375,000	406,875	398,438	6,309	(398)		5,911		404,348		(28,767)	(28,767)	3,945	12/15/2021
527298-BD-4	Level 3 Escrow Call 5.375% 08/15/22		01/30/2015	Goldman Sachs		507,500	500,000	500,000	500,000				0		500,000		7,500	7,500	5,898	08/15/2022

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
530610-AB-0	Liberty Interactive 144A-Call		12/31/2015	Redemption 100.0000		141,268	141,268	144,783	143,891		(2,623)		(2,623)		141,268			0	343	09/30/2043
53578A-AA-6	Linkedin Corp 144A-Conv		02/03/2015	Merrill Lynch		365,116	340,000	340,000	340,000				0		340,000		25,116	25,116	397	11/01/2019
552953-BX-8	MGM Grand Inc NC 7.750% 03/15/22		06/04/2015	JP Morgan Securities		84,281	75,000	81,188	81,163		(292)		(292)		80,870		3,411	3,411	4,263	03/15/2022
584688-AC-9	Medicines Company Conv		09/09/2015	Credit Suisse First Boston		846,514	535,000	624,441	603,111		(20,442)		(20,442)		582,669		263,845	263,845	5,783	06/01/2017
595112-BA-0	Micron Technology Inc Call		07/23/2015	Various		762,000	750,000	795,938	791,250	1,627	(2,867)		(1,240)		790,010		(28,010)	(28,010)	41,492	02/15/2022
61745E-H5-3	Morgan Stanley NC 3.000% 08/31/17		09/21/2015	First Tryon Securities		1,020,500	1,000,000	1,000,000	1,000,000				0		1,000,000		20,500	20,500	24,583	08/31/2017
63860U-AK-6	Nationstar Mtg Call 6.500% 07/01/21		12/14/2015	Various		673,375	750,000	714,375	684,375	32,521	3,739		36,260		720,635		(47,260)	(47,260)	68,557	07/01/2021
638671-AJ-6	Nationwide Mutual Insurance 144A-Call		03/24/2015	Sterne, Agee & Leach		997,500	1,000,000	925,000	936,590		1,067		1,067		937,658		59,842	59,842	7,180	12/15/2024
651639-AJ-5	Newmont Mining Corp Holding Co Conv		05/06/2015	Jefferies		1,703,350	1,630,000	1,809,323	1,652,413	78,968	(14,511)		64,457		1,716,869		(13,519)	(13,519)	21,779	07/15/2017
668074-AR-8	Northwestern Corp NC 6.040% 09/01/16		06/24/2015	Call 106.5670		1,065,670	1,000,000	978,060	994,472		71,198		71,198		1,065,670			0	49,159	09/01/2016
67066G-AC-8	Nvidia Corp. Conv 1.000% 12/01/18		12/04/2015	Barclays Capital		998,104	600,000	600,859	600,774		(188)		(188)		600,586		397,518	397,518	6,099	12/01/2018
675746-AE-1	Ocwen Financial Corp 144A-Call		02/05/2015	Barclays Capital		136,000	170,000	170,000	156,400	13,600			13,600		170,000		(34,000)	(34,000)	2,659	05/15/2019
677071-AN-2	Ohana Military Comm 144A		09/17/2015	Stifel Nicolaus & Co		1,070,000	1,000,000	1,083,000	1,081,948		(1,554)		(1,554)		1,080,394		(10,394)	(10,394)	54,191	10/01/2036
693320-AR-4	PHH Corp NC 7.375% 09/01/19		09/21/2015	Various		508,013	500,000	528,750	503,750	24,018	(3,771)		20,247		523,997		(15,984)	(15,984)	38,927	09/01/2019
701081-AY-7	Parker Drilling Co Call		05/07/2015	Goldman Sachs		682,500	750,000	807,750	603,750	195,992	(4,773)		191,219		794,969		(112,469)	(112,469)	43,906	08/01/2020
717265-AL-6	Phelps Dodge Corp NC 9.500% 06/01/31		10/01/2015	Baird, Robert W. & Company		997,725	1,000,000	1,355,236	1,380,193		(10,639)	89,506	(100,146)		1,280,047		(282,322)	(282,322)	79,694	06/01/2031
72650R-BB-7	Plains All Amer Pipeline Call		10/13/2015	National Financial Services		231,250	250,000	249,380	249,499		44		44		249,543		(18,293)	(18,293)	8,629	01/31/2023
741503-AX-4	Priceline.com Inc Conv		09/15/2015	Various		785,090	800,000	792,000	792,401		611		611		793,012		(7,922)	(7,922)	6,645	09/15/2021
75040P-AQ-1	Radio One 144A-Call 9.250% 02/15/20		01/23/2015	Credit Suisse First Boston		320,250	350,000	380,625	306,250	71,513	(368)		71,145		377,395		(57,145)	(57,145)	14,659	02/15/2020
75508A-AC-0	Rayonier Trs Hol Conv 4.500% 08/15/15		08/15/2015	Taxable Exchange		1,315,854	1,295,000	1,798,077	1,461,076		(166,076)		(166,076)		1,295,000		20,854	20,854	87,413	08/15/2015
767754-CG-7	Rite Aid Corp. Call 6.750% 06/15/21		01/23/2015	Goldman Sachs		523,125	500,000	520,000	518,750	362	(182)		180		518,930		4,195	4,195	4,031	06/15/2021
78442F-AX-6	SLM Corp Call 5.000% 06/15/18		03/05/2015	Morgan Stanley		322,156	325,000	290,875	306,989		878		878		307,867		14,289	14,289	3,837	06/15/2018
78442F-EQ-7	SLM Corp NC 5.500% 01/25/23		03/05/2015	Morgan Stanley		679,000	700,000	673,750	674,413		480		480		674,893		4,107	4,107	24,063	01/25/2023
80004C-AF-8	Sandisk Corp Conv 0.500% 10/15/20		10/02/2015	Barclays Capital		216,724	220,000	220,000	220,000				0		220,000		(3,276)	(3,276)	1,076	10/15/2020
829259-AR-1	Sinclair Television Group 144A-Call		06/04/2015	Credit Suisse First Boston		230,575	230,000	230,000	223,675	6,325			6,325		230,000		575	575	11,356	08/01/2024
84860W-AA-0	Spirit Realty Capital Conv		01/07/2015	Merrill Lynch		250,001	250,000	250,000	243,438	6,563			6,563		250,000		1	1	1,138	05/15/2019
84860W-AB-8	Spirit Realty Capital Conv		01/16/2015	Merrill Lynch		160,800	160,000	160,000	155,901	4,099			4,099		160,000		800	800	1,117	05/15/2021
85207U-AF-2	Sprint Corp NC 7.875% 09/15/23	E	09/22/2015	Various		928,750	1,000,000	1,005,006	987,200	17,352	(277)		17,075		1,004,275		(75,525)	(75,525)	73,391	09/15/2023
85375C-BB-6	Standard Pacific Corp NC		11/06/2015	Merrill Lynch		441,563	375,000	431,250	423,854		(6,012)		(6,012)		417,842		23,721	23,721	41,613	01/15/2021
858119-BD-1	Steel Dynamics Call 5.500% 10/01/24		11/04/2015	Oppenheimer and Co.		246,250	250,000	250,000	250,000				0		250,000		(3,750)	(3,750)	16,042	10/01/2024
864486-AH-8	Suburban Propane Partners Call		06/30/2015	Merrill Lynch		653,250	650,000	650,000	622,375	27,625			27,625		650,000		3,250	3,250	21,351	06/01/2024
871503-AH-1	Symantec NC 4.200% 09/15/20		12/08/2015	Davidson, D.A., Co., Inc.		522,550	500,000	523,310	517,240		(2,614)		(2,614)		514,626		7,924	7,924	26,017	09/15/2020
87264A-AE-5	T Mobile USA Inc Call 6.836% 04/28/23	E	02/11/2015	DBAB		525,000	500,000	516,250	514,840		(159)		(159)		514,680		10,320	10,320	18,514	04/28/2023
883556-AP-7	Thermo Electron Corp. NC		03/06/2015	Call 101.1300		1,011,300	1,000,000	997,340	999,862		11,438		11,438		1,011,300			0	13,194	06/01/2015
888706-AD-0	Tivo Inc 144A 4.000% 03/15/16		09/29/2015	Barclays Capital		738,000	720,000	920,437	810,585		(57,212)		(57,212)		753,373		(15,373)	(15,373)	30,160	03/15/2016
896818-AL-5	Triumph Group Call 5.250% 06/01/22		04/10/2015	Various		788,875	800,000	802,500	800,625	1,727	(60)		1,666		802,291		(13,416)	(13,416)	10,070	06/01/2022
903293-BC-1	USG Corporation 144A-Call		04/09/2015	Merrill Lynch		854,000	800,000	813,500	812,150	1,247	(661)		587		812,737		41,263	41,263	21,281	11/01/2021
909317-BE-8	United Airlines 2009-2A		07/15/2015	Redemption 100.0000		290,527	290,527	321,032	302,875		(12,348)		(12,348)		290,527			0	22,013	01/15/2017
912920-AC-9	US West Communication/Qwest Call		10/13/2015	Call 100.7810		189,468	188,000	190,115	189,471		(3)		(3)		189,468			0	13,858	09/15/2033
91911X-AN-4	Valeant Pharmaceuticals 144A-Call	G	02/17/2015	Call 103.4380		732,341	708,000	741,270	727,829		4,512		4,512		732,341			0	10,276	12/01/2018
93114K-AD-5	Walmart Stores Sinking Fund		01/02/2015	Redemption 100.0000		89,077	89,077	106,927	89,082		(5)		(5)		89,077			0	3,942	01/02/2015
939640-AD-0	Washington Post NC 7.250% 02/01/19		08/11/2015	Stifel Nicolaus & Co		2,142,500	2,000,000	2,417,500	2,223,639		(31,496)		(31,496)		2,192,143		(49,643)	(49,643)	150,236	02/01/2019
948565-AC-0	Weekley Homes Call 6.000% 02/01/23		04/15/2015	Credit Suisse First Boston		710,400	740,000	744,313	712,250	31,862	(119)		31,743		743,993		(33,593)	(33,593)	31,717	02/01/2023
94973V-BG-1	Wellpoint Inc Conv 2.750% 10/15/42		06/22/2015	Various		2,461,774	1,125,000	1,203,998	1,201,024		(888)		(888)		1,200,136		1,261,639	1,261,639	18,174	10/15/2042
94974B-FC-9	Wells Fargo & Company NC		09/22/2015	Davidson, D.A., Co., Inc.		518,340	500,000	539,880	531,567		(2,949)		(2,949)		528,619		(10,279)	(10,279)	18,326	03/08/2022
97381W-AZ-7	Windstream Corp. Call 6.375% 08/01/23		09/16/2015	Goldman Sachs		570,000	750,000	735,000	715,875	19,999	908		20,907		736,782		(166,782)	(166,782)	54,453	08/01/2023
98419M-AA-8	Xylem Inc NC 3.550% 09/20/16		11/10/2015	Davidson, D.A., Co., Inc.		3,054,000	3,000,000	3,142,350	3,082,366		(41,546)		(41,546)		3,040,821		13,179	13,179	123,067	09/20/2016
989194-AG-0	Zayo Escrow corp Call 8.125% 01/01/20		04/08/2015	Call 105.7496		180,832	171,000	183,640	179,204		1,628		1,628		180,832			0	10,690	01/01/2020
008911-AZ-2	Air Canada 144A 7.750% 04/15/21	A	01/23/2015	Goldman Sachs		779,063	750,000	769,688	768,320		(172)		(172)		768,149		10,914	10,914	16,630	04/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A. C.V. (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
097751-BJ-9	Bombardier Inc. 144A-Call	A	08/07/2015	Various		609,813	750,000	763,125	759,375	2,524	(1,165)		1,358		760,733		(150,921)	(150,921)	36,263	10/15/2022
146900-AM-7	Cascades Inc 144A-Call	I	11/04/2015	Wells Fargo Bk		243,750	250,000	250,625	248,730	1,874	(55)		1,818		250,548		(6,798)	(6,798)	19,097	07/15/2022
644535-AF-3	New Gold Inc 144A-Call	A	08/18/2015	Various		261,568	300,000	294,750	294,000	840	324		1,164		295,164		(33,597)	(33,597)	14,256	11/15/2022
89346D-AD-9	Transalta Corp NC 4.750% 01/15/15	A	01/15/2015	Maturity		1,000,000	1,000,000	1,018,360	1,000,152		(152)		(152)		1,000,000			0	23,750	01/15/2015
00928Q-AK-7	Aircastle LTD NC 6.250% 12/01/19	F	01/12/2015	JP Morgan Securities		531,875	500,000	527,500	527,392		(189)		(189)		527,202		4,673	4,673	3,819	12/01/2019
02154V-AA-9	Altice SA 144A-Call 7.750% 05/15/22	F	12/11/2015	BNP Paribas Securities		258,750	300,000	300,000	299,625	375			375		300,000		(41,250)	(41,250)	31,065	05/15/2022
05351L-AA-5	Avanti Communications 144A-Call	F	05/15/2015	Various		728,125	750,000	790,750	720,000	66,313	(1,805)		64,508		784,508		(56,383)	(56,383)	35,569	10/01/2019
06740J-ZU-7	Barclays Bank PLC NC 2.070% 03/25/20	F	09/17/2015	First Tryon Securities		748,125	750,000	746,250	747,706		305		305		748,011		114	114	12,618	03/25/2020
12545D-AF-5	CHC Helicopter SA Call	F	10/08/2015	Baird, Robert W. & Company		31,125	65,000	25,350	61,100	6,439	(258)	41,821	(35,640)		25,460		5,665	5,665	6,672	06/01/2021
256853-AA-0	Dolphin Energy LTD 144A-NC	F	12/15/2015	Redemption 100.0000		94,200	94,200	94,436	94,322		(122)		(122)		94,200			0	4,189	06/15/2019
30251G-AK-3	FMG Resources 144A-Call	F	04/22/2015	JP Morgan Securities		462,938	450,000	457,875	430,038	26,868	(1,714)		25,154		455,192		7,746	7,746	15,450	04/01/2017
377373-AD-7	Glaxosmithkline Capital NC	F	10/15/2015	Stifel Nicolaus & Co		1,005,050	1,000,000	993,200	994,812		512		512		995,324		9,726	9,726	27,075	05/08/2022
449786-AA-0	ING Bank 144A-NC 5.125% 05/01/15	F	05/01/2015	Maturity		3,000,000	3,000,000	2,934,810	2,997,414		2,586		2,586		3,000,000			0	76,875	05/01/2015
44986U-AA-7	Ineos Group Holdings 144A-Call	F	11/04/2015	Barclays Capital		762,188	750,000	780,000	721,875	54,781	(5,614)		49,167		771,042		(8,854)	(8,854)	56,656	08/15/2018
45824T-AG-0	Intelsat Jackson Hldg Call	F	12/11/2015	Morgan Stanley		267,200	320,000	346,800	338,310		(4,798)		(4,798)		333,512		(66,312)	(66,312)	29,000	04/01/2021
45905U-KF-0	International Bank Recon & Dev Call	F	01/30/2015	Call 100.0000		2,352,000	2,352,000	2,224,827	2,241,451		110,549		110,549		2,352,000			0	26,460	01/30/2027
71645W-AR-2	Petrobras Intl Finance NC	F	04/08/2015	Sterne, Agee & Leach		1,862,500	2,000,000	2,176,440	2,128,949		(5,289)		(5,289)		2,123,660		(261,160)	(261,160)	76,444	01/27/2021
780099-CE-5	Royal Bank of Scotland NC	F	03/30/2015	JP Morgan Securities		168,188	150,000	163,125	162,341		(322)		(322)		162,020		6,168	6,168	2,731	12/15/2022
81725W-AH-6	Sensata Technologies 144A-NC	R	07/29/2015	Merrill Lynch		362,250	350,000	350,000	350,000				0		350,000		12,250	12,250	15,805	11/01/2024
918370-AB-3	VTR Finance BV 144A-Call	F	12/14/2015	Credit Suisse First Boston		392,588	435,000	453,488	445,875	6,733	(1,438)		5,295		451,170		(58,583)	(58,583)	42,533	01/15/2024
92676X-AA-5	Viking Cruises 144A-Call	R	12/11/2015	Various		267,425	275,000	301,125	299,272	67	(4,037)		(3,969)		295,302		(27,877)	(27,877)	27,725	10/15/2022
94707V-AA-8	Weatherford Intl NC 5.125% 09/15/20	F	04/23/2015	Sterne, Agee & Leach		997,500	1,000,000	998,620	999,119		43		43		999,162		(1,662)	(1,662)	31,747	09/15/2020
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,176,335	100,971,650	104,293,249	100,919,572	2,038,663	(388,313)	131,327	1,519,024	0	102,438,596	0	(1,262,261)	(1,262,261)	3,810,042	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						241,897,534	236,547,926	248,918,502	242,100,537	1,801,663	(1,222,294)	131,327	448,042	0	242,548,579	0	(651,045)	(651,045)	8,228,796	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						34,562,910	33,285,907	34,634,161		0	(514,526)	0	(514,526)	0	34,119,636	0	443,274	443,274	324,466	XXX
8399999 - Bonds - Subtotals - Bonds						276,460,444	269,833,833	283,552,663	242,100,537	1,801,663	(1,736,819)	131,327	(66,484)	0	276,668,215	0	(207,770)	(207,770)	8,553,262	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
15189T-20-6	Centerpoint Energy Inc Convertible		06/23/2015	Various	9,920.000	672,230		346,376	660,920	(314,544)			(314,544)		346,376		325,854	325,854	5,677	
854502-60-6	Stanley Black & Decker Inc Preferred Sto		12/24/2015	Taxable Exchange	14,990.000	2,227,165		1,759,126	2,061,125	(301,999)			(301,999)		1,759,126		468,039	468,039	71,203	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,899,395	XXX	2,105,502	2,722,045	(616,543)	0	0	(616,543)	0	2,105,502	0	793,893	793,893	76,879	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						2,899,395	XXX	2,105,502	2,722,045	(616,543)	0	0	(616,543)	0	2,105,502	0	793,893	793,893	76,879	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						3,242,508	XXX	3,188,203		0	0	0	0	0	3,188,203	0	54,305	54,305	74,009	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						6,141,903	XXX	5,293,705	2,722,045	(616,543)	0	0	(616,543)	0	5,293,705	0	848,198	848,198	150,889	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00101J-10-6	ADT Corporation Common Stock		12/03/2015	Various	6,300.000	232,068		194,518	228,249	(33,731)			(33,731)		194,518		37,550	37,550	3,003	XXX
