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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Motorists Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

President & CEO	David Lynn Kaufman	Treasurer & CFO	Susan Elizabeth Haack
Secretary	Anne Bridges King		

OTHER

Jon Andrew Bright, Sr. VP, Sales & Underwriting	Grady Brendan Campbell, Chief Marketing Officer	Charles Robert Gaskill, General Counsel
John Christopher Kessler, Chief Information Officer	Charles Donovan Stapleton, Chief Operating Officer	

DIRECTORS OR TRUSTEES

John Jacob Bishop	Yvette McGee Brown	Larry Lee Forrester
Archie Mason Griffin	Susan Elizabeth Haack	Sandra Werth Harbrecht
David Lynn Kaufman	Robert Lee McCracken	Thomas Charles Ogg
Robert Charles Smith	Dennis Brendan Sullivan #	Michael Lee Wiseman

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.

David L. Kaufman	Anne B. King	Susan E. Haack
Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 17th day of February, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	99,756,279	9.642	99,756,279		99,756,279	9.642
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				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	36,374,818	3.516	36,374,818		36,374,818	3.516
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	47,726,405	4.613	47,726,405		47,726,405	4.613
1.43 Revenue and assessment obligations	175,277,656	16.942	175,277,656		175,277,656	16.942
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	20,056,765	1.939	20,056,765		20,056,765	1.939
1.512 Issued or guaranteed by FNMA and FHLMC	65,037,596	6.286	65,037,596		65,037,596	6.286
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	13,899,344	1.343	13,899,344		13,899,344	1.343
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				0.000
1.523 All other	47,088,577	4.551	47,088,577		47,088,577	4.551
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	124,356,285	12.020	124,356,285		124,356,285	12.020
2.2 Unaffiliated non-U.S. securities (including Canada)	41,169,002	3.979	41,169,002		41,169,002	3.979
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	50,485,672	4.880	50,485,672		50,485,672	4.880
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	46,012,595	4.447	46,012,595		46,012,595	4.447
3.32 Unaffiliated	72,889,327	7.045	72,889,327		72,889,327	7.045
3.4 Other equity securities:						
3.41 Affiliated	53,918,015	5.212	53,918,015		53,918,015	5.212
3.42 Unaffiliated	3,546,410	0.343	3,546,410		3,546,410	0.343
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	26,714,225	2.582	26,714,225		26,714,225	2.582
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	649,647	0.063	649,647		649,647	0.063
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	453,106	0.044	453,106		453,106	0.044
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	393,887	0.038	393,887		393,887	0.038
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(423,054)	(0.041)	(423,054)		(423,054)	(0.041)
11. Other invested assets	109,206,403	10.556	109,206,403		109,206,403	10.556
12. Total invested assets	1,034,588,961	100.000	1,034,588,961		1,034,588,961	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		28,681,557
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	453,106	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,144,965	1,598,071
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		1,616,788
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	845,859	
	8.2 Totals, Part 3, Column 9		845,859
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,816,981
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		27,816,981

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		111,417,598
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	18,177,316	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	18,632,887	36,810,203
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	11,637,422	
	5.2 Totals, Part 3, Column 9		11,637,422
6.	Total gain (loss) on disposals, Part 3, Column 19		(739,276)
7.	Deduct amounts received on disposals, Part 3, Column 16		13,631,994
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(270,994)	
	9.2 Totals, Part 3, Column 14		(270,994)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	18,066,660	
	10.2 Totals, Part 3, Column 11		18,066,660
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		127,156,300
12.	Deduct total nonadmitted amounts		17,949,895
13.	Statement value at end of current period (Line 11 minus Line 12)		109,206,404

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		891,602,915
2.	Cost of bonds and stocks acquired, Part 3, Column 7		242,287,699
3.	Accrual of discount		1,251,330
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	253,147	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(2,230,572)	
	4.4. Part 4, Column 11	(13,146,323)	(15,123,748)
5.	Total gain (loss) on disposals, Part 4, Column 19		10,323,243
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		222,982,354
7.	Deduct amortization of premium		4,512,899
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	357,015	
	9.4. Part 4, Column 13		357,015
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		902,489,170
11.	Deduct total nonadmitted amounts		4,894,424
12.	Statement value at end of current period (Line 10 minus Line 11)		897,594,746