001055-10-2	Aflac Inc Common Stock		03/11/2015	Investment Technology Group	300.000	18,453		10,491	18,327	(7,836)			(7,836)		10,491		7,962	7,962	117	XXX
00130H-10-5	AES Corporation Common Stock		03/11/2015	Investment Technology Group	6,000.000	72,245		52,829	82,620	(29,791)			(29,791)		52,829		19,416	19,416	600	XXX
00184X-10-5	AOL Inc Common Stock		06/18/2015	Direct	124.000	6,200		2,751	5,725	(2,974)			(2,974)		2,751		3,449	3,449		XXX
00206R-10-2	AT&T Inc Common Stock		03/11/2015	Investment Technology Group	4,240.000	138,310		150,752	142,422	8,330			8,330		150,752		(12,442)	(12,442)	1,993	XXX
00287Y-10-9	Abbvie Inc Common Stock		06/29/2015	Fidelity Capital Markets	11,400.000	778,284		213,244	746,016	(532,772)			(532,772)		213,244		565,040	565,040	11,400	XXX
002896-20-7	Abercrombie & Fitch Co. Common Stock		09/24/2015	Various	22,700.000	495,147		784,478	650,128	134,350			134,350		784,478		(289,330)	(289,330)	12,780	XXX
003881-30-7	Acacia Research Corp Common Stock		01/05/2015	Cowen & Co.	9,700.000	162,792		139,675	164,318	(24,643)			(24,643)		139,675		23,116	23,116		XXX
007903-10-7	Advanced Micro Devices Inc Common Stock		03/11/2015	Investment Technology Group	5,800.000	16,477		15,060	15,486	(426)			(426)		15,060		1,417	1,417		XXX
00846U-10-1	Agilent Technologies Common Stock		06/29/2015	National Financial Services	1,400.000	54,778		21,683	57,316	(35,633)			(35,633)		21,683		33,095	33,095	420	XXX
00971T-10-1	Akamai Technologies Common Stock		06/29/2015	First Union Capital Mkts	400.000	27,886		14,564	25,184	(10,620)			(10,620)		14,564		13,322	13,322		XXX
013817-10-1	Alcoa Inc Common Stock		03/11/2015	Various	4,100.000	55,657		40,289	64,739	(24,450)			(24,450)		40,289		15,368	15,368	123	XXX
015351-10-9	Alexion Pharmaceuticals Inc Common Stock		03/11/2015	Investment Technology Group	900.000	161,327		101,506	166,527	(65,021)			(65,021)		101,506		59,821	59,821		XXX
01741R-10-2	Allegheny Technologies Inc Common Stock		06/29/2015	First Union Capital Mkts	800.000	24,717		16,960	27,816	(10,856)			(10,856)		16,960		7,757	7,757	288	XXX
018490-10-2	Allergan Inc. Common Stock		03/17/2015	Taxable Exchange	3,400.000	825,390		119,921	722,806	(602,885)			(602,885)		119,921		705,469	705,469	170	XXX
018802-10-8	Alliant Energy Corp Common Stock		08/18/2015	LEK Securities Corp	3,100.000	193,174		152,305	205,902	(53,597)			(53,597)		152,305		40,869	40,869	5,115	XXX
02079K-10-7	Google Inc Common Stock - Class C		05/05/2015	Cash Adjustment	0.040	22			21	(21)			(21)				22	22		XXX
02079K-30-5	Google Inc Common Stock - Class A		03/11/2015	Investment Technology Group	1,200.000	673,815		613,940	636,792	(22,852)			(22,852)		613,940		59,875	59,875		XXX
021441-10-0	Altera Corporation Common Stock		06/29/2015	Fidelity Capital Markets	3,800.000	194,600		68,469	140,372	(71,903)			(71,903)		68,469		126,131	126,131	1,368	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
023135-10-6	Amazon Com, Inc. Common Stock		06/29/2015	Fidelity Capital Markets	3,200.000	1,385,995		119,964	993,120	(873,156)			(873,156)		119,964		1,266,031	1,266,031		XXX
025816-10-9	American Express Company Common Stock		06/29/2015	Various	1,100.000	86,252		45,562	102,344	(56,782)			(56,782)		45,562		40,690	40,690	546	XXX
026874-78-4	American Intl Group Inc Common Stock		03/11/2015	Investment Technology Group	4,700.000	257,795		154,676	263,247	(108,571)			(108,571)		154,676		103,119	103,119	588	XXX
02913V-10-3	American Public Education Common Stock		12/09/2015	Various	19,700.000	472,747		683,866	726,339	(42,473)			(42,473)		683,866		(211,119)	(211,119)		XXX
030420-10-3	American Water Works Co Inc Common Stock		12/16/2015	Various	7,700.000	447,042		378,645	410,410	(31,765)			(31,765)		378,645		68,397	68,397	10,241	XXX
03076C-10-6	Ameriprise Financial Inc Common Stock		06/29/2015	First Union Capital Mkts	500.000	62,398		22,549	66,125	(43,576)			(43,576)		22,549		39,850	39,850	625	XXX
031162-10-0	Amgen Inc. Common Stock		06/29/2015	Fidelity Capital Markets	2,800.000	432,195		153,449	446,012	(292,563)			(292,563)		153,449		278,746	278,746	4,424	XXX
032511-10-7	Anadarko Petroleum Corp Common Stock		06/29/2015	Various	5,346.000	424,151		121,951	441,045	(319,094)			(319,094)		121,951		302,200	302,200	2,725	XXX
035255-10-8	Anika Therapeutics Inc Common Stock		11/06/2015	Various	5,200.000	208,291		213,934	211,848	2,086			2,086		213,934		(5,644)	(5,644)		XXX
036752-10-3	Anthem Inc Common Stock		11/04/2015	UBS Securities	2,400.000	324,804		306,984	301,608	5,376			5,376		306,984		17,820	17,820	4,500	XXX
037411-10-5	Apache Corp Common Stock		03/11/2015	Various	2,700.000	163,232		115,318	169,209	(53,891)			(53,891)		115,318		47,913	47,913	675	XXX
037604-10-5	Apollo Group Inc Common Stock		09/24/2015	Various	9,000.000	103,992		236,381	306,990	(70,609)			(70,609)		236,381		(132,389)	(132,389)		XXX
037833-10-0	Apple Computer Inc. Common Stock		06/29/2015	Various	4,800.000	593,291		26,304	529,824	(503,520)			(503,520)		26,304		566,987	566,987	2,672	XXX
038222-10-5	Applied Materials Inc Common Stock		06/29/2015	National Financial Services	6,100.000	117,743		71,605	152,012	(80,407)			(80,407)		71,605		46,138	46,138	1,220	XXX
04270V-10-6	Arris Group Common Stock		04/23/2015	Liquidnet Inc	2,100.000	77,909		58,233	63,399	(5,166)			(5,166)		58,233		19,676	19,676		XXX
04351G-10-1	Ascena Retail Group Inc Common Stock		10/28/2015	Various	40,200.000	608,575		680,164	504,912	175,252			175,252		680,164		(71,589)	(71,589)		XXX
054937-10-7	BB&T Corporation Common Stock		03/11/2015	Investment Technology Group	2,600.000	98,801		58,146	101,114	(42,968)			(42,968)		58,146		40,655	40,655	624	XXX
05605H-10-0	Babcock & Wilcox Co NE Common Stock		11/11/2015	Various	27,900.000	853,087		645,776	636,982	8,795			8,795		645,776		207,310	207,310	5,266	XXX
05605H-10-0	Babcock & Wilcox Co NE Common Stock		07/01/2015	Spin Off		222,424		222,424	234,283	(11,859)			(11,859)		222,424			0		XXX
057224-10-7	Baker Hughes Inc Common Stock		06/29/2015	National Financial Services	2,881.000	176,511		72,239	161,538	(89,298)			(89,298)		72,239		104,272	104,272	980	XXX
060505-10-4	Bank of America Corp Common Stock		06/29/2015	Various	84,300.000	1,429,116		668,550	1,508,127	(839,577)			(839,577)		668,550		760,566	760,566	8,430	XXX
071813-10-9	Baxter International Common Stock		07/01/2015	Spin Off		67,824		67,824	198,616	(130,793)			(130,793)		67,824			0		XXX
075887-10-9	Becton Dickinson & Co. Common Stock		06/29/2015	First Union Capital Mkts	3.000	428		112	417	(305)			(305)		112		316	316	4	XXX
075896-10-0	Bed Bath & Beyond Inc Common Stock		03/11/2015	Investment Technology Group	1,700.000	126,037		53,738	129,489	(75,752)			(75,752)		53,738		72,300	72,300		XXX
084670-70-2	Berkshire Hathaway Inc Common Stock		03/11/2015	Investment Technology Group	2,700.000	388,445		212,490	405,405	(192,915)			(192,915)		212,490		175,955	175,955		XXX
086516-10-1	Best Buy Company Inc Common Stock		06/29/2015	Various	2,375.000	90,595		44,011	92,578	(48,566)			(48,566)		44,011		46,584	46,584	655	XXX
09062X-10-3	Biogen Idec Inc Common Stock		06/29/2015	National Financial Services	1,800.000	723,310		62,225	611,010	(548,785)			(548,785)		62,225		661,086	661,086		XXX
093671-10-5	H&R Block Inc. Common Stock		11/19/2015	Various	18,400.000	638,053		483,250	619,712	(136,462)			(136,462)		483,250		154,803	154,803	10,840	XXX
111320-10-7	Broadcom Corp - Cl A Common Stock		06/29/2015	Various	3,600.000	177,117		80,403	155,988	(75,585)			(75,585)		80,403		96,713	96,713	868	XXX
116794-10-8	Bruker Corporation Common Stock		12/07/2015	Various	37,100.000	787,407		725,229	727,902	(2,673)			(2,673)		725,229		62,178	62,178		XXX
124857-20-2	CBS Corp - Class B Common Stock		06/29/2015	Fidelity Capital Markets	1,600.000	89,250		21,296	88,544	(67,248)			(67,248)		21,296		67,954	67,954	720	XXX
12508E-10-1	CDK Global, Inc Common Stock		06/29/2015	First Union Capital Mkts	500.000	27,462		7,215	20,380	(13,165)			(13,165)		7,215		20,246	20,246	120	XXX
12514G-10-8	CDW Corp Common Stock		04/20/2015	ITG Inc	9,200.000	349,911		263,396	323,564	(60,168)			(60,168)		263,396		86,515	86,515	621	XXX
125269-10-0	CF Industries Holdings Inc Common Stock		11/04/2015	Various	220.000	65,940		9,823	59,959	(50,136)			(50,136)		9,823		56,118	56,118	678	XXX
125896-10-0	CMS Energy Corp Common Stock		12/01/2015	Various	20,100.000	712,233		544,970	698,475	(153,505)			(153,505)		544,970		167,263	167,263	18,908	XXX
126408-10-3	CSX Corp Common Stock		06/29/2015	National Financial Services	4,700.000	154,212		37,219	170,281	(133,063)			(133,063)		37,219		116,994	116,994	1,598	XXX
12646R-10-5	CST Brands Inc Common Stock		03/11/2015	Investment Technology Group	200.000	8,254		2,998	8,722	(5,724)			(5,724)		2,998		5,256	5,256	13	XXX
12673P-10-5	CA Inc Common Stock		06/29/2015	Fidelity Capital Markets	1,100.000	32,244		18,970	33,495	(14,526)			(14,526)		18,970		13,275	13,275	550	XXX
127097-10-3	Cabot Oil & Gas Corp Common Stock		03/11/2015	Investment Technology Group	3,000.000	83,221		50,760	88,830	(38,070)			(38,070)		50,760		32,462	32,462	60	XXX
13057Q-10-7	California Resources Corp Common Stock		06/29/2015	Knight Securities Inc	3,280.000	20,825		5,393	18,073	(12,680)			(12,680)		5,393		15,432	15,432	66	XXX
13342B-10-5	Cameron International Corp Common Stock		03/11/2015	Investment Technology Group	600.000	26,634		16,530	29,970	(13,440)			(13,440)		16,530		10,104	10,104		XXX
134429-10-9	Campbell Soup Inc Common Stock		03/11/2015	Investment Technology Group	300.000	13,383		7,017	13,200	(6,183)			(6,183)		7,017		6,366	6,366	94	XXX
14040H-10-5	Capital One Financial Corp Common Stock		03/11/2015	Investment Technology Group	800.000	62,568		34,240	66,040	(31,800)			(31,800)		34,240		28,327	28,327	240	XXX
14170T-10-1	Carefusion Corp Common Stock		03/17/2015	Taxable Exchange	1,250.000	75,023		26,632	74,175	(47,543)			(47,543)		26,632		48,392	48,392		XXX
149123-10-1	Caterpillar Inc. Common Stock		06/29/2015	Various	2,800.000	236,992		75,300	256,284	(180,984)			(180,984)		75,300		161,692	161,692	3,640	XXX
151020-10-4	Celgene Corp Common Stock		06/29/2015	Fidelity Capital Markets	7,600.000	884,286		206,087	850,136	(644,049)			(644,049)		206,087		678,199	678,199		XXX
166764-10-0	Chevron Corp Common Stock		03/11/2015	Various	800.000	82,503		34,151	89,744	(55,593)			(55,593)		34,151		48,352	48,352	856	XXX
168905-10-7	Children's Place Common Stock		06/09/2015	Various	13,200.000	859,156		679,090	752,400	(73,310)			(73,310)		679,090		180,066	180,066	2,844	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
171484-10-8	Churchill Downs Inc Common Stock		03/03/2015	Wells Fargo Bk	1,500.000	164,841		115,915	142,950	(27,035)			(27,035)		115,915		48,927	48,927	1,500	XXX
172755-10-0	Cirrus Logic Inc Common Stock		02/06/2015	Various	18,800.000	499,331		427,499	443,116	(15,617)			(15,617)		427,499		71,832	71,832		XXX
17275R-10-2	Cisco Systems Common Stock		03/11/2015	Investment Technology Group	8,600.000	243,728		141,900	239,209	(97,309)			(97,309)		141,900		101,828	101,828	1,634	XXX
172967-42-4	Citigroup Inc Common Stock		06/29/2015	Various	20,800.000	1,118,524		691,725	1,125,488	(433,763)			(433,763)		691,725		426,799	426,799	733	XXX
177376-10-0	Citrix Systems Inc Common Stock		06/29/2015	First Union Capital Mkts	100.000	7,000		2,195	6,380	(4,186)			(4,186)		2,195		4,806	4,806		XXX
191216-10-0	Coca Cola Company Common Stock		03/11/2015	Investment Technology Group	8,400.000	339,278		182,112	354,648	(172,536)			(172,536)		182,112		157,166	157,166		XXX
20030N-10-1	Comcast Corp - Class A Common Stock		06/29/2015	Fidelity Capital Markets	3,900.000	234,965		70,829	226,239	(155,410)			(155,410)		70,829		164,136	164,136	2,828	XXX
200340-10-7	Comerica Common Stock		03/11/2015	Investment Technology Group	300.000	13,656		8,421	14,052	(5,631)			(5,631)		8,421		5,235	5,235	120	XXX
203668-10-8	Community Health Systems Inc Common Stoc		06/25/2015	Liquidnet Inc	6,400.000	382,852		243,333	345,088	(101,755)			(101,755)		243,333		139,518	139,518		XXX
205363-10-4	Computer Sciences Corp Common Stock		05/19/2015	Various	1,000.000	68,419		60,715	63,050	(2,335)			(2,335)		60,715		7,704	7,704	460	XXX
205363-10-4	Computer Sciences Corp Common Stock		11/30/2015	Spin Off		228,222		228,222	254,673	(26,451)			(26,451)		228,222			0		XXX
205887-10-2	ConAgra Inc. Common Stock		03/11/2015	Investment Technology Group	100.000	3,348		1,648	3,628	(1,980)			(1,980)		1,648		1,700	1,700	25	XXX
20825C-10-4	Conocophillips Common Stock		06/29/2015	Various	8,700.000	532,792		157,716	600,822	(443,106)			(443,106)		157,716		375,076	375,076	12,702	XXX
219350-10-5	Corning Inc. Common Stock		06/29/2015	National Financial Services	11,900.000	236,218		125,995	272,867	(146,872)			(146,872)		125,995		110,223	110,223	2,856	XXX
22357R-10-3	Covisint Corp Common Stock		06/29/2015	First Union Capital Mkts	448.000	1,431		513	1,187	(674)			(674)		513		918	918		XXX
23331A-10-9	D R Horton Inc. Common Stock		06/29/2015	Fidelity Capital Markets	3,000.000	82,600		34,381	75,870	(41,489)			(41,489)		34,381		48,219	48,219	375	XXX
233326-10-7	DST Systems Common Stock		06/01/2015	Various	4,800.000	568,633		347,921	451,920	(103,999)			(103,999)		347,921		220,712	220,712	1,830	XXX
237194-10-5	Darden Restaurants Inc Common Stock		11/10/2015	Spin Off		2,945		2,945	9,101	(6,156)			(6,156)		2,945			0		XXX
244199-10-5	Deere & Co. Common Stock		06/29/2015	Fidelity Capital Markets	1,000.000	95,276		34,100	88,470	(54,370)			(54,370)		34,100		61,176	61,176	1,800	XXX
246647-10-1	Delek US Holdings Inc Common Stock		11/03/2015	Various	6,400.000	221,582		174,222	174,592	(370)			(370)		174,222		47,361	47,361	1,990	XXX
247361-70-2	Delta Air Lines Inc Common Stock		06/29/2015	Various	3,900.000	167,353		94,736	191,841	(97,105)			(97,105)		94,736		72,617	72,617	504	XXX
25179M-10-3	Devon Energy Corporation Common Stock		06/29/2015	Various	4,600.000	267,809		132,623	281,566	(148,943)			(148,943)		132,623		135,186	135,186	1,560	XXX
25389M-87-7	Digitalglobe Inc Common Stock		12/07/2015	Various	35,600.000	788,207		989,590	1,102,532	(112,942)			(112,942)		989,590		(201,383)	(201,383)		XXX
25470F-10-4	Discovery Communications Common Stock		03/11/2015	Investment Technology Group	1,900.000	61,504		40,104	65,455	(25,351)			(25,351)		40,104		21,399	21,399		XXX
25470F-30-2	Discovery Communications Common Stock		03/11/2015	Investment Technology Group	1,900.000	59,433		38,176	64,068	(25,892)			(25,892)		38,176		21,257	21,257		XXX
25490A-30-9	Directv Group Inc Common Stock		07/26/2015	Taxable Exchange	6,200.000	325,629		148,929	537,540	(388,611)			(388,611)		148,929		176,700	176,700		XXX
260003-10-8	Dover Corp Common Stock		06/29/2015	Fidelity Capital Markets	1,800.000	126,793		50,266	129,096	(78,830)			(78,830)		50,266		76,528	76,528	1,440	XXX
260543-10-3	Dow Chemical Co. Common Stock		06/29/2015	Fidelity Capital Markets	3,600.000	183,855		79,568	164,196	(84,629)			(84,629)		79,568		104,287	104,287	4,536	XXX
263534-10-9	E I DuPont De Nemours Common Stock		06/29/2015	Various	5,200.000	341,581		200,928	384,488	(183,560)			(183,560)		200,928		140,653	140,653	4,698	XXX
263534-10-9	E I DuPont De Nemours Common Stock		07/01/2015	Spin Off		798		798	2,190	(1,392)			(1,392)		798			0		XXX
26441C-20-4	Duke Energy Corp Common Stock		12/08/2015	Various	1,700.000	120,749		70,239	142,018	(71,779)			(71,779)		70,239		50,511	50,511	3,552	XXX
268648-10-2	EMC Corp/Mass Common Stock		06/29/2015	National Financial Services	20,900.000	544,803		229,951	621,566	(391,615)			(391,615)		229,951		314,852	314,852	7,211	XXX
26875P-10-1	EOG Resources Inc. Common Stock		06/29/2015	National Financial Services	5,300.000	458,407		111,661	487,971	(376,310)			(376,310)		111,661		346,746	346,746	1,776	XXX
26884L-10-9	EQT Corp Common Stock		06/29/2015	National Financial Services	2,000.000	162,854		65,481	151,400	(85,919)			(85,919)		65,481		97,373	97,373	120	XXX
269246-40-1	E*Trade Financial Corp Common Stock		06/29/2015	Fidelity Capital Markets	2,700.000	79,547		21,941	65,489	(43,548)			(43,548)		21,941		57,606	57,606		XXX
277432-10-0	Eastman Chemical Company Common Stock		06/29/2015	National Financial Services	1,500.000	123,670		34,278	113,790	(79,512)			(79,512)		34,278		89,392	89,392	1,800	XXX
278642-10-3	Ebay Inc Common Stock		06/29/2015	National Financial Services	4,700.000	279,813		79,333	263,764	(184,431)			(184,431)		79,333		200,480	200,480		XXX
278642-10-3	Ebay Inc Common Stock		07/20/2015	Spin Off		63,687		63,687	241,695	(178,007)			(178,007)		63,687			0		XXX
285512-10-9	Electronic Arts Inc Common Stock		06/29/2015	First Union Capital Mkts	300.000	19,924		6,618	14,105	(7,487)			(7,487)		6,618		13,306	13,306		XXX
291011-10-4	Emerson Electric Common Stock		06/29/2015	First Union Capital Mkts	300.000	16,743		7,904	18,519	(10,615)			(10,615)		7,904		8,839	8,839	282	XXX
29364G-10-3	Entergy Corp. Common Stock		03/11/2015	Investment Technology Group	1,200.000	89,328		58,224	104,976	(46,752)			(46,752)		58,224		31,104	31,104	996	XXX
30162A-10-8	Exelis Inc Common Stock		03/30/2015	Various	49,900.000	1,200,870		859,974	874,747	(14,773)			(14,773)		859,974		340,896	340,896	6,849	XXX
30162A-10-8	Exelis Inc Common Stock		05/29/2015	Taxable Exchange	1,600.000	39,592		10,174	28,048	(17,874)			(17,874)		10,174		29,418	29,418	496	XXX
30212P-30-3	Expedia Inc Common Stock		06/29/2015	First Union Capital Mkts	400.000	43,108		8,517	34,144	(25,627)			(25,627)		8,517		34,591	34,591	144	XXX
30219E-10-3	Express Inc Common Stock		10/30/2015	Various	50,800.000	926,240		861,437	746,252	115,185			115,185		861,437		64,803	64,803		XXX
30219G-10-8	Express Scripts Holding Co Common Stock		06/29/2015	Fidelity Capital Markets	1,600.000	143,577		27,008	135,472	(108,464)			(108,464)		27,008		116,569	116,569		XXX
30231G-10-2	Exxon Mobil Corporation Common Stock		03/11/2015	Various	6,700.000	565,474		237,944	619,415	(381,471)			(381,471)		237,944		327,531	327,531	4,623	XXX
30249U-10-1	FMC Technologies Inc. Common Stock		06/29/2015	Fidelity Capital Markets	3,200.000	130,596		58,479	149,888	(91,409)			(91,409)		58,479		72,117	72,117		XXX
302941-10-9	FTI Consulting Inc Common Stock		09/10/2015	Various	3,900.000	160,567		121,130	150,657	(29,527)			(29,527)		121,130		39,438	39,438		XXX
30303M-10-2	Facebook Inc Common Stock		06/29/2015	Various	12,900.000	1,082,284		741,035	1,006,458	(265,423)			(265,423)		741,035		341,250	341,250		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
307000-10-9	Family Dollar Stores Common Stock		07/06/2015	Taxable Exchange	1,700.000	134,717		36,209	134,657	(98,448)			(98,448)		36,209		98,508	98,508		XXX
315616-10-2	F5 Networks Inc Common Stock		03/11/2015	Investment Technology Group	200.000	22,536		16,944	26,093	(9,149)			(9,149)		16,944		5,592	5,592		XXX
31620R-30-3	FNFV Group Common Stock		04/24/2015	Various	6,500.000	240,920		133,193	223,925	(90,732)			(90,732)		133,193		107,727	107,727	228	XXX
31620R-40-2	FNFV Group Common Stock		10/02/2015	Spin Off		120,307		120,307	139,379	(19,073)			(19,073)		120,307			0		XXX
316773-10-0	Fifth Third Bancorp Common Stock		03/11/2015	Investment Technology Group	100.000	1,901		1,149	2,038	(889)			(889)		1,149		752	752	13	XXX
320517-10-5	First Horizon National Corp Common Stock		03/11/2015	Various	2,922.000	42,041		22,521	39,681	(17,160)			(17,160)		22,521		19,520	19,520	321	XXX
33616C-10-0	First Republic Bank Common Stock		06/01/2015	Various	16,900.000	997,182		664,377	880,828	(216,451)			(216,451)		664,377		332,805	332,805	3,551	XXX
336433-10-7	First Solar Inc Common Stock		06/29/2015	First Union Capital Mkts	700.000	33,583		10,708	31,217	(20,508)			(20,508)		10,708		22,874	22,874		XXX
343412-10-2	Fluor Corp New Common Stock		06/29/2015	Various	2,100.000	114,622		54,592	127,323	(72,731)			(72,731)		54,592		60,030	60,030	1,155	XXX
34354P-10-5	Flowserve Corp Common Stock		06/29/2015	National Financial Services	2,100.000	107,910		36,137	125,643	(89,506)			(89,506)		36,137		71,773	71,773	1,092	XXX
345370-86-0	Ford Motor Co. Common Stock		06/29/2015	Fidelity Capital Markets	27,100.000	405,972		81,728	420,050	(338,322)			(338,322)		81,728		324,244	324,244	8,130	XXX
35906A-10-8	Frontier Communications Corp Common Stoc		06/29/2015	Knight Securities Inc	8,900.000	44,189		41,029	59,363	(18,334)			(18,334)		41,029		3,160	3,160	1,869	XXX
36467J-10-8	Gaming & Leisure Properties Common Stock		03/17/2015	Credit Suisse First Boston	6,300.000	227,174		233,596	184,842	48,754			48,754		233,596		(6,422)	(6,422)	3,434	XXX
36467W-10-9	GameStop Corporation Common Stock		03/11/2015	Investment Technology Group	400.000	15,892		9,003	13,520	(4,517)			(4,517)		9,003		6,889	6,889		XXX
364730-10-1	Gannett Co. Common Stock		06/08/2015	Tax Free Exchange	3,100.000	13,452		13,452	98,983	(85,531)			(85,531)		13,452			0	1,860	XXX
368682-10-0	Gencorp Inc Common Stock		04/09/2015	Various	21,000.000	455,186		388,049	384,300	3,749			3,749		388,049		67,138	67,138		XXX
368682-10-0	Gencorp Inc Common Stock		04/28/2015	Taxable Exchange	27,400.000	569,920		474,572	501,420	(26,848)			(26,848)		474,572		95,348	95,348		XXX
369604-10-3	General Electric Common Stock		06/29/2015	Various	71,300.000	1,809,236		1,117,308	1,801,751	(684,443)			(684,443)		1,117,308		691,928	691,928	34,063	XXX
369604-10-3	General Electric Common Stock		11/23/2015	Conversion	313.000	3,443		3,443	7,910	(4,467)			(4,467)		3,443			0	288	XXX
37247D-10-6	Genworth Financial Common Stock		06/29/2015	Various	5,600.000	42,098		26,748	47,600	(20,852)			(20,852)		26,748		15,350	15,350		XXX
375558-10-3	Gilead Sciences Inc Common Stock		06/29/2015	Fidelity Capital Markets	14,600.000	1,706,374		119,227	1,376,196	(1,256,969)			(1,256,969)		119,227		1,587,147	1,587,147	6,278	XXX
378967-10-3	Global Cash Access Holdings Common Stock		05/26/2015	Various	10,200.000	82,039		66,888	72,930	(6,042)			(6,042)		66,888		15,151	15,151		XXX
378967-10-3	Global Cash Access Holdings Common Stock		08/26/2015	Tax Free Exchange	85,800.000	596,970		596,970	613,470	(16,500)			(16,500)		596,970			0		XXX
38141G-10-4	Goldman Sachs Group Common Stock		06/29/2015	Fidelity Capital Markets	4,000.000	834,908		323,198	775,320	(452,122)			(452,122)		323,198		511,710	511,710	5,000	XXX
382550-10-1	Goodyear Tire Common Stock		06/29/2015	National Financial Services	1,600.000	47,257		11,633	45,712	(34,079)			(34,079)		11,633		35,624	35,624	192	XXX
393657-10-1	Greenbrier Companies Common Stock		02/02/2015	Northland Securities	1,900.000	98,487		83,398	102,087	(18,689)			(18,689)		83,398		15,089	15,089	285	XXX
404132-10-2	HCC Insurance Holdings Inc Common Stock		06/26/2015	Various	16,900.000	1,281,984		595,819	904,488	(308,669)			(308,669)		595,819		686,165	686,165	9,676	XXX
406216-10-1	Halliburton Co. Common Stock		06/29/2015	Various	10,300.000	440,657		126,928	405,099	(278,171)			(278,171)		126,928		313,729	313,729	3,564	XXX
40650V-10-0	Halyard Health Inc Common Stock		11/04/2015	First Union Capital	400.000	12,183		6,302	18,188	(11,886)			(11,886)		6,302		5,881	5,881		XXX
410867-10-5	Hanover Insurance Group Inc Common Stock		12/11/2015	Various	11,000.000	867,329		510,909	784,520	(273,611)			(273,611)		510,909		356,419	356,419	10,578	XXX
412822-10-8	Harley Davidson Inc. Common Stock		06/29/2015	Various	2,200.000	127,084		70,488	145,002	(74,514)			(74,514)		70,488		56,596	56,596	1,178	XXX
413086-10-9	Harman International Ind. Common Stock		06/29/2015	First Union Capital Mkts	500.000	60,155		11,459	53,355	(41,897)			(41,897)		11,459		48,697	48,697	330	XXX
413875-10-5	Harris Corp. Common Stock		11/04/2015	Various	136.000	10,613		4,315	9,768	(5,452)			(5,452)		4,315		6,297	6,297	146	XXX
42330P-10-7	Helix Energy Solutions Group Common Stoc		09/24/2015	Various	20,100.000	169,430		454,161	436,170	17,991			17,991		454,161		(284,731)	(284,731)		XXX
423452-10-1	Helmerich & Payne Common Stock		03/11/2015	Investment Technology Group	100.000	6,415		4,487	6,742	(2,255)			(2,255)		4,487		1,928	1,928	69	XXX
42809H-10-7	Hess Corp Common Stock		06/29/2015	National Financial Services	2,400.000	161,820		39,000	177,168	(138,168)			(138,168)		39,000		122,820	122,820	1,200	XXX
428236-10-3	Hewlett Packard Common Stock		06/29/2015	Various	11,631.000	352,000		177,495	466,752	(289,257)			(289,257)		177,495		174,505	174,505	5,540	XXX
441060-10-0	Hospira Inc Common Stock		09/03/2015	Direct	880.000	79,200		17,623	53,900	(36,277)			(36,277)		17,623		61,577	61,577		XXX
443683-10-7	Hudson City Bancorp Common Stock		03/11/2015	Investment Technology Group	11,800.000	116,830		68,191	119,416	(51,225)			(51,225)		68,191		48,639	48,639	472	XXX
444859-10-2	Humana Inc Common Stock		06/29/2015	Fidelity Capital Markets	1,100.000	211,461		51,063	157,993	(106,930)			(106,930)		51,063		160,398	160,398	935	XXX
451107-10-6	Idacorp Inc Common Stock		11/23/2015	Various	9,300.000	610,646		473,368	615,567	(142,199)			(142,199)		473,368		137,278	137,278	13,368	XXX
458140-10-0	Intel Corp. Common Stock		03/11/2015	Investment Technology Group	15,000.000	487,356		316,050	544,350	(228,300)			(228,300)		316,050		171,306	171,306	3,600	XXX
459200-10-1	IBM Corporation Common Stock		03/11/2015	Investment Technology Group	2,300.000	360,276		187,335	369,012	(181,677)			(181,677)		187,335		172,941	172,941	2,530	XXX
460146-10-3	Int'l Paper Company Common Stock		11/04/2015	Various	1,800.000	83,696		43,296	96,444	(53,148)			(53,148)		43,296		40,400	40,400	1,640	XXX
460690-10-0	Interpublic Group Cos Inc. Common Stock		06/29/2015	First Union Capital Mkts	300.000	5,766		2,715	6,231	(3,516)			(3,516)		2,715		3,051	3,051	72	XXX
46120E-60-2	Intuitive Surgical Inc Common Stock		03/11/2015	Investment Technology Group	100.000	49,426		26,060	52,894	(26,835)			(26,835)		26,060		23,367	23,367		XXX
462846-10-6	Iron Mountain Inc Common Stock		01/01/2015	Sale of Fractional Share	(0.420)	(16)		(9)	(14)	5			5		(9)		(7)	(7)		XXX
462846-10-6	Iron Mountain Inc Common Stock		01/22/2015	Conversion	15,983.610	542,405		542,405	620,955	(78,550)			(78,550)		542,405			0		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
462846-10-6	Iron Mountain Inc Common Stock		09/30/2014	Cash Adjustment	0.390	16		8	15	(7)			(7)		8		7	7		XXX
46625H-10-0	JP Morgan Chase Common Stock		06/29/2015	Various	21,300.000	1,428,481		648,696	1,332,954	(684,258)			(684,258)		648,696		779,785	779,785	16,400	XXX
466313-10-3	Jabil Circuit Inc Common Stock		03/11/2015	Investment Technology Group	2,700.000	57,620		31,422	58,941	(27,519)			(27,519)		31,422		26,198	26,198	216	XXX
478160-10-4	Johnson & Johnson Common Stock		03/11/2015	Investment Technology Group	200.000	19,726		9,969	20,914	(10,945)			(10,945)		9,969		9,757	9,757	140	XXX
478366-10-7	Johnson Controls Inc Common Stock		06/29/2015	National Financial Services	6,900.000	345,991		129,990	333,546	(203,556)			(203,556)		129,990		216,001	216,001	5,382	XXX
482480-10-0	Kla-Tencor Corporation Common Stock		06/29/2015	Fidelity Capital Markets	1,300.000	72,930		40,529	91,416	(50,887)			(50,887)		40,529		32,401	32,401	1,300	XXX
48273U-10-2	K-12 Common Stock		05/07/2015	Bernstein Sanford	34,300.000	488,958		635,747	407,141	228,606			228,606		635,747		(146,789)	(146,789)		XXX
49456B-11-9	Kinder Morgan Inc Common Stock		12/07/2015	Bear Stearns	5,568.000	635		9,967	23,720	(13,753)			(13,753)		9,967		(9,331)	(9,331)		XXX
49926D-10-9	Knowles Corp Common Stock		06/29/2015	Various	1,050.000	20,093		13,416	24,728	(11,312)			(11,312)		13,416		6,677	6,677		XXX
50076Q-10-6	Kraft Foods Group Common Stock		03/11/2015	Investment Technology Group	400.000	24,404		11,421	25,064	(13,643)			(13,643)		11,421		12,983	12,983	220	XXX
50076Q-10-6	Kraft Foods Group Common Stock		07/06/2015	Taxable Exchange	5,325.000	148,232		60,344	333,665	(273,320)			(273,320)		60,344		87,887	87,887	5,858	XXX
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto		03/11/2015	Investment Technology Group	100.000	12,159		4,945	10,790	(5,845)			(5,845)		4,945		7,214	7,214		XXX
512807-10-8	Lam Research Corp Common Stock		01/15/2015	Liquidnet Inc	3,400.000	262,780		125,058	269,756	(144,698)			(144,698)		125,058		137,722	137,722	612	XXX