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	121,782,629	119,910,002	121,167,292	116,969,516
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	121,782,629	119,910,002	121,167,292	116,969,516
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	36,374,818	38,706,722	37,435,915	34,330,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	47,726,405	49,531,046	49,784,265	44,940,000
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	253,282,055	260,874,639	259,460,519	235,547,360
	8. United States	170,407,818	172,302,566	172,181,965	167,368,501
Industrial and Miscellaneous and	9. Canada	5,746,557	5,629,703	5,738,605	5,750,000
Hybrid Securities (unaffiliated)	10. Other Countries	35,422,445	36,374,419	35,398,858	35,550,000
	11. Totals	211,576,820	214,306,688	213,319,427	208,668,501
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	670,742,727	683,329,097	681,167,418	640,455,377
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	124,130,712	124,130,712	94,692,045	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	2,790,697	2,790,697	2,393,261	
	23. Totals	126,921,409	126,921,409	97,085,306	
Parent, Subsidiaries and Affiliates	24. Totals	104,825,034	104,825,034	73,168,536	
	25. Total Common Stocks	231,746,443	231,746,443	170,253,842	
	26. Total Stocks	231,746,443	231,746,443	170,253,842	
	27. Total Bonds and Stocks	902,489,170	915,075,540	851,421,260	

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	6,250,720	50,739,118	43,159,178	14,922,257	9,012,068	124,083,340	18.2	125,591,767	18.6	124,083,340	0
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	6,250,720	50,739,118	43,159,178	14,922,257	9,012,068	124,083,340	18.2	125,591,767	18.6	124,083,340	0
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		21,211,949	12,956,848		2,206,021	36,374,818	5.3	53,250,910	7.9	36,374,818	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		21,211,949	12,956,848		2,206,021	36,374,818	5.3	53,250,910	7.9	36,374,818	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	5,048,581	23,861,148	18,591,707	224,969		47,726,405	7.0	44,893,449	6.6	47,726,405	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	5,048,581	23,861,148	18,591,707	224,969		47,726,405	7.0	44,893,449	6.6	47,726,405	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	16,294,053	111,133,541	122,417,606	615,498	2,821,357	253,282,055	37.1	213,680,415	31.6	253,282,055	0
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	16,294,053	111,133,541	122,417,606	615,498	2,821,357	253,282,055	37.1	213,680,415	31.6	253,282,055	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)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	36,916,751	45,411,298	52,066,187	7,669,258	23,553,105	165,616,599	24.3	193,459,681	28.6	146,104,936	19,511,663
6.2 NAIC 2	1,001,997	18,867,536	26,992,985	8,743,909		55,606,427	8.1	43,328,990	6.4	50,769,286	4,837,141
6.3 NAIC 3								1,025,456	0.2		
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6								49,411	0.0		
6.7 Totals	37,918,748	64,278,834	79,059,172	16,413,167	23,553,105	221,223,026	32.4	237,863,538	35.2	196,874,222	24,348,804
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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) 64,510,105	252,357,055	249,191,525	23,431,982	37,592,551	627,083,217	91.9	XXX	XXX	607,571,555	19,511,663
9.2 NAIC 2	(d) 1,001,997	18,867,536	26,992,985	8,743,909		55,606,427	8.1	XXX	XXX	50,769,286	4,837,141
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	65,512,102	271,224,591	276,184,510	32,175,891	37,592,551	(b) 682,689,645	100.0	XXX	XXX	658,340,841	24,348,804
9.8 Line 9.7 as a % of Col. 6	9.6	39.7	40.5	4.7	5.5	100.0	XXX	XXX	XXX	96.4	3.6
10. Total Bonds Prior Year											
10.1 NAIC 1	65,615,135	182,250,485	257,901,284	70,848,573	54,260,745	XXX	XXX	630,876,222	93.4	626,176,330	4,699,892
10.2 NAIC 2	559,917	9,113,574	27,567,799	6,087,700		XXX	XXX	43,328,990	6.4	36,483,536	6,845,454
10.3 NAIC 3	222,384	803,072				XXX	XXX	1,025,456	0.2	1,025,456	
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6	3,465	16,351	27,430	2,165		XXX	XXX	(c) 49,411	0.0	49,411	
10.7 Totals	66,400,901	192,183,482	285,496,513	76,938,438	54,260,745	XXX	XXX	(b) 675,280,079	100.0	663,734,733	11,545,346
10.8 Line 10.7 as a % of Col. 8	9.8	28.5	42.3	11.4	8.0	XXX	XXX	100.0	XXX	98.3	1.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	61,562,447	242,113,199	243,238,392	23,064,966	37,592,551	607,571,555	89.0	626,176,330	92.7	607,571,555	XXX
11.2 NAIC 2	1,001,997	14,890,918	26,992,985	7,883,386		50,769,286	7.4	36,483,536	5.4	50,769,286	XXX
11.3 NAIC 3								1,025,456	0.2		XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6								49,411	0.0		XXX
11.7 Totals	62,564,444	257,004,117	270,231,376	30,948,352	37,592,551	658,340,841	96.4	663,734,733	98.3	658,340,841	XXX
11.8 Line 11.7 as a % of Col. 6	9.5	39.0	41.0	4.7	5.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	9.2	37.6	39.6	4.5	5.5	96.4	XXX	XXX	XXX	96.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	2,947,658	10,243,856	5,953,133	367,016	0	19,511,663	2.9	4,699,892	0.7	XXX	19,511,663
12.2 NAIC 2		3,976,618		860,523		4,837,141	0.7	6,845,454	1.0	XXX	4,837,141
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	2,947,658	14,220,474	5,953,133	1,227,539	0	24,348,804	3.6	11,545,346	1.7	XXX	24,348,804
12.8 Line 12.7 as a % of Col. 6	12.1	58.4	24.4	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	2.1	0.9	0.2	0.0	3.6	XXX	XXX	XXX	XXX	3.6