524660-10-7	Leggett & Platt Inc Common Stock		06/29/2015	First Union Capital Mkts	100.000	4,917		1,900	4,261	(2,361)			(2,361)		1,900		3,017	3,017	93	XXX
524901-10-5	Legg Mason Inc Common Stock		06/29/2015	Fidelity Capital Markets	1,300.000	65,863		32,661	69,381	(36,720)			(36,720)		32,661		33,203	33,203	676	XXX
526057-10-4	Lennar Corp. Common Stock		06/29/2015	Fidelity Capital Markets	1,800.000	92,094		23,764	80,658	(56,894)			(56,894)		23,764		68,330	68,330	144	XXX
53224V-10-0	Lifelock Inc Common Stock		10/29/2015	Various	16,900.000	199,212		184,779	312,819	(128,040)			(128,040)		184,779		14,433	14,433		XXX
535678-10-6	Linear Technology Corp Common Stock		03/11/2015	Investment Technology Group	1,300.000	60,944		35,100	59,280	(24,180)			(24,180)		35,100		25,844	25,844	390	XXX
544147-10-1	Lorillard Inc Common Stock		06/11/2015	Taxable Exchange	3,300.000	235,768		75,965	207,702	(131,737)			(131,737)		75,965		159,803	159,803	4,356	XXX
548661-10-7	Lowe's Companies Common Stock		06/29/2015	National Financial Services	1,500.000	102,157		23,462	103,200	(79,738)			(79,738)		23,462		78,695	78,695	690	XXX
55262C-10-0	MBIA Inc. Common Stock		06/29/2015	Various	2,500.000	16,206		13,106	23,850	(10,744)			(10,744)		13,106		3,100	3,100		XXX
55272X-10-2	MFA Financial Inc Common Stock REIT		09/23/2015	Credit Research & Trading	9,400.000	68,172		83,010	75,106	7,904			7,904		83,010		(14,838)	(14,838)	5,640	XXX
55306N-10-4	MKS Instruments Inc Common Stock		05/22/2015	Various	5,100.000	191,607		141,300	186,660	(45,360)			(45,360)		141,300		50,308	50,308	842	XXX
55616P-10-4	Macy's Inc Common Stock		12/08/2015	Various	1,900.000	73,062		45,942	124,925	(78,983)			(78,983)		45,942		27,120	27,120	2,556	XXX
563571-10-8	Manitowoc Company, Inc Common Stock		06/29/2015	Fidelity Capital Markets	1,800.000	35,360		9,906	39,780	(29,874)			(29,874)		9,906		25,453	25,453		XXX
565849-10-6	Marathon Oil Corp Common Stock		06/29/2015	National Financial Services	9,500.000	255,114		52,172	268,755	(216,583)			(216,583)		52,172		202,942	202,942	3,990	XXX
56585A-10-2	Marathon Petroleum Corp Common Stock		06/29/2015	Fidelity Capital Markets	3,450.000	352,312		88,254	311,397	(223,143)			(223,143)		88,254		264,058	264,058	3,450	XXX
571903-20-2	Marriott International Inc. Common Stoc		06/29/2015	First Union Capital Mkts	900.000	67,119		19,165	70,227	(51,062)			(51,062)		19,165		47,954	47,954	405	XXX
574599-10-6	Masco Corporation Common Stock		03/11/2015	Investment Technology Group	1,900.000	49,686		22,920	47,880	(24,960)			(24,960)		22,920		26,766	26,766	171	XXX
577081-10-2	Mattel Common Stock		03/11/2015	Investment Technology Group	5,100.000	125,926		80,756	157,820	(77,064)			(77,064)		80,756		45,170	45,170	1,938	XXX
583334-10-7	Meadwestvaco Corp Common Stock		07/01/2015	Taxable Exchange	1,800.000	33,210		33,210	79,902	(46,692)			(46,692)		33,210			0	900	XXX
58502B-10-6	Mednax Inc Common Stock		07/24/2015	Various	6,500.000	501,475		357,597	429,715	(72,118)			(72,118)		357,597		143,878	143,878		XXX
585055-10-6	Medtronic Inc Common Stock		01/28/2015	Conversion	2,600.000	48,165		48,165	187,720	(139,555)			(139,555)		48,165			0	793	XXX
58933Y-10-5	Merck & Co., Inc. Common Stock		03/11/2015	Investment Technology Group	6,100.000	342,149		190,623	346,419	(155,796)			(155,796)		190,623		151,526	151,526	2,745	XXX
59156R-10-8	Metlife Inc. Common Stock		06/29/2015	Various	7,700.000	414,560		230,582	416,493	(185,911)			(185,911)		230,582		183,978	183,978	4,420	XXX
594918-10-4	Microsoft Corp Common Stock		06/29/2015	Various	13,600.000	585,199		357,480	631,720	(274,240)			(274,240)		357,480		227,719	227,719	5,828	XXX
595112-10-3	Micron Technology Inc Common Stock		06/29/2015	National Financial Services	9,800.000	185,177		49,213	343,098	(293,885)			(293,885)		49,213		135,964	135,964		XXX
61166W-10-1	Monsanto Co Common Stock		06/29/2015	National Financial Services	2,200.000	228,712		89,365	262,834	(173,469)			(173,469)		89,365		139,347	139,347	2,156	XXX
617446-44-8	Morgan Stanley Common Stock		06/29/2015	National Financial Services	6,700.000	257,888		115,465	259,960	(144,495)			(144,495)		115,465		142,423	142,423	1,675	XXX
620076-30-7	Motorola Solutions Inc Common Stock		06/29/2015	Various	1,500.000	97,180		56,139	100,620	(44,481)			(44,481)		56,139		41,040	41,040	1,054	XXX
629377-50-8	NRG Energy Inc. Common Stock		03/11/2015	Investment Technology Group	2,000.000	46,581		36,169	53,900	(17,731)			(17,731)		36,169		10,412	10,412	290	XXX
635309-10-7	National Cinemedia Inc Common Stock		11/30/2015	Various	24,300.000	381,047		402,467	349,191	53,276			53,276		402,467		(21,420)	(21,420)	11,616	XXX
637071-10-1	National Oilwell Varco Common Stock		06/29/2015	Various	4,700.000	229,399		114,284	307,991	(193,707)			(193,707)		114,284		115,115	115,115	4,186	XXX
63938C-10-8	Navient Corp Common Stock		11/04/2015	Various	3,000.000	40,139		20,985	64,830	(43,846)			(43,846)		20,985		19,154	19,154	1,440	XXX
64110D-10-4	NETAPP Common Stock		03/11/2015	Investment Technology Group	100.000	3,780		2,369	4,145	(1,776)			(1,776)		2,369		1,411	1,411	17	XXX
64110L-10-6	Netflix Inc Common Stock		06/29/2015	First Union Capital Mkts	500.000	322,928		42,511	170,805	(128,294)			(128,294)		42,511		280,417	280,417		XXX
64126X-20-1	Neustar, Inc Common Stock		08/13/2015	Various	22,300.000	625,501		567,958	619,940	(51,982)			(51,982)		567,958		57,543	57,543		XXX
648691-10-3	New Senior Investment Group Common Stock		09/25/2015	Various	44,616.000	507,083		968,143	733,933	234,210			234,210		968,143		(461,060)	(461,060)	31,802	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A. C.V. (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
65105M-60-3	Newcastle Investment Corp Common Stock R		09/25/2015	Various	93,116.000	473,933		450,949	418,091	32,858			32,858		450,949		22,985	22,985	30,366	XXX
651639-10-6	Newmont Mining Corp Holding Co Common St		06/29/2015	Fidelity Capital Markets	1,500.000	35,379		25,626	28,350	(2,724)			(2,724)		25,626		9,753	9,753	75	XXX
651718-50-4	Newpark Resources Inc Common Stock		09/24/2015	Bernstein Sanford	44,300.000	244,275		525,482	422,622	102,860			102,860		525,482		(281,207)	(281,207)		XXX
65249B-10-9	News Corp Common Stock		06/29/2015	Fidelity Capital Markets	4,400.000	64,315		30,449	69,036	(38,587)			(38,587)		30,449		33,866	33,866		XXX
65473P-10-5	Nisource Inc. Common Stock		07/02/2015	Spin Off		36,354		36,354	85,854	(49,500)			(49,500)		36,354			0		XXX
655044-10-5	Noble Energy Common Stock		03/11/2015	Various	2,200.000	97,506		81,180	104,346	(23,166)			(23,166)		81,180		16,326	16,326	396	XXX
664397-10-6	Northeast Utilities Common Stock		02/20/2015	Conversion	2,300.000	48,855		48,855	123,096	(74,241)			(74,241)		48,855			0		XXX
668074-30-5	Northwestern Corp Common Stock		01/27/2015	RBC Capital Markets	1,100.000	64,561		47,569	62,238	(14,669)			(14,669)		47,569		16,992	16,992		XXX
67011P-10-0	Now Inc Common Stock		09/10/2015	Various	1,175.000	21,748		12,358	30,233	(17,875)			(17,875)		12,358		9,390	9,390		XXX
67066G-10-4	Nvidia Corp. Common Stock		06/29/2015	National Financial Services	4,500.000	91,240		33,706	90,225	(56,519)			(56,519)		33,706		57,534	57,534	821	XXX
674599-10-5	Occidental Petroleum Corp Common Stock		06/29/2015	Fidelity Capital Markets	4,500.000	348,377		75,596	362,745	(287,149)			(287,149)		75,596		272,781	272,781	9,855	XXX
682680-10-3	Oneok Inc Common Stock		06/29/2015	Various	2,400.000	100,032		56,923	119,496	(62,573)			(62,573)		56,923		43,109	43,109	2,420	XXX
68389X-10-5	Oracle Corporation Common Stock		06/29/2015	National Financial Services	10,500.000	425,388		99,239	472,185	(372,946)			(372,946)		99,239		326,149	326,149	2,835	XXX
690768-40-3	Owens Illinois Inc Common Stock		03/11/2015	Investment Technology Group	2,100.000	48,805		34,062	56,679	(22,617)			(22,617)		34,062		14,743	14,743		XXX
69318G-10-6	PBF Energy Inc Common Stock		11/23/2015	Various	28,800.000	970,434		807,801	767,232	40,569			40,569		807,801		162,633	162,633	21,990	XXX
693320-20-2	PHH Corp Common Stock		11/04/2015	Various	430.000	7,453		4,631	10,303	(5,672)			(5,672)		4,631		2,822	2,822		XXX
69351T-10-6	PPL Corporation Common Stock		03/11/2015	Investment Technology Group	1,800.000	56,485		38,221	65,394	(27,173)			(27,173)		38,221		18,263	18,263	1,341	XXX
69351T-10-6	PPL Corporation Common Stock		06/02/2015	Spin Off		1,632		1,632	3,448	(1,816)			(1,816)		1,632			0		XXX
693718-10-8	Paccar Inc. Common Stock		06/29/2015	National Financial Services	2,800.000	178,114		66,590	190,428	(123,838)			(123,838)		66,590		111,524	111,524	4,032	XXX
696429-30-7	Pall Corp Common Stock		08/31/2015	Various	1,500.000	190,533		38,250	151,815	(113,565)			(113,565)		38,250		152,283	152,283	915	XXX
701094-10-4	Parker Hannifin Corp Common Stock		06/29/2015	Fidelity Capital Markets	1,600.000	186,102		66,531	206,320	(139,789)			(139,789)		66,531		119,570	119,570	2,016	XXX
713448-10-8	Pepsico Inc. Common Stock		03/11/2015	Investment Technology Group	1,500.000	140,549		67,715	141,840	(74,125)			(74,125)		67,715		72,833	72,833	1,965	XXX
717081-10-3	Pfizer Inc. Common Stock		03/11/2015	Investment Technology Group	6,000.000	202,202		114,975	186,900	(71,925)			(71,925)		114,975		87,227	87,227	1,680	XXX
71714F-10-4	Pharmerica Corp Common Stock		06/08/2015	Various	39,900.000	1,132,288		961,925	826,329	135,596			135,596		961,925		170,362	170,362		XXX
718546-10-4	Phillips 66 Common Stock		06/29/2015	Fidelity Capital Markets	6,125.000	482,254		85,312	439,163	(353,851)			(353,851)		85,312		396,942	396,942	6,493	XXX
723484-10-1	Pinnacle West Capital Common Stock		03/11/2015	Investment Technology Group	100.000	6,173		3,900	6,831	(2,931)			(2,931)		3,900		2,273	2,273	60	XXX
723787-10-7	Pioneer Natural Resource Common Stock		06/29/2015	Various	1,500.000	207,154		39,505	223,275	(183,770)			(183,770)		39,505		167,649	167,649	60	XXX
724479-10-0	Pitney Bowes Inc Common Stock		03/11/2015	Investment Technology Group	100.000	2,224		1,324	2,437	(1,113)			(1,113)		1,324		900	900	19	XXX
740189-10-5	Precision Castparts Corp Common Stock		03/11/2015	Investment Technology Group	700.000	147,019		78,973	168,616	(89,643)			(89,643)		78,973		68,046	68,046	21	XXX
741503-40-3	Priceline.com Inc Common Stock		06/29/2015	First Union Capital Mkts	300.000	333,466		75,667	342,063	(266,396)			(266,396)		75,667		257,799	257,799		XXX
742718-10-9	Proctor & Gamble Common Stock		03/11/2015	Investment Technology Group	9,800.000	798,205		479,617	892,682	(413,065)			(413,065)		479,617		318,588	318,588	6,307	XXX
744320-10-2	Prudential Financial Inc. Common Stock		06/29/2015	Various	3,800.000	313,297		183,735	343,748	(160,013)			(160,013)		183,735		129,563	129,563	2,784	XXX
745867-10-1	Pulte Corp Common Stock		06/29/2015	Fidelity Capital Markets	3,500.000	70,667		28,545	75,110	(46,565)			(46,565)		28,545		42,123	42,123	840	XXX
747525-10-3	Qualcomm Inc Common Stock		03/11/2015	Investment Technology Group	100.000	7,094		3,492	7,433	(3,941)			(3,941)		3,492		3,602	3,602	42	XXX
74834L-10-0	Quest Diagnostics Inc Common Stock		06/29/2015	First Union Capital Mkts	100.000	7,170		2,901	6,706	(3,805)			(3,805)		2,901		4,269	4,269	71	XXX
748356-10-2	Questar Corp Common Stock		03/11/2015	State Street Bk & Trust	2,000.000	45,620		28,379	50,560	(22,181)			(22,181)		28,379		17,241	17,241	420	XXX
74972G-10-3	RPX Corp Common Stock		12/22/2015	Various	54,700.000	646,272		839,336	753,766	85,570			85,570		839,336		(193,064)	(193,064)		XXX
750236-10-1	Radian Group Inc Common Stock		04/20/2015	RBC Capital Markets	1,400.000	25,235		20,935	23,408	(2,473)			(2,473)		20,935		4,300	4,300	4	XXX
751212-10-1	Ralph Lauren Corp Common Stock		03/11/2015	Investment Technology Group	700.000	90,229		41,920	129,612	(87,693)			(87,693)		41,920		48,310	48,310	315	XXX
75281A-10-9	Range Resources Corporation Common Stock		03/11/2015	Investment Technology Group	400.000	18,760		15,806	21,380	(5,574)			(5,574)		15,806		2,954	2,954		XXX
756577-10-2	Red Hat Inc Common Stock		06/29/2015	First Union Capital Mkts	600.000	45,550		16,554	41,484	(24,930)			(24,930)		16,554		28,996	28,996		XXX
75886F-10-7	Regeneron Pharmaceuticals Common Stock		03/11/2015	Investment Technology Group	200.000	85,259		50,351	82,050	(31,699)			(31,699)		50,351		34,908	34,908		XXX
7591EP-10-0	Regions Finl Corp Common Stock		03/11/2015	Investment Technology Group	3,500.000	33,288		20,930	36,960	(16,030)			(16,030)		20,930		12,358	12,358	350	XXX
76009N-10-0	Rent-A-Center Inc Common Stock		12/08/2015	Various	20,205.000	533,315		571,453	733,846	(162,393)			(162,393)		571,453		(38,138)	(38,138)	12,629	XXX
760759-10-0	Republic Services Inc Common Stock		03/11/2015	Investment Technology Group	2,820.000	113,590		62,451	113,505	(51,054)			(51,054)		62,451		51,139	51,139	790	XXX
779376-10-2	Rovi Corporation Common Stock		03/17/2015	Various	19,400.000	417,745		361,612	438,246	(76,634)			(76,634)		361,612		56,133	56,133		XXX
783549-10-8	Ryder System Inc. Common Stock		06/29/2015	Fidelity Capital Markets	1,100.000	96,413		34,672	102,135	(67,463)			(67,463)		34,672		61,741	61,741	814	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
786514-20-8	Safeway Inc Common Stock		02/03/2015	Merrill Lynch	800.000	28,104		11,205	28,096	(16,891)			(16,891)		11,205		16,899	16,899	184	XXX
79466L-30-2	Salesforce.com, Inc Common Stock		06/29/2015	National Financial Services	3,300.000	233,011		22,773	195,723	(172,950)			(172,950)		22,773		210,238	210,238		XXX
80004C-10-1	Sandisk Corp Common Stock		06/29/2015	Fidelity Capital Markets	2,800.000	169,550		39,564	274,344	(234,780)			(234,780)		39,564		129,986	129,986	1,680	XXX
807066-10-5	Scholastic Corporation Common Stock		07/24/2015	Various	10,600.000	464,370		314,503	386,052	(71,549)			(71,549)		314,503		149,867	149,867	2,760	XXX
808513-10-5	Schwab (Charles) Corp Common Stock		06/29/2015	Fidelity Capital Markets	3,200.000	103,371		37,056	96,608	(59,552)			(59,552)		37,056		66,315	66,315	384	XXX