(a) Includes $ 24,348,804 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $; 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	2,300,711	37,686,502	39,003,288	14,054,421	9,012,068	102,056,990	14.9	98,174,226	14.5	102,056,990	0
1.2 Residential Mortgage-Backed Securities	3,724,253	12,205,644	3,507,558	619,309		20,056,765	2.9	27,417,541	4.1	20,056,765	
1.3 Commercial Mortgage-Backed Securities	225,756	846,971	648,331	248,527		1,969,585	0.3			1,969,585	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	6,250,720	50,739,118	43,159,178	14,922,257	9,012,068	124,083,340	18.2	125,591,767	18.6	124,083,340	0
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		21,211,949	12,956,848		2,206,021	36,374,818	5.3	53,250,910	7.9	36,374,818	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		21,211,949	12,956,848		2,206,021	36,374,818	5.3	53,250,910	7.9	36,374,818	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	5,048,581	23,861,148	18,591,707	224,969		47,726,405	7.0	44,893,449	6.6	47,726,405	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	5,048,581	23,861,148	18,591,707	224,969		47,726,405	7.0	44,893,449	6.6	47,726,405	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,599,393	59,784,792	110,456,616	615,498	2,821,357	175,277,656	25.7	130,534,447	19.3	175,277,656	0
5.2 Residential Mortgage-Backed Securities	14,616,254	51,080,861	11,960,990			77,658,105	11.4	83,145,969	12.3	77,658,105	0
5.3 Commercial Mortgage-Backed Securities	78,406	267,888				346,295	0.1			346,295	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	16,294,053	111,133,541	122,417,606	615,498	2,821,357	253,282,055	37.1	213,680,416	31.6	253,282,055	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	12,648,064	41,534,557	70,776,939	16,046,152	23,553,105	164,558,816	24.1	164,383,750	24.3	151,882,678	12,676,138
6.2 Residential Mortgage-Backed Securities	551,890	1,105,651	303,178			1,960,719	0.3	2,832,207	0.4	1,960,719	0
6.3 Commercial Mortgage-Backed Securities	21,608,591	15,419,815	7,104,789			44,133,196	6.5	62,045,855	9.2	33,784,129	10,349,066
6.4 Other Loan-Backed and Structured Securities	3,110,202	6,218,812	874,267	367,016		10,570,296	1.5	8,601,726	1.3	9,246,697	1,323,600
6.5 Totals	37,918,748	64,278,834	79,059,172	16,413,167	23,553,105	221,223,026	32.4	237,863,538	35.2	196,874,222	24,348,804
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	21,596,749	184,078,948	251,785,397	30,941,040	37,592,551	525,994,685	77.0	XXX	XXX	513,318,547	12,676,138
9.2 Residential Mortgage-Backed Securities	18,892,397	64,392,156	15,771,726	619,309		99,675,588	14.6	XXX	XXX	99,675,588	0
9.3 Commercial Mortgage-Backed Securities	21,912,754	16,534,675	7,753,120	248,527		46,449,075	6.8	XXX	XXX	36,100,009	10,349,066
9.4 Other Loan-Backed and Structured Securities	3,110,202	6,218,812	874,267	367,016		10,570,296	1.5	XXX	XXX	9,246,697	1,323,600
9.5 Totals	65,512,102	271,224,591	276,184,510	32,175,891	37,592,551	682,689,645	100.0	XXX	XXX	658,340,841	24,348,804
9.6 Line 9.5 as a % of Col. 6	9.6	39.7	40.5	4.7	5.5	100.0	XXX	XXX	XXX	96.4	3.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	20,737,668	138,161,917	250,877,244	42,886,008	38,573,945	XXX	XXX	491,236,782	72.7	479,691,437	11,545,345
10.2 Residential Mortgage-Backed Securities	9,195,073	29,476,548	25,804,089	33,601,797	15,318,210	XXX	XXX	113,395,717	16.8	113,395,717	
10.3 Commercial Mortgage-Backed Securities	30,400,367	22,342,924	8,485,505	448,469	368,590	XXX	XXX	62,045,855	9.2	62,045,855	
10.4 Other Loan-Backed and Structured Securities	6,067,795	2,202,092	329,674	2,165		XXX	XXX	8,601,726	1.3	8,601,726	
10.5 Totals	66,400,903	192,183,481	285,496,512	76,938,439	54,260,745	XXX	XXX	675,280,080	100.0	663,734,735	11,545,345
10.6 Line 10.5 as a % of Col. 8	9.8	28.5	42.3	11.4	8.0	XXX	XXX	100.0	XXX	98.3	1.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	21,596,749	177,128,509	246,920,221	30,080,516	37,592,551	513,318,547	75.2	479,691,437	71.0	513,318,547	XXX
11.2 Residential Mortgage-Backed Securities	18,892,397	64,392,156	15,771,726	619,309		99,675,588	14.6	113,395,717	16.8	99,675,588	XXX
11.3 Commercial Mortgage-Backed Securities	19,286,851	9,624,207	6,940,424	248,527		36,100,009	5.3	62,045,855	9.2	36,100,009	XXX
11.4 Other Loan-Backed and Structured Securities	2,788,447	5,859,245	599,005			9,246,697	1.4	8,601,726	1.3	9,246,697	XXX
11.5 Totals	62,564,444	257,004,117	270,231,376	30,948,352	37,592,551	658,340,841	96.4	663,734,735	98.3	658,340,841	XXX
11.6 Line 11.5 as a % of Col. 6	9.5	39.0	41.0	4.7	5.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.2	37.6	39.6	4.5	5.5	96.4	XXX	XXX	XXX	96.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		6,950,439	4,865,175	860,523	0	12,676,138	1.9	11,545,345	1.7	XXX	12,676,138
12.2 Residential Mortgage-Backed Securities	0	0	0			0	0.0			XXX	0
12.3 Commercial Mortgage-Backed Securities	2,625,903	6,910,467	812,696			10,349,066	1.5			XXX	10,349,066
12.4 Other Loan-Backed and Structured Securities	321,755	359,567	275,262	367,016		1,323,600	0.2			XXX	1,323,600
12.5 Totals	2,947,658	14,220,474	5,953,133	1,227,539	0	24,348,804	3.6	11,545,345	1.7	XXX	24,348,804
12.6 Line 12.5 as a % of Col. 6	12.1	58.4	24.4	5.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	2.1	0.9	0.2	0.0	3.6	XXX	XXX	XXX	XXX	3.6

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	9,759,712	9,759,712			
2. Cost of short-term investments acquired	369,083,797	369,083,797			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	366,896,591	366,896,591			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,946,918	11,946,918			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	11,946,918	11,946,918			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	37,635,292		9,569,276	14,018,700	445,706			(445,706)		5,932,374	5,572,889
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981		603,137		303,250	1,027,650	9,824			(9,824)		132,192	69,202
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')		Uniontown	OH	02/01/1984		652,014		304,614	473,100	12,553			(12,553)		96,696	75,844
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984		1,118,315		589,540	630,100	19,462			(19,462)		164,016	202,494
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985		1,303,382		774,979	930,000	21,166			(21,166)		144,432	96,963
1 story brick service garage		Columbus	OH	09/01/1985		49,175		2,332	130,500	497			(497)		3,840	27,841
11 parking lots		Columbus	OH	09/01/1985		1,812,760		1,575,336	3,296,700	5,232			(5,232)		317,733	257,121
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986		753,317		424,232	447,350	14,157			(14,157)		104,040	70,988
Parking lots		Columbus	OH	02/01/1993		404,158		387,876	413,800	1,729			(1,729)		27,629	22,358
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011		455,025		455,025	464,600							16,853
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013	07/09/2012	1,305,860		1,305,860	1,300,000						10,350	85,179
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008		12,563,407		11,019,513	12,563,407	297,244			(297,244)		760,584	401,447
0299999. Property occupied by the reporting entity - Administrative						58,655,844		26,711,834	35,695,907	827,569			(827,569)		7,693,886	6,899,179
0399999. Total Property occupied by the reporting entity						58,655,844		26,711,834	35,695,907	827,569			(827,569)		7,693,886	6,899,179
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	626,055		342,414	550,000	11,407			(11,407)		51,258	37,711
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661		309,624	366,700	6,883			(6,883)		49,088	20,568
0499999. Properties held for the production of income						1,021,716		652,038	916,700	18,290			(18,290)		100,346	58,279
2 story (1,708 sq ft) condominium		Blaine	MN	10/01/2015		155,003		155,003	155,003							629
1 story (864 sq ft) building and lot (7,841 sq ft)		Dayton	OH	10/16/2015		67,054		67,054	67,054							133
2 story (2,720 sq ft) building and lot (33,106 sq ft)		Clinton	OH	10/16/2015		231,049		231,049	231,049							428
0599999. Properties held for sale						453,106		453,106	453,106							1,189
0699999 - Totals						60,130,665		27,816,978	37,065,713	845,859			(845,859)		7,794,232	6,958,647