811054-40-2	Scripps (EW) Co Class A Common Stock		11/19/2015	Various	14,000.000	301,323		190,146	280,697	(90,552)			(90,552)		190,146		111,177	111,177	14,417	XXX
811054-40-2	Scripps (EW) Co Class A Common Stock		04/02/2015	Spin Off		57,984		57,984	79,357	(21,373)			(21,373)		57,984			0		XXX
826552-10-1	Sigma-Aldrich Common Stock		11/18/2015	Direct	1,700.000	238,000		51,561	233,359	(181,798)			(181,798)		51,561		186,439	186,439	1,173	XXX
82705T-10-2	Silicon Image Inc Common Stock		02/18/2015	Various	81,300.000	587,767		430,161	448,776	(18,615)			(18,615)		430,161		157,606	157,606		XXX
844741-10-8	Southwest Airlines Common Stock		06/29/2015	National Financial Services	5,400.000	181,251		44,992	228,528	(183,536)			(183,536)		44,992		136,259	136,259	1,053	XXX
847560-10-9	Spectra Energy Corporation Common Stock		06/29/2015	Various	5,098.000	167,735		88,178	185,057	(96,880)			(96,880)		88,178		79,557	79,557	3,329	XXX
85590A-40-1	Starwood Hotels & Resorts Common Stock		06/29/2015	First Union Capital Mkts	100.000	8,111		2,901	8,107	(5,206)			(5,206)		2,901		5,211	5,211	75	XXX
857477-10-3	State Street Corp Common Stock		06/29/2015	Various	2,400.000	177,432		95,896	188,400	(92,504)			(92,504)		95,896		81,536	81,536	1,296	XXX
860372-10-1	Stewart Information Services Common Stoc		10/16/2015	Various	10,100.000	418,430		274,205	374,104	(99,899)			(99,899)		274,205		144,225	144,225	3,250	XXX
86722A-10-3	Suncoke Energy Inc Common Stock		06/29/2015	First Union Capital Mkts	742.000	10,098		7,694	14,350	(6,656)			(6,656)		7,694		2,404	2,404	99	XXX
867914-10-3	Suntrust Banks Inc Common Stock		03/11/2015	Investment Technology Group	1,900.000	78,736		43,396	79,610	(36,214)			(36,214)		43,396		35,340	35,340	380	XXX
871503-10-8	Symantec Common Stock		06/29/2015	National Financial Services	5,072.000	118,787		58,422	130,122	(71,700)			(71,700)		58,422		60,365	60,365	1,522	XXX
872375-10-0	Teco Energy Inc Common Stock		03/11/2015	Investment Technology Group	100.000	1,866		1,193	2,049	(856)			(856)		1,193		673	673	23	XXX
87265H-10-9	TRI Pointe Homes Common Stock		06/29/2015	National Financial Services	1,111.000	17,260		7,832	16,943	(9,111)			(9,111)		7,832		9,429	9,429		XXX
88033G-40-7	Tenet Healthcare Corporation Common Stoc		06/29/2015	National Financial Services	1,500.000	86,233		24,070	76,005	(51,935)			(51,935)		24,070		62,163	62,163		XXX
880770-10-2	Teradyne Inc Common Stock		01/14/2015	Various	15,400.000	280,141		284,245	304,766	(20,521)			(20,521)		284,245		(4,104)	(4,104)		XXX
881609-10-1	Tesoro Corp Common Stock		06/29/2015	National Financial Services	2,000.000	168,912		36,260	148,700	(112,440)			(112,440)		36,260		132,652	132,652	1,700	XXX
886547-10-8	Tiffany & Co Common Stock		06/29/2015	First Union Capital Mkts	900.000	82,505		29,468	96,174	(66,706)			(66,706)		29,468		53,037	53,037	1,044	XXX
887228-10-4	Time Inc Common Stock		03/11/2015	Investment Technology Group	595.000	12,907		6,219	14,643	(8,424)			(8,424)		6,219		6,688	6,688	113	XXX
887317-30-3	Time Warner Common Stock		06/29/2015	Fidelity Capital Markets	1,400.000	121,994		42,864	119,588	(76,724)			(76,724)		42,864		79,130	79,130	980	XXX
88732J-20-7	Time Warner Cable Common Stock		06/29/2015	National Financial Services	2,900.000	514,057		95,486	440,974	(345,488)			(345,488)		95,486		418,571	418,571	6,525	XXX
891906-10-9	Total Systems Services Common Stock		11/16/2015	Various	27,599.520	1,313,465		690,532	937,280	(246,748)			(246,748)		690,532		622,934	622,934	8,640	XXX
89469A-10-4	Treehouse Foods, Inc Common Stock		09/16/2015	Various	12,500.000	1,077,087		912,298	1,069,125	(156,827)			(156,827)		912,298		164,789	164,789		XXX
896945-20-1	TripAdvisor Inc Common Stock		06/29/2015	First Union Capital Mkts	800.000	68,972		14,239	59,728	(45,489)			(45,489)		14,239		54,733	54,733		XXX
90130A-10-1	Twenty-First Century Fox Inc Common Stoc		06/29/2015	Various	17,600.000	575,311		237,846	675,928	(438,082)			(438,082)		237,846		337,465	337,465	2,640	XXX
902973-30-4	US Bancorp Common Stock		03/11/2015	Investment Technology Group	3,100.000	135,409		72,272	139,345	(67,073)			(67,073)		72,272		63,137	63,137	760	XXX
911312-10-6	United Parcel Service Common Stock		03/11/2015	Investment Technology Group	700.000	69,411		38,831	77,819	(38,988)			(38,988)		38,831		30,580	30,580	511	XXX
912909-10-8	United States Steel Corp. Common Stock		03/11/2015	Investment Technology Group	3,000.000	67,292		51,453	80,220	(28,767)			(28,767)		51,453		15,839	15,839	150	XXX
91913Y-10-0	Valero Energy Corp. Common Stock		06/29/2015	Fidelity Capital Markets	5,800.000	351,112		90,798	287,100	(196,302)			(196,302)		90,798		260,314	260,314	4,640	XXX
92276F-10-0	Ventas Inc Common Stock REIT		08/18/2015	Spin Off		6,524		6,524	18,586	(12,062)			(12,062)		6,524			0		XXX
923454-10-2	Veritiv Corp Common Stock		06/29/2015	First Union Capital Mkts	66.000	2,493		1,137	3,423	(2,287)			(2,287)		1,137		1,356	1,356		XXX
92532F-10-0	Vertex Pharmaceuticals Inc Common Stock		06/29/2015	Various	1,200.000	147,768		127,085	142,560	(15,476)			(15,476)		127,085		20,684	20,684		XXX
92553P-20-1	Viacom Inc - Class B Common Stock		06/29/2015	National Financial Services	3,300.000	214,548		98,621	248,325	(149,704)			(149,704)		98,621		115,927	115,927	3,498	XXX
92886T-20-1	Vonage Holdings Corp Common Stock		11/04/2015	Various	154,600.000	794,418		476,594	589,026	(112,432)			(112,432)		476,594		317,824	317,824		XXX
929042-10-9	Vornado Realty Trust Common Stock REIT		01/15/2015	Spin Off		1,316		1,316	3,586	(2,270)			(2,270)		1,316			0		XXX
929160-10-9	Vulcan Materials Co Common Stock		06/29/2015	First Union Capital Mkts	100.000	8,488		3,688	6,573	(2,885)			(2,885)		3,688		4,800	4,800	20	XXX
931142-10-3	Wal-Mart Stores Inc Common Stock		03/11/2015	Investment Technology Group	6,100.000	492,755		282,442	523,868	(241,426)			(241,426)		282,442		210,313	210,313	2,928	XXX
931422-10-9	Walgreen Co Common Stock		01/02/2015	Conversion	6,500.000	178,089		178,089	495,300	(317,211)			(317,211)		178,089			0		XXX
939647-10-3	Washington Prime Group Inc Common Stock		01/23/2015	Conversion	1,990.000	11,802		11,802	34,268	(22,466)			(22,466)		11,802			0	279	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
94946T-10-6	Wellcare Health Plans Common Stock		06/18/2015	Various	5,200.000	471,049		326,284	426,712	(100,428)			(100,428)		326,284		144,765	144,765		XXX
95709T-10-0	Westar Energy Inc Common Stock		09/29/2015	Various	16,000.000	631,806		499,182	659,840	(160,658)			(160,658)		499,182		132,624	132,624	17,480	XXX
958102-10-5	Western Digital Corp Common Stock		06/29/2015	National Financial Services	2,800.000	229,679		73,752	309,960	(236,208)			(236,208)		73,752		155,927	155,927	2,520	XXX
963320-10-6	Whirlpool Corp. Common Stock		06/29/2015	First Union Capital Mkts	800.000	139,941		47,071	154,992	(107,921)			(107,921)		47,071		92,870	92,870	1,320	XXX
969457-10-0	Williams Cos Inc Common Stock		06/29/2015	National Financial Services	7,100.000	400,855		75,276	319,074	(243,798)			(243,798)		75,276		325,579	325,579	8,307	XXX
97382A-10-1	Windstream Corp. Common Stock		03/11/2015	Investment Technology Group	3,300.000	24,984		26,433	27,192	(759)			(759)		26,433		(1,449)	(1,449)	825	XXX
981475-10-6	World Fuel Services Corp Common Stock		03/20/2015	Stephens Inc.	1,000.000	56,805		43,862	46,930	(3,068)			(3,068)		43,862		12,943	12,943	98	XXX
98156Q-10-8	World Wrestling Entertainment Common Sto		10/26/2015	Various	20,800.000	411,907		383,325	256,672	126,653			126,653		383,325		28,582	28,582	5,556	XXX
98212B-10-3	WPX Energy Inc Common Stock		06/29/2015	Various	2,366.000	28,500		17,382	27,517	(10,135)			(10,135)		17,382		11,118	11,118		XXX
983134-10-7	Wynn Resorts Ltd Common Stock		06/29/2015	National Financial Services	1,000.000	94,503		44,200	148,760	(104,560)			(104,560)		44,200		50,303	50,303	2,000	XXX
983919-10-1	Xilinx Inc Common Stock		06/29/2015	Various	3,500.000	140,310		88,011	151,515	(63,504)			(63,504)		88,011		52,299	52,299	1,108	XXX
984121-10-3	Xerox Corp. Common Stock		06/29/2015	National Financial Services	7,015.000	75,860		44,855	97,228	(52,373)			(52,373)		44,855		31,004	31,004	1,421	XXX
98419M-10-0	Xylem Inc Common Stock		06/29/2015	First Union Capital Mkts	300.000	10,926		4,352	11,421	(7,069)			(7,069)		4,352		6,574	6,574	84	XXX
984332-10-6	Yahoo! Inc Common Stock		06/29/2015	Fidelity Capital Markets	5,200.000	203,458		33,737	262,652	(228,915)			(228,915)		33,737		169,722	169,722		XXX
G65431-10-1	Noble Drilling Corp Common Stock	E	03/11/2015	Investment Technology Group	400.000	5,544		6,148	6,628	(480)			(480)		6,148		(604)	(604)	150	XXX
N59465-10-9	Mylan Laboratories Common Stock		03/11/2015	Various	3,800.000	220,421		56,350	214,206	(157,856)			(157,856)		56,350		164,071	164,071		XXX
143658-30-0	Carnival Corp Common Stock	F	06/29/2015	Fidelity Capital Markets	2,100.000	103,910		41,255	95,193	(53,939)			(53,939)		41,255		62,656	62,656	1,050	XXX
501242-10-1	Kulicke & Soffa Industries Common Stock	R	12/02/2015	Various	34,600.000	420,516		408,327	500,316	(91,989)			(91,989)		408,327		12,189	12,189		XXX
806857-10-8	Schlumberger Limited Common Stock	F	06/29/2015	Various	11,200.000	957,393		300,714	956,592	(655,878)			(655,878)		300,714		656,679	656,679	15,080	XXX
G0083B-10-8	Actavis PLC Common Stock	F	03/11/2015	Investment Technology Group	100.000	29,303		19,138	25,741	(6,603)			(6,603)		19,138		10,165	10,165		XXX
G0083B-10-8	Actavis PLC Common Stock	F	06/16/2015	Taxable Exchange	1,165.000	266,901		167,760	299,883	(132,123)			(132,123)		167,760		99,141	99,141		XXX
G0176J-10-9	Allegion PLC Common Stock	F	06/29/2015	First Union Capital Mkts	300.000	18,052		6,872	16,638	(9,766)			(9,766)		6,872		11,180	11,180	60	XXX
G02602-10-3	Amdocs Ltd Common Stock	F	07/30/2015	Various	6,100.000	345,822		221,870	284,596	(62,725)			(62,725)		221,870		123,952	123,952	2,680	XXX
G0585R-10-6	Assured Guaranty Ltd Common Stock	F	11/06/2015	Various	9,900.000	270,508		195,715	257,301	(61,586)			(61,586)		195,715		74,793	74,793	2,136	XXX
G29183-10-3	Eaton Corp. Common Stock	F	06/29/2015	First Union Capital Mkts	700.000	47,029		15,839	47,572	(31,733)			(31,733)		15,839		31,191	31,191	770	XXX
G3075P-10-1	Enstar Group Common Stock	F	06/08/2015	RBC Capital Markets	100.000	15,707		13,823	15,289	(1,466)			(1,466)		13,823		1,884	1,884		XXX
G491BT-10-8	Invesco Limited Common Stock	F	06/29/2015	National Financial Services	4,200.000	157,989		83,641	165,984	(82,343)			(82,343)		83,641		74,348	74,348	2,184	XXX
G6359F-10-3	Nabors Industries LTD Common Stock	F	04/30/2015	Various	19,300.000	262,102		370,240	250,514	119,726			119,726		370,240		(108,138)	(108,138)	570	XXX
G7945M-10-7	Seagate Technology PLC Common Stock	F	06/29/2015	Various	2,200.000	115,194		59,746	146,300	(86,554)			(86,554)		59,746		55,448	55,448	1,620	XXX
G7S00T-10-4	Pentair Ltd Common Stock	F	06/29/2015	National Financial Services	1,439.000	92,190		40,306	95,578	(55,272)			(55,272)		40,306		51,883	51,883	921	XXX
G96666-10-5	Willis Group Holdings Inc Common Stock	F	02/11/2015	Various	4,100.000	193,576		138,901	183,721	(44,820)			(44,820)		138,901		54,675	54,675	1,230	XXX
H0023R-10-5	Ace Ltd Common Stock	F	03/11/2015	Investment Technology Group	600.000	66,564		35,817	68,928	(33,111)			(33,111)		35,817		30,747	30,747	390	XXX
L0175J-10-4	Altisource Portfolio Sol Common Stock	R	01/05/2015	LEK Securities Corp	300.000	9,268		8,698	10,137	(1,439)			(1,439)		8,698		570	570		XXX
N07831-10-5	AVG Technologies Common Stock	R	07/29/2015	Various	7,100.000	161,285		140,959	140,154	805			805		140,959		20,326	20,326		XXX
P31076-10-5	Copa Holdings SA Common Stock	F	09/17/2015	Buckingham Research Group	7,500.000	416,936		865,955	777,300	88,655			88,655		865,955		(449,018)	(449,018)	16,380	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						84,549,743	XXX	52,071,426	84,853,586	(32,782,159)	0	0	(32,782,159)	0	52,071,426	0	32,478,317	32,478,317	705,462	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						84,549,743	XXX	52,071,426	84,853,586	(32,782,159)	0	0	(32,782,159)	0	52,071,426	0	32,478,317	32,478,317	705,462	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						23,721,986	XXX	25,314,677		0	0	0	0	0	25,314,677	0	(1,592,691)	(1,592,691)	119,608	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						108,271,729	XXX	77,386,103	84,853,586	(32,782,159)	0	0	(32,782,159)	0	77,386,103	0	30,885,626	30,885,626	825,070	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						114,413,632	XXX	82,679,808	87,575,631	(33,398,702)	0	0	(33,398,702)	0	82,679,808	0	31,733,824	31,733,824	975,958	XXX
9999999 Totals						390,874,076	XXX	366,232,471	329,676,167	(31,597,040)	(1,736,819)	131,327	(33,465,186)	0	359,348,022	0	31,526,053	31,526,053	9,529,221	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
38379E-GH-9	GNR 2014-118 ZP 4.000% 08/20/44		02/03/2015	Stifel Nicolaus & Co	06/12/2015	Stifel Nicolaus & Co	1,360,903	1,453,243	1,381,317	1,450,510		(2,733)		(2,733)			(69,193)	(69,193)	20,565	756
38379E-GH-9	GNR 2014-118 ZP 4.000% 08/20/44		06/01/2015	Interest Capitalization	06/12/2015	Stifel Nicolaus & Co	18,236	18,236	18,510	18,236				0			274	274	123	
0599999 - Bonds - U.S. Governments							1,379,140	1,471,479	1,399,827	1,468,746	0	(2,733)	0	(2,733)	0	0	(68,919)	(68,919)	20,688	756
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
447025-UD-7	Huntsville, AL Call 5.000% 05/01/29		06/23/2015	Stephens Inc	12/09/2015	Stifel Nicolaus & Co	3,000,000	3,552,570	3,615,000	3,530,144		(22,426)		(22,426)			84,856	84,856	68,333	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							3,000,000	3,552,570	3,615,000	3,530,144	0	(22,426)	0	(22,426)	0	0	84,856	84,856	68,333	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3136A8-3H-1	FNR 2012-113 DB 2.000% 01/25/42		01/23/2015	Sterne, Agee & Leach	12/01/2015	Paydown	250,890	248,695	250,890	250,890		2,195		2,195				0	2,281	376
3136AB-J7-9	FNR 2013-6 LB 3.500% 10/25/42		05/21/2015	Sterne, Agee & Leach	12/01/2015	Paydown	145,184	151,706	145,184	145,184		(6,522)		(6,522)				0	1,417	367