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/09/2015	Shaffer Construction				24,310
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/01/2015	Ohio Treasurer of State				515
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/01/2015	Linxus Communications				(8,380)
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/01/2015	Central City Electric				(7,009)
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/16/2015	Shaffer Construction				40,946
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/05/2015	Shaffer Construction				1,045,505
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/02/2015	Shaffer Construction				7,685
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/28/2015	Shaffer Construction				13,076
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/25/2015	Shaffer Construction				4,920
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/01/2015	Ohio Treasurer of State				952
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/19/2015	Shaffer Construction				22,445
2 story (2,720 sq ft) building and lot (33,106 sq ft)	Clinton	OH	09/01/2015	Alan Blau & Associates	350			
2 story (2,720 sq ft) building and lot (33,106 sq ft)	Clinton	OH	09/15/2015	Whipple Realty	325			
1 story (864 sq ft) building and lot (7,841 sq ft)	Dayton	OH	09/28/2015	Robert Harris Appraising	300			
1 story (864 sq ft) building and lot (7,841 sq ft)	Dayton	OH	10/01/2015	Henkaline & Associates, Inc	375			
2 story (1,708 sq ft) condominium	Blaine	MN	10/01/2015	Vee Appraisals	350			
2 story (1,708 sq ft) condominium	Blaine	MN	10/01/2015	Grant Appraisal Services, Inc	395			
2 story (1,708 sq ft) condominium	Blaine	MN	10/01/2015	Steven E. Manteufel	154,258			
1 story (864 sq ft) building and lot (7,841 sq ft)	Dayton	OH	10/16/2015	Jacquelyn C. and Joshua R. Downs	66,379			
2 story (2,720 sq ft) building and lot (33,106 sq ft)	Clinton	OH	10/16/2015	Randall D. and Jill A. McKinney	230,374			
0199999. Acquired by Purchase					453,106			1,144,965
0399999 - Totals					453,106			1,144,965

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	Change 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 Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
Two story building (2,106 sq ft) and lot (11,488 sq ft)	Saint Michael	MN	02/27/2015	Tadd N. and Stephanie S. Parris	227,901		227,901						227,901	227,901					2,734
Two story building (2,556 sq ft) and lot (12,632 sq ft)	Bettendorf	IA	03/17/2015	Todd and Amanda Richards	341,893		341,893						341,893	341,893					9,778
Two story building (4,023 sq ft) and lot (52,272 sq ft)	Powell	OH	06/09/2015	Lloyd P. Godfrey and Lora P. Godfrey	688,215		688,215						688,215	688,215					7,982
Two story building (2,844 sq ft) and lot (261,360 sq ft)	Hopkinton	NH	09/01/2015	Mark Yanzo	358,779		358,779						358,779	358,779					9,291
0199999. Property Disposed					1,616,788		1,616,788						1,616,788	1,616,788					29,785
0399999 - Totals					1,616,788		1,616,788						1,616,788	1,616,788					29,785

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location 4 City	Location 5 State	6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/Adjusted Carrying Value	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		42,175	42,175	42,175						2,532		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		62,023	62,023	62,023						3,724		
	1 Agency Loan		Chambersburg	PA	Private Placement		02/01/2012		138,184	138,184	138,184						5,405		
	1 Agency Loan		Westerville	OH	Private Placement		03/31/2012		415,752	415,752	415,752						23,661		
	1 Agency Loan		Leo	IN	Private Placement		08/18/2012		24,010	24,010	24,010						1,292		
	1 Agency Loan		Circleville	OH	Private Placement		12/19/2012		117,795	117,795	117,795						6,746		
	1 Private Loan		Marco Island	FL	Private Placement		07/31/2013		59,029	59,029	59,029						578		
	1 Agency Loan		Charleston	WV	Private Placement		01/31/2014		7,286	7,286	7,286						504		
	1 Agency Loan		Sharpsville	PA	Private Placement		02/01/2014		255	255	255						12		
	1 Agency Loan		Kokomo	IN	Private Placement		02/01/2014		724	724	724						34		
	1 Agency Loan		Pittston	PA	Private Placement		02/01/2014		809	809	809						38		
	1 Agency Loan		Elmore	OH	Private Placement		02/01/2014		898	898	898						42		
	1 Agency Loan		Chagrin Falls	OH	Private Placement		07/01/2014		111,227	111,227	111,227						5,058		
	1 Agency Loan		Verona	PA	Private Placement		08/28/2014		10,313	10,313	10,313						0		
	1 Agency Loan		Florence	KY	Private Placement		01/16/2015		155,408	155,408	155,408						6,763		
	1 Agency Loan		Cleveland	OH	Private Placement		03/01/2015		17,402	17,402	17,402						537		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									1,163,289	1,163,289	1,163,289						56,926		XXX
Fixed or Variable Rate - Other Fixed Income - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		17,949,895	17,949,895	17,949,895								
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									17,949,895	17,949,895	17,949,895								XXX
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		8,328,308	8,891,112	8,891,112	540,146						7,073,600	2.040
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		05/31/2007		40,550,000	22,483,340	22,483,340	11,766,829		18,066,660				0	68.430
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	839,469	489,716	489,716	(27,629)				(30,069)		47,797	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	6,783,086	7,548,060	7,548,060	(685,125)						1,125,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	685,040	666,538	666,538	(115,639)						82,500	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	2,529,962	3,214,092	3,214,092	160,905						105,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	3,504,760	2,931,842	2,931,842	(64,730)				(240,926)		1,955	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	2,643,893	2,952,450	2,952,450	297,724						3,045,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	430,022	437,257	437,257	(24,795)						510,000	0.090
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	1,976,168	2,558,058	2,558,058	354,178						870,000	1.220
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,670,000	4,168,051	4,168,051	(1,865,258)						337,500	1.680
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		17,400,000	27,213,691	27,213,691	(63,461)						0	13.030
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		5,000,000	5,981,632	5,981,632	1,364,276						0	9.900
2199999. Joint Venture Interests - Other - Unaffiliated									93,340,708	89,535,839	89,535,839	11,637,422		18,066,660		(270,994)		13,198,353	XXX
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		De Witt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000						0		
2499999. Surplus Debentures, etc - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII		Boston	MA	Private Placement		01/30/1998		556,156	193,782	193,782								
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		2,801,819	2,313,491	2,313,491								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									3,357,975	2,507,273	2,507,273								XXX
4499999. Total - Unaffiliated									97,861,972	93,206,401	93,206,401	11,637,422		18,066,660		(270,994)	56,926	13,198,353	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4599999. Total - Affiliated									33,949,895	33,949,895	33,949,895						422,500		XXX
4699999 - Totals									131,811,867	127,156,297	127,156,297	11,637,422		18,066,660		(270,994)	479,426	13,198,353	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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated										
	1 Agency Loan	Florence	KY	Private Placement	01/16/2015		175,000			
	1 Agency Loan	Cleveland	OH	Private Placement	03/01/2015		24,150			
	1 Agency Loan	Westlake	OH	Private Placement	03/01/2015		1,604			
	1 Agency Loan	Dayton	OH	Private Placement	03/01/2015		26,667			
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							227,421			XXX
Fixed or Variable Rate - Other Fixed Income - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement			17,949,895			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							17,949,895			XXX
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			3,264,000		2.040
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007			12,300,000		68.430
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		437,500		0.430