3136AD-3Y-3	FNR 2013-45 EM 1.250% 04/25/43		08/21/2015	Stifel Nicolaus & Co	12/01/2015	Paydown	473,598	450,806	473,598	473,598		22,792		22,792				0	1,654	411
3137AG-YX-2	FHR 3940 PB 2.000% 02/15/41		02/19/2015	Sterne, Agee & Leach	12/01/2015	Paydown	108,312	107,229	108,312	108,312		1,083		1,083				0	914	138
3137B4-KP-0	FHR 4253 DV 4.750% 09/15/43		07/28/2015	Stifel Nicolaus & Co	12/01/2015	Paydown	49,629	53,025	49,629	49,629		(3,396)		(3,396)				0	591	196
31418B-TK-2	FN MA2353 3.000% 08/01/35		07/28/2015	Maxwell Simon Inc	12/01/2015	Paydown	17,725	18,162	17,725	17,725		(438)		(438)				0	109	18
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,045,339	1,029,624	1,045,339	1,045,339	0	15,714	0	15,714	0	0	0	0	6,965	1,507
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00404A-AH-2	Arcadia Healthcare Company Inc 144A-Call		02/05/2015	Merrill Lynch	02/05/2015	Merrill Lynch	75,000	75,000	75,938	75,000				0			938	938		
01449J-AM-7	Alere Inc 144A-Call 6.375% 07/01/23		06/11/2015	J P Morgan Securities	06/11/2015	Various	200,000	200,000	201,875	200,000				0			1,875	1,875		
01748T-AA-9	Allegion PLC Call 5.875% 09/15/23		09/11/2015	J P Morgan Securities	09/11/2015	Various	305,000	305,000	312,245	305,000				0			7,245	7,245		
01877K-AB-9	Alliance Pipeline 144A-Call		02/04/2015	Sterne, Agee & Leach	12/31/2015	Redemption 100.0000	171,429	188,143	171,429	171,429		(16,714)		(16,714)				0	8,995	1,299
024747-AD-9	ABC Supply Co Inc 144A-Call		11/19/2015	DBAB	11/19/2015	DBAB	55,000	55,000	55,413	55,000				0			413	413		
038522-AH-1	Aramark Services Inc 144A-Call		12/03/2015	J P Morgan Securities	12/04/2015	J P Morgan Securities	225,000	225,000	226,406	225,000				0			1,406	1,406		
058498-AU-0	Ball Corp. 4.375% 12/15/20		12/02/2015	Goldman Sachs	12/02/2015	Oppenheimer and Co	55,000	55,000	55,344	55,000				0			344	344		
08579L-AA-5	Berry Plastics Escrow 144A-Call		09/16/2015	Goldman Sachs	09/16/2015	Stifel Nicolaus & Co	115,000	115,000	115,575	115,000				0			575	575		
095796-AA-6	Blue Racer Midstream 144A-Call		07/15/2015	Wells Fargo Bk	07/15/2015	Oppenheimer and Co	265,000	268,975	270,300	268,975				0			1,325	1,325	2,931	2,931
111621-AP-3	Brocade Communications Sys 144A-Conv		01/09/2015	First Union Capital	10/26/2015	First Union Capital	315,000	315,000	313,425	315,000				0			(1,575)	(1,575)	3,429	
125134-AA-4	CEB Inc 144A-Call 5.625% 06/15/23		06/04/2015	Bank of New York	06/04/2015	Bank of New York	50,000	50,000	50,375	50,000				0			375	375		
12621E-AJ-2	CNO Financial Group Inc		05/14/2015	Goldman Sachs	05/15/2015	Jefferies	250,000	250,000	253,438	250,000				0			3,438	3,438	31	
129500-AA-2	Caleres Inc 144A-Call 6.250% 08/15/23		07/21/2015	Merrill Lynch	07/21/2015	Merrill Lynch	80,000	80,000	80,400	80,000				0			400	400		
144577-AH-6	Carrizo Oil & Gas Inc Call		04/14/2015	RBC Capital Markets	04/14/2015	Morgan Stanley	40,000	40,000	40,500	40,000				0			500	500		
14574X-AC-8	Carrols Restaurant Group 144A-Calll		04/15/2015	Wells Fargo Bk	04/15/2015	Wells Fargo Bk	80,000	80,000	82,600	80,000				0			2,600	2,600		
19240C-AA-1	Cogent Communications Groups 144A-Call		02/10/2015	Merrill Lynch	02/10/2015	Various	400,000	400,000	401,875	400,000				0			1,875	1,875		
203372-AN-7	Commscope Inc 144A-Call		05/28/2015	J P Morgan Securities	05/28/2015	Oppenheimer and Co	165,000	165,000	165,825	165,000				0			825	825		
20337Y-AA-5	Commscope Technologies Finance 144A-Call		05/28/2015	J P Morgan Securities	05/28/2015	Oppenheimer and Co	250,000	250,000	251,875	250,000				0			1,875	1,875		
22282E-AF-9	Covanta Holdings Corp Call		02/03/2015	Various	08/27/2015	Various	500,000	516,050	484,335	515,901		(149)		(149)			(31,566)	(31,566)	28,965	12,553
226373-AK-4	Crestwood Midstream Part 144A-Call		03/09/2015	Merrill Lynch	03/09/2015	Oppenheimer and Co	80,000	80,000	80,900	80,000				0			900	900		
228701-AE-8	Crownrock LP 144A-Call		02/03/2015	Credit Suisse First Boston	02/03/2015	Oppenheimer and Co	100,000	98,536	101,000	98,536				0			2,464	2,464		
23291A-AA-5	DJO Finco Inc 144A-Call		04/23/2015	Credit Suisse First Boston	04/23/2015	Sterne, Agee & Leach	70,000	70,000	70,875	70,000				0			875	875		
242309-AB-8	Dealertrack Technologies Conv		04/17/2015	Various	07/23/2015	First Union Capital	490,000	580,115	821,341	564,655		(15,460)		(15,460)			256,686	256,686	3,315	979
242370-AD-6	Dean Foods Co 144A-Call		02/20/2015	Morgan Stanley	02/20/2015	Morgan Stanley	80,000	80,000	80,300	80,000				0			300	300		
251591-AX-1	DDR Corp Call 1.750% 11/15/40		09/09/2015	Various	11/19/2015	Taxable Exchange	3,365,000	3,813,780	3,875,196	3,365,000		(448,780)		(448,780)			510,196	510,196	39,373	15,139
26613T-AF-7	Dupont Fabros Tech Call		06/04/2015	Bank of New York	06/04/2015	Bank of New York	50,000	49,603	49,875	49,603				0			273	273		
26907Y-AA-2	ESH Hospitality Inc 144A-Call		05/01/2015	DBAB	05/01/2015	Oppenheimer and Co	40,000	40,000	40,300	40,000				0			300	300		
29273A-AA-4	Energizer Spinco Inc 144A-Call		05/15/2015	Merrill Lynch	05/15/2015	Merrill Lynch	40,000	40,000	40,400	40,000				0			400	400		
29273E-AC-2	Endo Fin/Edo LTD 144A-Call		06/29/2015	Barclays Capital	11/06/2015	J P Morgan Securities	350,000	350,000	341,250	350,000				0			(8,750)	(8,750)	7,175	
29275Y-AB-8	Enersys 144A-Call 5.000% 04/30/23		04/09/2015	Goldman Sachs	04/10/2015	Sterne, Agee & Leach	165,000	165,000	167,063	165,000				0			2,063	2,063		
30066A-AD-7	Examworks Group Inc Call		04/09/2015	Merrill Lynch	04/09/2015	Merrill Lynch	85,000	85,000	86,488	85,000				0			1,488	1,488		
30706V-AA-3	Family Tree Escrow LLC 144A-Call		02/06/2015	J P Morgan Securities	11/30/2015	J P Morgan Securities	500,000	500,000	518,750	500,000				0			18,750	18,750	22,361	
31816Q-AA-9	Fireeye Inc 144A-Conv 1.000% 06/01/35		08/03/2015	Morgan Stanley	12/01/2015	Credit Suisse First Boston	1,100,000	1,123,126	940,500	1,122,772		(354)		(354)			(182,272)	(182,272)	5,561	1,422

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35906A-AU-2	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities	09/11/2015	Various	225,000	225,000	228,663	225,000				0			3,663	3,663		
35906A-AX-6	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities	09/11/2015	Mizuho Securities	115,000	115,000	116,438	115,000				0			1,438	1,438		
37185L-AG-7	Genesis Energy Call 6.000% 05/15/23		05/14/2015	DBAB	05/14/2015	DBAB	40,000	40,000	40,300	40,000				0			300	300		
398905-AL-3	Group 1 Automotive Inc 144A-Call		12/03/2015	Wells Fargo Bk	12/03/2015	Various	330,000	330,000	330,688	330,000				0			688	688		
402635-AD-8	Gulfport Energy Corp 144A-Call		04/16/2015	Credit Suisse First Boston	04/16/2015	Sterne, Agee & Leach	40,000	40,000	40,800	40,000				0			800	800		
404119-BR-9	HCA-The Healthcare Company NC		01/13/2015	Wells Fargo Bk	01/13/2015	Merrill Lynch	150,000	150,000	152,438	150,000				0			2,438	2,438		
40434J-AA-8	HRG Group Inc 144A-Call		04/09/2015	Credit Suisse First Boston	04/09/2015	Jefferies	125,000	130,625	131,250	130,625				0			625	625	2,434	2,434
40537Q-AH-3	Halcon Resources Corp 144A-Call		04/21/2015	J P Morgan Securities	04/22/2015	Oppenheimer and Co.	200,000	200,000	203,000	200,000				0			3,000	3,000		
421924-BN-0	Healthsouth Corp Call 5.125% 03/15/23		03/09/2015	Bank of New York	03/09/2015	Bank of New York	80,000	80,000	80,600	80,000				0			600	600		
421924-BR-1	Healthsouth Corp 144A-Call		09/11/2015	Morgan Stanley	09/11/2015	Stifel Nicolaus & Co	115,000	115,000	115,000	115,000				0				0		
431475-AA-0	Hill-Rom Holdings Inc 144A-Call		08/18/2015	Goldman Sachs	08/18/2015	Stifel Nicolaus & Co	90,000	90,000	91,238	90,000				0			1,238	1,238		
436440-AH-4	Hologic Inc 144A-Call 5.250% 07/15/22		06/18/2015	Goldman Sachs	06/18/2015	Oppenheimer and Co.	100,000	100,000	101,125	100,000				0			1,125	1,125		
44052R-AA-3	Horizon Pharma Financing 144A-Call		05/15/2015	Citigroup Global Markets	10/05/2015	Citigroup Global Markets	110,000	113,575	97,350	113,444		(131)		(131)			(16,094)	(16,094)	3,219	425
45672N-AD-3	Infor US Inc 144A-Call		04/09/2015	Merrill Lynch	04/09/2015	Merrill Lynch	85,000	86,913	87,338	86,913				0			425	425	338	338
46113V-AC-2	Interval Acquisition Corp 144A-Call		04/02/2015	Wells Fargo Bk	04/20/2015	Oppenheimer and Co.	325,000	325,000	329,625	325,000				0			4,625	4,625	590	
464592-AR-5	Isle of Capri Casinos 144A-Call		04/07/2015	Wells Fargo Bk	04/07/2015	Oppenheimer and Co.	40,000	40,800	41,100	40,800				0			300	300	189	189
516806-AE-6	Laredo Petroleum Inc Call		03/04/2015	Merrill Lynch	03/04/2015	Cantor Fitz	175,000	175,000	176,313	175,000				0			1,313	1,313		
52736R-BF-8	Levi Strauss & Co. 144A-Call		04/20/2015	Merrill Lynch	04/21/2015	Merrill Lynch	80,000	80,000	81,000	80,000				0			1,000	1,000		
53578A-AA-6	Linkedin Corp 144A-Conv		08/20/2015	Nomura Securities	09/10/2015	Credit Suisse First Boston	470,000	453,046	467,689	453,269		223		223			14,420	14,420	875	744
570506-AS-4	Markwest Energy Call 4.875% 12/01/24		02/26/2015	Barclays Capital	02/26/2015	Oppenheimer and Co.	150,000	152,438	153,000	152,438				0			563	563	2,072	2,072
570506-AT-2	Markwest Energy Markwest Energy		05/28/2015	Wells Fargo Bk	05/28/2015	Various	380,000	376,299	376,865	376,299				0			566	566		
576485-AA-4	Matador Resources Co 144A-Call		04/09/2015	Merrill Lynch	04/10/2015	Cantor Fitz	165,000	165,000	167,475	165,000				0			2,475	2,475	32	
59001A-AY-8	Meritage Homes Corp Call		05/28/2015	J P Morgan Securities	11/02/2015	Merrill Lynch	750,000	750,000	772,500	750,000				0			22,500	22,500	19,067	
64110L-AH-9	Netflix Inc 144A 5.500% 02/15/22		02/02/2015	Morgan Stanley	02/02/2015	Oppenheimer and Co.	80,000	80,000	80,400	80,000				0			400	400		
64110L-AK-2	Netflix Inc 144A 5.875% 02/15/25		02/02/2015	Morgan Stanley	02/02/2015	Oppenheimer and Co.	100,000	100,000	100,125	100,000				0			125	125		
65336Y-AK-9	Nexstar Broadcasting Inc 144A-Call		01/21/2015	Wells Fargo Bk	01/21/2015	Oppenheimer and Co.	225,000	225,000	226,125	225,000				0			1,125	1,125		
68403U-AA-1	Optimas OE Solution Holding 144A-Call		04/24/2015	Morgan Stanley	04/24/2015	Morgan Stanley	80,000	80,000	80,600	80,000				0			600	600		
68557N-AB-9	Orbital ATK Inc 144A-Call		09/22/2015	Wells Fargo Bk	09/22/2015	Wells Fargo Bk	225,000	225,000	226,688	225,000				0			1,688	1,688		
688239-AD-4	Oshkosh Corp 144A-Call		02/17/2015	Merrill Lynch	02/17/2015	Merrill Lynch	40,000	40,000	40,300	40,000				0			300	300		
69318U-AA-3	PBF Logistics 144A-Call		05/07/2015	DBAB	05/07/2015	DBAB	20,000	20,000	20,075	20,000				0			75	75		
69368Q-AA-1	PSPC Escrow II Corp 144A-Call		11/03/2015	Credit Suisse First Boston	11/03/2015	Oppenheimer and Co.	60,000	60,000	61,500	60,000				0			1,500	1,500		
702150-AC-7	Party City Holdings Inc 144A		08/05/2015	Merrill Lynch	08/05/2015	Merrill Lynch	55,000	55,000	55,413	55,000				0			413	413		
72147K-AC-2	Pilgrim's Pride Corp 144A-Call		03/04/2015	Credit Suisse First Boston	03/06/2015	Baird, Robert W. & Company	85,000	85,000	86,275	85,000				0			1,275	1,275		
74339K-AA-0	Project Homestake 144A-Call		02/27/2015	Citigroup Global Markets	02/27/2015	Stifel Nicolaus & Co	300,000	300,000	305,125	300,000				0			5,125	5,125		
74840L-AA-0	Quicken Loans Inc 144A-Call		05/01/2015	Credit Suisse First Boston	05/01/2015	Baird, Robert W. & Company	165,000	165,000	167,063	165,000				0			2,063	2,063		
767754-CH-5	Rite Aid Corp. 144A-Call		03/19/2015	Citigroup Global Markets	03/19/2015	Oppenheimer and Co.	300,000	300,000	303,750	300,000				0			3,750	3,750		
77714T-AA-9	Rose Rock Midstream 144A-Call		05/11/2015	Wells Fargo Bk	05/11/2015	Oppenheimer and Co.	165,000	162,269	162,525	162,269				0			256	256		
78467J-AA-8	SS&C Tech Hldgs, Inc 144A Call		06/29/2015	Morgan Stanley	06/29/2015	Oppenheimer and Co.	500,000	500,000	501,250	500,000				0			1,250	1,250		
80007P-AU-3	Sandridge Energy Inc 144A-Call		05/28/2015	Barclays Capital	09/16/2015	Credit Suisse First Boston	500,000	500,000	338,750	500,000				0			(161,250)	(161,250)	12,274	
808194-AA-2	A Schulman Inc 144A-Call		05/07/2015	Merrill Lynch	05/07/2015	Merrill Lynch	80,000	80,000	80,600	80,000				0			600	600		
810186-AL-0	Scotts Company 144A-Call		10/07/2015	Merrill Lynch	10/08/2015	Penserra Securities	90,000	90,000	92,250	90,000				0			2,250	2,250	15	
817565-CB-8	Service Corp International Service Corp		08/10/2015	Merrill Lynch	08/11/2015	Baird, Robert W. & Company	195,000	202,313	203,044	202,313				0			731	731	2,708	2,708
82088K-AC-2	Shea Homes LP 144A-Call		03/11/2015	J P Morgan Securities	04/10/2015	J P Morgan Securities	200,000	200,000	206,000	200,000				0			6,000	6,000	718	
82088K-AD-0	Shea Homes LP 144A-Call		03/11/2015	J P Morgan Securities	04/10/2015	Citigroup Global Markets	200,000	200,000	205,500	200,000				0			5,500	5,500	749	
85917D-AA-2	Sterigenics-Nordion Hold 144A-Call		05/08/2015	J P Morgan Securities	05/08/2015	Oppenheimer and Co.	300,000	300,000	302,250	300,000				0			2,250	2,250		
87243V-AA-3	THC Escrow Corp II THC Escrow Corp II		06/02/2015	Barclays Capital	06/02/2015	Oppenheimer and Co.	300,000	298,500	301,125	298,500				0			2,625	2,625		
88023U-AC-5	Tempur-pedic International 144A-Call		09/21/2015	Merrill Lynch	09/21/2015	Merrill Lynch	115,000	115,000	115,431	115,000				0			431	431		
88033G-CK-4	Tenet Healthcare Corporation 144A-Call		06/02/2015	Barclays Capital	06/02/2015	Baird, Robert W. & Company	175,000	174,125	175,000	174,125				0			875	875		

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88104L-AA-1	Terraform Power 144A--NC		01/23/2015	Barclays Capital	01/23/2015	Oppenheimer and Co.	100,000	99,214	101,250	99,214				0			2,036	2,036		
88104L-AB-9	Terraform Power 144A-Call		07/14/2015	Citigroup Global Markets	07/14/2015	Oppenheimer and Co.	175,000	175,000	177,734	175,000				0			2,734	2,734		
888706-AD-0	Tivo Inc 144A 4.000% 03/15/16		01/06/2015	Barclays Capital	09/29/2015	Barclays Capital	40,000	46,146	41,000	42,287		(3,859)		(3,859)			(1,287)	(1,287)	1,676	507