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		75,000		0.310
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		87,500		0.170
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		101,529		2.360
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		1,095,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		180,000		0.090
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		615,000		1.220
	Consumer Agent Portal LLC	Minneapolis	MN	IIABA	04/17/2014			477,358		9.900
2199999. Joint Venture Interests - Other - Unaffiliated								18,632,887		XXX
4499999. Total - Unaffiliated							227,421	18,632,887		XXX
4599999. Total - Affiliated							17,949,895			XXX
4699999 - Totals							18,177,316	18,632,887		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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan	Dayton	OH	Private Placement	02/01/2013	01/31/2015	306							306	306				2
	1 Agency Loan	Owensboro	KY	Private Placement	02/01/2013	01/31/2015	1,617							1,617	1,617				11
	1 Agency Loan	N Huntingdon	PA	Private Placement	02/01/2013	01/31/2015	809							809	809				5
	1 Agency Loan	Columbus	OH	Private Placement	02/01/2013	01/31/2015	1,113							1,113	1,113				7
	1 Agency Loan	Westlake	OH	Private Placement	03/01/2015	02/28/2015								1,604	1,604				0
	1 Agency Loan	Fort Wayne	IN	Private Placement	03/01/2013	03/31/2015	576							576	576				8
	1 Agency Loan	Strongsville	OH	Private Placement	04/10/2012	04/30/2015	1,204							1,204	1,204				20
	1 Agency Loan	Springfield	OH	Private Placement	11/26/2012	08/31/2015	4,856							4,856	4,856				199
	1 Agency Loan	Westerville	OH	Private Placement	09/21/2012	09/30/2015	2,126							2,126	2,126				71
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2015	74,577							12,554	12,554				754
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2015	50,712							8,537	8,537				513
	1 Agency Loan	Chagrin Falls	OH	Private Placement	07/01/2014	12/31/2015	138,879							27,652	27,652				1,258
	1 Agency Loan	Leo	IN	Private Placement	08/18/2012	12/31/2015	31,102							7,092	7,092				382
	1 Agency Loan	Cleveland	OH	Private Placement	03/01/2015	12/31/2015								6,748	6,748				208
	1 Agency Loan	Pittston	PA	Private Placement	02/01/2014	12/31/2015	10,105							9,297	9,297				435
	1 Agency Loan	Sharpsville	PA	Private Placement	02/01/2014	12/31/2015	3,186							2,931	2,931				137
	1 Agency Loan	Kokomo	IN	Private Placement	02/01/2014	12/31/2015	9,043							8,319	8,319				389
	1 Agency Loan	Dayton	OH	Private Placement	03/01/2015	12/31/2015								26,667	26,667				1,124
	1 Agency Loan	Elmore	OH	Private Placement	02/01/2014	12/31/2015	11,228							10,330	10,330				483
	1 Agency Loan	Verona	PA	Private Placement	08/28/2014	12/31/2015	14,063							3,750	3,750				0
	1 Agency Loan	Charleston	WV	Private Placement	01/31/2014	12/31/2015	10,376							3,090	3,090				214
	1 Agency Loan	Circleville	OH	Private Placement	12/19/2012	12/31/2015	130,946							13,151	13,151				753
	1 Agency Loan	Florence	KY	Private Placement	01/16/2015	12/31/2015								19,592	19,592				853
	1 Agency Loan	Westerville	OH	Private Placement	03/31/2012	12/31/2015	468,995							53,243	53,243				3,030
	1 Agency Loan	Chambersburg	PA	Private Placement	02/01/2012	12/31/2015	185,448							47,264	47,264				1,849
	1 Private Loan	Marco Island	FL	Private Placement	07/31/2013	12/31/2015	83,460							24,432	24,432				213
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							1,234,727							298,859	298,859				12,916
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/21/2015	5,697,111							610,145	610,145				
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007	12/31/2015	21,483,171							5,000,000	5,000,000				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	894,083							287,006	287,006	(59,663)		(59,663)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	9,525,096							1,729,411	1,729,411				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	873,792							166,615	166,615				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	3,214,422							248,735	248,735				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/31/2015	4,338,811							997,273	997,273	(205,569)		(205,569)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	1,974,985							415,259	415,259				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	353,406							71,354	71,354				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	1,749,700							160,820	160,820				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/30/2015	4,525,809							(1,507,500)	(1,507,500)				
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/05/2015	31,577,152							4,300,000	4,300,000				
	Consumer Agent Portal LLC	Minnepolis	MN	IIABA	04/17/2014	11/30/2015	4,617,356							477,358	477,358				
2199999. Joint Venture Interests - Other - Unaffiliated							90,824,893							12,956,476	12,956,476	(265,232)		(265,232)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits III	Boston	MA	Private Placement	04/10/1992	12/31/2015	0							23,087	23,087		23,087	23,087	
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII	Boston	MA	Private Placement	01/30/1998	12/31/2015	556,156							353,571	353,571		(8,803)	(8,803)	
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	Private Placement	03/28/2006	12/31/2015	2,801,819										(488,328)	(488,328)	