903293-BD-9	USG Corporation 144A-Call		02/17/2015	Merrill Lynch	02/17/2015	Oppenheimer and Co.	40,000	40,000	40,700	40,000				0			700	700		
912909-AH-1	United States Steel Corp. Conv		01/20/2015	Merrill Lynch	09/29/2015	Various	890,000	1,014,610	947,958	995,761		(18,849)		(18,849)			(47,803)	(47,803)	22,859	7,286
912909-AJ-7	United States Steel Corp. Call		01/30/2015	Merrill Lynch	05/01/2015	Various	500,000	498,750	496,250	498,842		92		92			(2,592)	(2,592)	18,668	11,745
928377-AA-8	Vista Outdoor Inc 144A-Call		08/06/2015	Morgan Stanley	08/06/2015	Baird, Robert W. & Company	90,000	90,000	91,013	90,000				0			1,013	1,013		
929160-AS-8	Vulcan Materials Co Call		03/16/2015	Merrill Lynch	03/16/2015	Various	250,000	250,000	250,469	250,000				0			469	469		
94946T-AB-2	Wellcare Health Plans Wellcare Health Pl		05/27/2015	Goldman Sachs	05/27/2015	Baird, Robert W. & Company	75,000	78,375	78,750	78,375				0			375	375	192	192
966387-AK-8	Whiting Petroleum Corp 144A		07/23/2015	Various	10/07/2015	Various	2,100,000	2,093,206	2,000,452	2,092,106		(1,100)		(1,100)			(91,654)	(91,654)	11,053	4,234
983793-AB-6	XPO Logistics Inc 144A-Call		02/04/2015	Morgan Stanley	02/05/2015	Oppenheimer and Co.	175,000	182,000	183,313	182,000				0			1,313	1,313	6,431	6,431
98877D-AB-1	ZF NA Capital 144A 99.260% 04/29/22		04/24/2015	Citigroup Global Markets	04/24/2015	Various	240,000	238,224	241,400	238,224				0			3,176	3,176		
98877D-AC-9	ZF NA Capital 144A 4.750% 04/29/25		04/24/2015	Citigroup Global Markets	04/24/2015	Baird, Robert W. & Company	240,000	237,648	241,800	237,648				0			4,152	4,152		
989194-AJ-4	Zayo Group LLC 144A-Call		01/20/2015	Goldman Sachs	01/23/2015	Citigroup Global Markets	225,000	225,000	225,000	225,000				0				0	188	
097751-BK-6	Bombardier Inc. 144A-NC	A	02/27/2015	J P Morgan Securities	02/27/2015	Oppenheimer and Co.	65,000	65,000	65,406	65,000				0			406	406		
097751-BM-2	Bombardier Inc. 144A-Call	A	02/27/2015	J P Morgan Securities	02/27/2015	Various	625,000	625,000	628,719	625,000				0			3,719	3,719		
206519-AA-8	Concordia Healthcare 144A-Call	A	04/13/2015	RBC Capital Markets	04/13/2015	Baird, Robert W. & Company	40,000	40,000	41,100	40,000				0			1,100	1,100		
575385-AA-7	Masonite International 144A-Call	A	03/09/2015	Merrill Lynch	03/09/2015	Baird, Robert W. & Company	80,000	80,000	81,000	80,000				0			1,000	1,000		
68245X-AB-5	1011778 BC/New Red 144A-Call	A	05/14/2015	J P Morgan Securities	05/14/2015	Various	575,000	575,000	576,081	575,000				0			1,081	1,081		
81783Q-AB-1	Seven Generations Energy 144A-Call	A	04/22/2015	Credit Suisse First Boston	04/22/2015	Oppenheimer and Co.	100,000	100,000	101,000	100,000				0			1,000	1,000		
91831A-AB-7	VRX Escrow Corp 144A-Call	A	03/13/2015	DBAB	03/13/2015	Baird, Robert W. & Company	175,000	175,000	175,550	175,000				0			550	550		
91831A-AC-5	VRX Escrow Corp 144A-Call	A	03/13/2015	DBAB	03/13/2015	Sterne, Agee & Leach	100,000	100,000	100,250	100,000				0			250	250		
91911K-AE-2	Valeant Pharmaceuticlas 144A-Call	A	01/15/2015	Barclays Capital	01/15/2015	Various	325,000	325,000	330,050	325,000				0			5,050	5,050		
00165A-AG-3	AMC Entertainment Inc 144A-Call	R	06/02/2015	Citigroup Global Markets	06/02/2015	Oppenheimer and Co.	250,000	250,000	250,000	250,000				0				0		
02154C-AD-5	Altice Financing SA 144A-Call	F	01/30/2015	Goldman Sachs	01/30/2015	Baird, Robert W. & Company	200,000	200,000	205,000	200,000				0			5,000	5,000		
02154V-AB-7	Altice SA 144A-Call 7.625% 02/15/25	F	01/30/2015	J P Morgan Securities	01/30/2015	Oppenheimer and Co.	200,000	200,000	205,000	200,000				0			5,000	5,000		
03938L-AY-0	Arecelormittal NC 5.125% 06/01/20	F	05/27/2015	J P Morgan Securities	05/27/2015	Oppenheimer and Co.	150,000	150,000	150,750	150,000				0			750	750		
03938L-AZ-7	Arecelormittal NC 6.125% 06/01/25	F	05/27/2015	J P Morgan Securities	05/27/2015	Oppenheimer and Co.	150,000	150,000	150,938	150,000				0			938	938		
185669-AD-0	Cleopatra Finance 144A-Call	F	02/09/2015	Credit Suisse First Boston	02/09/2015	DBAB	200,000	200,000	200,000	200,000				0				0		
30251G-AS-6	FMG Resources 144A-Call	F	04/22/2015	J P Morgan Securities	04/22/2015	Oppenheimer and Co.	80,000	78,086	80,700	78,086				0			2,614	2,614		
92769V-AG-4	Virgin Media Finance PLC 144A-Call	F	01/13/2015	DBAB	01/13/2015	Jefferies	200,000	200,000	201,250	200,000				0			1,250	1,250		
98954U-AA-1	Ziggo Bond Finance 144A-Call	F	01/14/2015	Credit Suisse First Boston	01/14/2015	Baird, Robert W. & Company	200,000	200,000	200,500	200,000				0			500	500		
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							27,861,429	28,580,488	28,502,745	28,075,408	0	(505,080)	0	(505,080)	0	0	427,337	427,337	228,479	73,627
8399998 - Bonds - Subtotals - Bonds							33,285,907	34,634,161	34,562,910	34,119,636	0	(514,526)	0	(514,526)	0	0	443,274	443,274	324,466	75,890
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
42217K-60-1	Welltower Pfd Stock		06/24/2015	Merrill Lynch	09/30/2015	Tax Free Exchange	42,950.000	2,715,060	2,715,060	2,715,060				0				0	69,794	
854502-60-6	Stanley Black & Decker Inc Preferred Sto		08/24/2015	KCG Americas	12/24/2015	Taxable Exchange	3,550.000	473,142	527,447	473,142				0			54,305	54,305	4,216	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								3,188,203	3,242,508	3,188,203	0	0	0	0	0	0	54,305	54,305	74,009	0
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								3,188,203	3,242,508	3,188,203	0	0	0	0	0	0	54,305	54,305	74,009	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R-10-2	AT&T Inc Common Stock		06/29/2015	Various	09/10/2015	Various	5,100.400	180,912	166,861	180,912				0			(14,050)	(14,050)	2,397	
002896-20-7	Abercrombie & Fitch Co. Common Stock		08/18/2015	Various	09/24/2015	Abel Noser Corporation	4,900.000	95,243	106,359	95,243				0			11,116	11,116	1,540	
007800-10-5	Areojet Rocketdyne Hldgs Common Stock		04/28/2015	Taxable Exchange	11/24/2015	Various	16,000.000	332,800	321,897	332,800				0			(10,903)	(10,903)		
011659-10-9	Alaska Air Group Inc Common Stock		06/09/2015	Various	09/15/2015	Various	7,700.000	478,901	607,865	478,901				0			128,964	128,964	2,220	
02376R-10-2	American Airlines Group Inc Common Stock		04/24/2015	First Union Capital	06/29/2015	First Union Capital Mkts	900.000	47,871	36,304	47,871				0			(11,567)	(11,567)	90	
02913V-10-3	American Public Education Common Stock		03/31/2015	Various	12/09/2015	Bernstein Sanford	9,900.000	303,991	206,982	303,991				0			(97,009)	(97,009)		
037604-10-5	Apollo Group Inc Common Stock		10/29/2015	Various	12/16/2015	Various	23,100.000	382,796	252,787	382,796				0			(130,009)	(130,009)		

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03836W-10-3	Aqua America Inc Common Stock		06/29/2015	First Union Capital	09/10/2015	First Union Capital	100.000	2,481	2,487	2,481				0			6	6	18	
05605H-10-0	Babcock & Wilcox Co NE Common Stock		01/29/2015	Various	07/01/2015	Spin Off	0.000	91,222	91,222	91,222				0				0		
075887-10-9	Becton Dickinson & Co. Common Stock		03/17/2015	Taxable Exchange	06/29/2015	Various	97.130	13,773	13,861	13,773				0			88	88	58	
084670-70-2	Berkshire Hathaway Inc Common Stock		11/04/2015	Various	12/08/2015	Various	2,200.000	300,690	289,153	300,690				0			(11,537)	(11,537)		
101119-10-5	Boston Private Financial Hldg Common Sto		07/07/2015	Various	11/06/2015	Suntrust Capital	3,100.000	40,078	38,025	40,078				0			(2,053)	(2,053)	558	
116794-10-8	Bruker Corporation Common Stock		03/25/2015	Various	12/08/2015	Various	5,000.000	93,547	110,414	93,547				0			16,867	16,867		
125269-10-0	CF Industries Holdings Inc Common Stock		06/18/2015	Stock Split	11/04/2015	Various	880.000							0				0	72	
126117-10-0	CNA Financial Corp Common Stock		06/29/2015	State Street Bk & Trust	09/10/2015	National Financial Services	2,700.000	102,681	96,796	102,681				0			(5,885)	(5,885)	675	
12650T-10-4	CSRA Inc Common Stock		11/30/2015	Spin Off	12/09/2015	Various	11,800.000	305,633	331,523	305,633				0			25,890	25,890		
12686C-10-9	Cablevision Systems Common Stock		04/16/2015	Various	06/10/2015	Various	17,200.000	317,390	411,184	317,390				0			93,794	93,794	2,580	
163851-10-8	Chemours Co Common Stock		07/01/2015	Spin Off	09/10/2015	First Union Capital	120.000	798	1,098	798				0			300	300	66	
171340-10-2	Church & Dwight Co Inc Common Stock		09/10/2015	Credit Suisse First Boston	11/04/2015	First Union Capital	1,500.000	128,007	125,522	128,007				0			(2,485)	(2,485)		
184496-10-7	Clean Harbors Inc Common Stock		01/26/2015	Needham & Company	05/19/2015	RBC Capital Markets	1,000.000	48,688	57,187	48,688				0			8,498	8,498		
194162-10-3	Colgate Palmolive Co Common Stock		07/30/2015	Various	09/10/2015	Various	3,500.000	237,726	217,222	237,726				0			(20,504)	(20,504)	38	
198280-10-9	Columbia Pipeline Group Common Stock		07/02/2015	Spin Off	11/04/2015	Various	3,300.000	36,354	72,490	36,354				0			36,136	36,136	688	
205363-10-4	Computer Sciences Corp Common Stock		08/31/2015	Various	11/30/2015	Spin Off	0.000	95,734	95,734	95,734				0				0		
209115-10-4	Condolidated Edison Inc Common Stock		09/10/2015	State Street Bk & Trust	12/08/2015	Knight Securities Inc	300.000	18,471	18,752	18,471				0			281	281	195	
21676P-10-3	Cooper Standard Holding Common Stock		05/15/2015	Various	12/14/2015	Various	5,200.000	316,739	385,493	316,739				0			68,754	68,754		
23317H-10-2	DDR Corp Common Stock		11/19/2015	Taxable Exchange	11/30/2015	Various	30,389.000	510,839	521,105	510,839				0			10,266	10,266		
23317H-10-2	DDR Corp Common Stock		11/19/2015	Taxable Exchange	11/19/2015	Cash Adjustment	0.660	11	11	11				0				0		
25389M-87-7	Digitalglobe Inc Common Stock		10/30/2015	Various	12/07/2015	Credit Suisse First Boston	32,100.000	668,548	511,023	668,548				0			(157,525)	(157,525)		
256746-10-8	Dollar Tree Common Stock		07/06/2015	Taxable Exchange	09/10/2015	Various	422.280	33,397	27,886	33,397				0			(5,511)	(5,511)		
30034T-10-3	Everi Holdings Inc Common Stock		08/25/2015	Craig-Hallum	09/16/2015	Craig-Hallum	4,700.000	21,336	24,566	21,336				0			3,230	3,230		
30034T-10-3	Everi Holdings Inc Common Stock		08/26/2015	Tax Free Exchange	12/04/2015	Various	137,000.000	896,095	490,540	896,095				0			(405,556)	(405,556)		
30219E-10-3	Express Inc Common Stock		01/20/2015	Various	11/03/2015	Merrill Lynch	5,300.000	66,945	103,966	66,945				0			37,021	37,021		
30231G-10-2	Exxon Mobil Corporation Common Stock		11/04/2015	Various	12/08/2015	Various	3,000.000	253,832	221,999	253,832				0			(31,833)	(31,833)	2,190	
31620R-40-2	FNFV Group Common Stock		02/03/2015	Credit Suisse First Boston	10/02/2015	Spin Off	0.000	2,733	2,733	2,733				0				0		
35086T-10-9	Four Corners Property Trust Common Stock		11/10/2015	Spin Off	12/29/2015	Sale of Fractional Share	0.330	2	8	2				0			6	6		
35671D-85-7	Freeport-McMoran Cooper - B Common Stock		04/24/2015	UBS Securities	06/29/2015	National Financial Services	5,700.000	118,775	111,717	118,775				0			(7,058)	(7,058)		
368682-10-0	Gencorp Inc Common Stock		04/10/2015	Keybanc Capital Markets	04/28/2015	Taxable Exchange	2,400.000	49,902	49,920	49,902				0			18	18		
369604-10-3	General Electric Common Stock		04/24/2015	UBS Securities	06/29/2015	Fidelity Capital Markets	5,600.000	149,996	149,118	149,996				0			(878)	(878)	1,288	
378967-10-3	Global Cash Access Holdings Common Stock		08/21/2015	Various	08/26/2015	Tax Free Exchange	51,200.000	299,126	299,126	299,126				0				0		
39304D-10-2	Green Dot Corporation Common Stock		02/03/2015	Various	09/16/2015	Various	8,700.000	128,766	166,366	128,766				0			37,601	37,601		
413875-10-5	Harris Corp. Common Stock		05/29/2015	Taxable Exchange	11/04/2015	First Union Capital	164.000	12,992	12,661	12,992				0			(331)	(331)	82	
419870-10-0	Hawaiian Electric Common Stock		11/04/2015	Various	12/08/2015	Various	3,400.000	100,746	93,965	100,746				0			(6,781)	(6,781)	1,054	
42330P-10-7	Helix Energy Solutions Group Common Stoc		11/17/2015	Various	12/15/2015	Various	75,000.000	736,786	378,961	736,786				0			(357,825)	(357,825)		
437306-10-3	Home Properties Inc Common Stock		09/10/2015	First Union Capital	10/08/2015	Direct	100.000	7,456	7,523	7,456				0			67	67	5	
44107P-10-4	Host Hotels & Resorts Common Stock REIT		10/29/2015	Conversion	12/04/2015	KCG Americas	28,106.000	350,354	460,049	350,354				0			109,695	109,695		
44107P-10-4	Host Hotels & Resorts Common Stock REIT		10/29/2015	Conversion	10/29/2015	Cash Adjustment	0.860	11	15	11				0			4	4		
451107-10-6	Idacorp Inc Common Stock		06/02/2015	Various	12/15/2015	Various	4,200.000	254,881	282,800	254,881				0			27,919	27,919	5,714	
458140-10-0	Intel Corp. Common Stock		04/24/2015	UBS Securities	09/10/2015	Various	2,800.000	90,107	81,981	90,107				0			(8,126)	(8,126)	1,344	
459200-10-1	IBM Corporation Common Stock		06/29/2015	State Street Bk & Trust	09/10/2015	Various	1,800.000	293,346	263,191	293,346				0			(30,156)	(30,156)	2,340	
462846-10-6	Iron Mountain Inc Common Stock		09/30/2014	Stock Dividend	01/22/2015	Conversion	78.390							0				0		
462846-10-6	Iron Mountain Inc Common Stock		09/30/2014	Stock Dividend	09/30/2014	Cash Adjustment	0.030							0				0		
46284V-10-1	Iron Mountain Inc Reit Common Stock		01/22/2015	Conversion	06/29/2015	First Union Capital Mkts	200.000	3,990	6,270	3,990				0			2,280	2,280	190	
46609J-10-6	J Alexanders Hldgs Inc Common Stock		10/02/2015	Spin Off	10/30/2015	Various	4,012.000	32,189	38,422	32,189				0			6,233	6,233		

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46609J-10-6	J Alexanders Hldgs Inc Common Stock		10/02/2015	Spin Off	10/02/2015	Cash Adjustment	0.630	5	6	5				0			1	1		
48114A-10-9	Journal Media Group Inc Common Stock		04/09/2015	Various	10/08/2015	Instinet	11,000.000	93,913	130,041	93,913				0			36,128	36,128	1,100	
48114A-10-9	Journal Media Group Inc Common Stock		04/02/2015	Spin Off	10/08/2015	Instinet	8,925.000	60,508	105,242	60,508				0			44,734	44,734	893	
516012-10-1	Lannett Co Inc Common Stock		11/05/2015	Various	12/07/2015	Liquidnet Inc	16,300.000	801,685	583,099	801,685				0			(218,586)	(218,586)		
53224V-10-0	Lifelock Inc Common Stock		03/30/2015	Various	12/01/2015	Various	11,700.000	167,551	165,097	167,551				0			(2,453)	(2,453)		
532457-10-8	Lilly (Eli) & Co Common Stock		06/29/2015	State Street Bk & Trust	11/04/2015	First Union Capital	1,500.000	125,670	121,770	125,670				0			(3,900)	(3,900)	750	
55272X-10-2	MFA Financial Inc Common Stock REIT		06/29/2015	State Street Bk & Trust	09/10/2015	Merrill Lynch	17,800.000	132,076	123,923	132,076				0			(8,153)	(8,153)		
553573-10-6	MSG Networks Inc Common Stock		10/01/2015	Tax Free Exchange	10/01/2015	Spin Off	0.000	494,351	494,351	494,351				0				0		
556269-10-8	Steve Madden LTD Common Stock		02/17/2015	Various	08/07/2015	Various	8,500.000	296,349	340,079	296,349				0			43,731	43,731		
55825T-10-3	Madison Square Garden Co Common Stock		10/01/2015	Spin Off	10/01/2015	Cash Adjustment	0.330	62	59	62				0			(3)	(3)		
55826P-10-0	Madison Square Garden Co Common Stock		08/05/2015	Various	10/01/2015	Tax Free Exchange	7,900.000	653,254	653,254	653,254				0				0		
56585A-10-2	Marathon Petroleum Corp Common Stock		06/11/2015	Stock Split	06/29/2015	Fidelity Capital Markets	3,450.000							0				0		
58933Y-10-5	Merck & Co., Inc. Common Stock		07/30/2015	Various	12/08/2015	Various	5,000.000	286,735	265,015	286,735				0			(21,720)	(21,720)	765	
591520-20-0	Methode Electronics Inc Common Stock		06/25/2015	Craig-Hallum	11/02/2015	Liquidnet Inc	5,300.000	159,905	185,894	159,905				0			25,988	25,988	954	
63861C-10-9	Nationstar Mtg Hldgs Common Stock		11/05/2015	Various	12/07/2015	Various	53,200.000	1,047,567	657,519	1,047,567				0			(390,048)	(390,048)		
64031N-10-8	Nelnet Inc Common Stock		09/25/2015	Various	12/08/2015	Various	24,100.000	1,002,933	741,063	1,002,933				0			(261,870)	(261,870)	5,152	
648691-10-3	New Senior Investment Group Common Stock		12/04/2015	Various	12/17/2015	Various	40,100.000	531,023	442,877	531,023				0			(88,146)	(88,146)	1,959	
65105M-60-3	Newcastle Investment Corp Common Stock R		06/26/2015	Various	09/25/2015	Credit Suisse First Boston	36,100.000	163,082	177,219	163,082				0			14,137	14,137	6,828	
651718-50-4	Newpark Resources Inc Common Stock		11/11/2015	Various	12/15/2015	Various	40,500.000	307,586	222,409	307,586				0			(85,177)	(85,177)		
675746-30-9	Ocwen Financial Corp Common Stock		02/27/2015	Various	11/20/2015	Various	27,800.000	219,643	284,484	219,643				0			64,842	64,842		
69318G-10-6	PBF Energy Inc Common Stock		06/02/2015	Various	12/04/2015	Various	8,000.000	212,716	316,992	212,716				0			104,276	104,276	5,250	
713291-10-2	Pepco Holdings Inc Common Stock		07/30/2015	Various	09/10/2015	Various	7,200.000	192,484	166,225	192,484				0			(26,259)	(26,259)	1,944	
713448-10-8	Pepsico Inc. Common Stock		06/29/2015	State Street Bk & Trust	09/10/2015	State Street Bk & Trust	900.000	84,321	81,954	84,321				0			(2,367)	(2,367)	632	
717081-10-3	Pfizer Inc. Common Stock		07/30/2015	Various	09/10/2015	Various	2,100.000	73,610	68,501	73,610				0			(5,109)	(5,109)	588	
736508-84-7	Portland General Electric Co Common Stoc		02/25/2015	Various	07/31/2015	Bernstein Sanford	6,500.000	243,048	235,772	243,048				0			(7,276)	(7,276)	3,770	
742718-10-9	Proctor & Gamble Common Stock		06/29/2015	State Street Bk & Trust	09/10/2015	Various	6,900.000	540,408	471,832	540,408				0			(68,576)	(68,576)	4,574	
74340W-10-3	Prologis Inc Common Stock		03/11/2015	Conversion	03/20/2015	Citigroup Global Markets	46,483.000	1,799,964	2,045,526	1,799,964				0			245,561	245,561	16,734	
74340W-10-3	Prologis Inc Common Stock		03/11/2015	Conversion	03/11/2015	Cash Adjustment	0.920	36	38	36				0			3	3		
74972G-10-3	RPX Corp Common Stock		07/29/2015	Various	12/22/2015	RBC Capital Markets	5,500.000	78,723	57,988	78,723				0			(20,735)	(20,735)		
754907-10-3	Rayonier Inc Common Stock REIT		08/15/2015	Taxable Exchange	09/16/2015	KCG Americas	3,581.000	86,839	81,359	86,839				0			(5,480)	(5,480)	895	
754907-10-3	Rayonier Inc Common Stock REIT		08/15/2015	Taxable Exchange	08/15/2015	Cash Adjustment	0.780	19	18	19				0			(1)	(1)		
75971M-10-8	Remy International Inc Common Stock		01/02/2015	Spin Off	04/01/2015	Various	3,885.460	90,845	87,276	90,845				0			(3,569)	(3,569)	389	
76009N-10-0	Rent-A-Center Inc Common Stock		12/01/2015	Various	12/08/2015	Liquidnet Inc	21,700.000	552,542	350,216	552,542				0			(202,326)	(202,326)	10,680	
761713-10-6	Reynolds American Inc. Common Stock		11/04/2015	JP Morgan	12/08/2015	Bernstein Sanford	100.000	4,571	4,608	4,571				0			37	37		
761713-10-6	Reynolds American Inc. Common Stock		06/11/2015	Taxable Exchange	06/11/2015	Cash Adjustment	0.970	70	74	70				0			4	4		
811054-40-2	Scripps (EW) Co Class A Common Stock		01/29/2015	Abel Noser Corporation	04/02/2015	Spin Off	0.000	2,524	2,524	2,524				0				0		
81282V-10-0	Seaworld Entertainment Inc Common Stock		08/03/2015	Barclays Capital	08/18/2015	UBS Securities	1,300.000	22,997	24,258	22,997				0			1,261	1,261		
826552-10-1	Sigma-Aldrich Common Stock		11/04/2015	Various	11/18/2015	Direct	2,500.000	349,249	350,000	349,249				0			751	751		
842587-10-7	Southern Co Common Stock		07/30/2015	National Financial Services	09/10/2015	Various	2,400.000	106,401	101,660	106,401				0			(4,741)	(4,741)	1,302	
854502-10-1	Stanley Black & Decker Inc Common Stock		12/24/2015	Taxable Exchange	12/24/2015	Cash Adjustment	0.870	93	91	93				0			(3)	(3)		
85571B-10-5	Starwood Property Trust Common Stock		09/10/2015	Various	11/04/2015	UBS Securities	10,300.000	221,173	209,266	221,173				0			(11,906)	(11,906)	4,944	
87165B-10-3	Synchrony Financial Common Stock		11/23/2015	Conversion	11/23/2015	Cash Adjustment	0.810	8	25	8				0			17	17		
871829-10-7	Sysco Corp. Common Stock		09/10/2015	State Street Bk & Trust	11/04/2015	First Union Capital	1,700.000	66,929	69,206	66,929				0			2,277	2,277	510	
87240R-10-7	TFS Financial Corp Common Stock		06/29/2015	Various	09/10/2015	Various	12,700.000	213,685	214,537	213,685				0			852	852	1,270	
87422J-10-5	Talen Energy Corp Common Stock		06/02/2015	Spin Off	06/29/2015	First Union Capital	174.000	1,624	3,105	1,624				0			1,481	1,481		
87422J-10-5	Talen Energy Corp Common Stock		06/02/2015	Spin Off	06/02/2015	Cash Adjustment	0.860	8	17	8				0			9	9		
87901J-10-5	TEGNA Inc Common Stock		06/08/2015	Tax Free Exchange	06/29/2015	Spin Off	0.000	2,535	2,535	2,535				0				0		
901109-10-8	Tutor Perini Corp Common Stock		01/28/2015	Various	12/15/2015	Various	5,300.000	116,277	89,487	116,277				0			(26,790)	(26,790)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90187B-10-1	Two Harbors Investment Corp Common Stock		09/10/2015	Merrill Lynch	11/04/2015	UBS Securities	4,700.000	43,698	40,502	43,698				0			(3,197)	(3,197)	1,222	
911312-10-6	United Parcel Service Common Stock		07/30/2015	National Financial Services	12/08/2015	Credit Suisse First Boston	1,100.000	111,375	111,157	111,375				0			(218)	(218)	1,606	
91704F-10-4	Urban Edge Properties Common Stock		01/15/2015	Spin Off	02/06/2015	Sale of Fractional Share	0.500	6	12	6				0			6	6		
91843L-10-3	VWR Corp Common Stock		01/27/2015	Various	05/12/2015	ITG Inc	2,100.000	51,116	59,452	51,116				0			8,335	8,335		
92210H-10-5	Vantiv Inc Common Stock		01/27/2015	Various	09/09/2015	Various	12,500.000	435,623	558,947	435,623				0			123,324	123,324		
92335C-10-6	Vera Bradley Inc Common Stock		08/18/2015	Various	12/09/2015	Various	46,200.000	744,619	602,536	744,619				0			(142,084)	(142,084)		
92532F-10-0	Vertex Pharmaceuticals Inc Common Stock		04/24/2015	First Union Capital	06/29/2015	First Union Capital Mkts	200.000	26,871	24,733	26,871				0			(2,137)	(2,137)		
92939N-10-2	WP Glimcher Inc Common Stock		01/23/2015	Conversion	12/08/2015	Various	500.000	4,705	5,592	4,705				0			886	886	330	
931142-10-3	Wal-Mart Stores Inc Common Stock		06/29/2015	State Street Bk & Trust	11/04/2015	Various	9,500.000	678,490	575,213	678,490				0			(103,277)	(103,277)	4,655	
931427-10-8	Walgreens Boots Alliance Inc Common Stoc		01/02/2015	Conversion	06/29/2015	Fidelity Capital Markets	1,800.000	55,880	153,398	55,880				0			97,518	97,518	1,215	
G6648D-10-9	Home Loan Servicing Solution Common Stoc		02/02/2015	Various	02/23/2015	FRB Capital Markets & Co	23,100.000	313,848	423,279	313,848				0			109,431	109,431	3,654	
N59465-10-9	Mylan Laboratories Common Stock		04/24/2015	First Union Capital	06/29/2015	First Union Capital Mkts	900.000	68,430	61,600	68,430				0			(6,830)	(6,830)		
G0083B-10-8	Actavis PLC Common Stock	F	03/17/2015	Taxable Exchange	04/24/2015	Sale of Fractional Share	0.220	68	65	68				0			(3)	(3)		
G0083B-10-8	Actavis PLC Common Stock	F	03/17/2015	Taxable Exchange	06/16/2015	Taxable Exchange	1,252.000	385,974	286,833	385,974				0			(99,141)	(99,141)		
G0177J-10-8	Allergan PLC Common Stock	F	06/16/2015	Taxable Exchange	06/29/2015	Fidelity Capital Markets	2,417.000	553,734	730,431	553,734				0			176,697	176,697		
G5960L-10-3	Medtronic PLC Common Stock	F	01/28/2015	Conversion	03/11/2015	Investment Technology Group	2,600.000	48,165	199,497	48,165				0			151,332	151,332		
N53745-10-0	Lyondellbasell Industries Common Stock	F	04/24/2015	First Union Capital	06/29/2015	First Union Capital Mkts	300.000	30,076	30,692	30,076				0			616	616	234	
P31076-10-5	Copa Holdings SA Common Stock	F	09/08/2015	Various	09/24/2015	Buckingham Research Group	18,100.000	1,098,715	766,418	1,098,715				0			(332,297)	(332,297)	9,408	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								25,314,677	23,721,986	25,314,677	0	0	0	0	0	0	(1,592,691)	(1,592,691)	119,608	0
9799998 - Common Stocks - Subtotals - Common Stocks								25,314,677	23,721,986	25,314,677	0	0	0	0	0	0	(1,592,691)	(1,592,691)	119,608	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								28,502,880	26,964,494	28,502,880	0	0	0	0	0	0	(1,538,386)	(1,538,386)	193,618	0
9999999 Totals								63,137,041	61,527,404	62,622,516	0	(514,526)	0	(514,526)	0	0	(1,095,112)	(1,095,112)	518,084	75,890

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (*See Purposes and Procedures Manual of the NAIC Investment Analysis Office*)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book / Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	 10 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer									
38704#-10-5	Grange Ind Ins Co		10322	2ciB1	No		50,375,405	1,000.000	100.0
38704@-10-7	Grange Ins Co of MI		11136	2ciB1	No		39,909,588	1,000.000	100.0
38708#-10-1	Grange Prop & Cas Ins Co		11982	2ciB1	No		37,699,053	1,000.000	100.0
89840#-10-3	Trustgard Ins Co		40118	2ciB1	No		64,031,155	1,000.000	100.0
1199999 - Common Stocks - U.S. Property & Casualty Insurer						0	192,015,202	XXX	XXX
Common Stocks - U.S. Life Insurer									
38702@-10-9	Grange Life Ins Co		71218	2ciB1	No		33,631,924	80,000.000	79.2
1299999 - Common Stocks - U.S. Life Insurer						0	33,631,924	XXX	XXX
Common Stocks - Other Affiliates									
38703*-10-0	GrangeAmerica Corporation		00000	2ciA1			2,000	10.000	
1799999 - Common Stocks - Other Affiliates						0	2,000	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						0	225,649,126	XXX	XXX
1999999 Totals - Preferred and Common Stocks						0	225,649,126	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
09248U-61-9	Blackrock Tempfund	0	1FE	2,985,671	2,985,670	01/04/2016
26200V-10-4	Dreyfus Inst Cash Advantage	0	1FE	3,395,507	3,395,507	01/04/2016
31607A-10-9	Fidelity Money Market Port Discrest	0	1FE	11,610,746	11,610,746	01/04/2016
31607A-20-8	Fidelity Prime Money Market Portfolio	0	1FE	3,395,507	3,395,507	01/04/2016
000000-00-0	Citigroup Global Markets	RR	1FE	6,791,013	6,791,013	02/04/2016
140212-07-7	Natixis Financial Products LLC	0	1FE	2,716,405	2,716,405	02/01/2016
9612C4-RP-8	Westpac Bkg Corp	0	1FE	679,039	679,093	03/03/2016
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				31,573,888	31,573,941	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				31,573,888	31,573,941	XXX
6199999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				31,573,888	31,573,941	XXX
6599999 - Bonds - Total Bonds - Subtotals - Total Bonds				31,573,888	31,573,941	XXX
9999999 Totals				31,573,888	31,573,941	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 31,573,888 Book/Adjusted Carrying Value $ 31,573,941
2. Average balance for the year Fair Value $ 29,425,382 Book/Adjusted Carrying Value $ 29,425,303
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 31,573,941 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:
1. Total activity for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year .... Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
PNC BANK - OPERATING	PITTSBURGH, PENNSYLVANIA		0.000	0	0	18,353,826	XXX
HUNTINGTON NATIONAL BANK - PAYROLL	COLUMBUS, OHIO		0.000	0	0	9,964	XXX
JP MORGAN CHASE BANK, N.A.	BROOKLYN, NEW YORK		0.000	0	0	16,983,637	XXX
FHLB OF CINCINNATI	CINCINNATI, OHIO		0.000	0	0	125	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	35,347,552	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	35,347,552	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	0	0	35,347,552	XXX

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

1. January	53,844,809	4. April	69,505,505	7. July	33,224,612	10. October	39,130,469
2. February	52,565,075	5. May	65,586,073	8. August	50,539,075	11. November	44,000,725
3. March	64,240,141	6. June	50,992,665	9. September	49,441,929	12. December	35,347,552

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
8699999 Total Cash Equivalents					0	0	0

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, etc.		Type of Deposits	Purpose of Deposits	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA	B	General - Georgia Policyholder			204,807	211,462
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	Ohio - All Policyholders	2,372,160	2,425,481		
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	B	Virginia - Policyholder Pro			204,807	211,462
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	2,372,160	2,425,481	409,614	422,924
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0

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