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							3,357,975							376,659	376,659		(474,044)	(474,044)	
4499999. Total - Unaffiliated							95,417,595							13,631,994	13,631,994	(265,232)	(474,044)	(739,276)	12,916
4599999. Total - Affiliated																			
4699999 - Totals							95,417,595							13,631,994	13,631,994	(265,232)	(474,044)	(739,276)	12,916

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-FD-5	UNITED STATES TREASURY				1	1,851,417	130.7240	1,672,421	1,279,352	1,783,664	2,097	(37,473)			3.625	0.495	AO	9,884	46,084	08/09/2013	04/15/2028
912810-FH-6	UNITED STATES TREASURY	CF			1	1,963,693	135.8500	1,965,451	1,446,780	1,862,602	2,360	(28,077)			3.875	1.480	AO	11,948	55,709	12/04/2013	04/15/2029
912810-FQ-6	UNITED STATES TREASURY				1	715,457	135.3010	821,273	606,997	747,743	992	(3,808)			3.375	2.424	AO	4,366	20,357	09/03/2010	04/15/2032
912810-FR-4	UNITED STATES TREASURY	CF			1	3,387,628	113.6850	3,514,414	3,091,361	3,467,379	5,047	(23,813)			2.375	1.495	JJ	33,917	73,160	05/05/2014	01/15/2025
912810-FS-2	UNITED STATES TREASURY				1	2,324,724	111.1020	2,194,095	1,974,848	2,283,178	3,230	(30,399)			2.000	0.392	JJ	18,246	39,357	08/22/2014	01/15/2026
912810-PS-1	UNITED STATES TREASURY				1	1,542,049	115.6030	1,531,110	1,324,455	1,541,774	(3,773)	(4,957)			2.375	0.901	JJ	14,531	3,433	09/22/2015	01/15/2027
912810-PV-4	UNITED STATES TREASURY				1	1,878,373	109.2660	1,649,861	1,509,949	1,841,223	2,474	(22,232)			1.750	0.231	JJ	12,207	26,331	07/27/2012	01/15/2028
912810-PZ-5	UNITED STATES TREASURY	CF			1	3,766,635	118.4660	4,376,702	3,694,480	3,994,236	6,070	336			2.500	2.513	JJ	42,667	92,035	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY				1	932,328	117.7360	937,999	796,697	938,031	457	(3,038)			2.125	1.340	FA	6,395	11,619	11/04/2015	02/15/2040
912810-QP-6	UNITED STATES TREASURY				1	1,224,332	118.4010	1,221,633	1,031,776	1,230,908	947	(4,946)			2.125	1.288	FA	8,282	17,236	11/04/2015	02/15/2041
912810-QV-3	UNITED STATES TREASURY	CF			1	1,407,688	87.8520	1,479,540	1,684,128	1,458,391	2,752	7,989			0.750	1.450	FA	4,771	12,577	06/20/2013	02/15/2042
912810-RA-8	UNITED STATES TREASURY				1	1,182,165	84.6250	1,155,577	1,365,527	1,201,433	2,231	5,319			0.625	1.166	FA	3,224	8,498	08/04/2014	02/15/2043
912810-RF-7	UNITED STATES TREASURY	CF			1	1,615,189	101.7710	1,454,031	1,428,728	1,617,455	8,098	(5,568)			1.375	0.830	FA	7,420	19,611	02/04/2015	02/15/2044
912810-RF-7	UNITED STATES TREASURY				1	487,706	101.7710	447,407	439,621	486,754	(379)	(573)			1.375	0.941	FA	2,283	3,042	08/07/2015	02/15/2044
912810-RL-4	UNITED STATES TREASURY				1	2,070,421	87.2110	1,946,050	2,231,428	2,079,096	7,259	1,416			0.750	1.013	FA	6,321	5,462	11/04/2015	02/15/2045
912828-B2-5	UNITED STATES TREASURY				1	3,826,961	98.8660	3,779,140	3,822,488	3,837,395	15,660	(1,485)			0.625	0.574	JJ	11,036	21,427	03/06/2015	01/15/2024
912828-C9-9	UNITED STATES TREASURY				1	4,194,571	99.4130	4,137,194	4,161,623	4,211,380	29,500	(10,868)			0.125	(0.240)	AO	1,109	2,921	09/22/2015	04/15/2019
912828-GD-6	UNITED STATES TREASURY	CF			1	5,522,374	102.4700	5,559,196	5,425,194	5,694,122	15,646	66,430			2.375	3.151	JJ	59,522	106,077	06/30/2015	01/15/2017
912828-GX-2	UNITED STATES TREASURY				1	1,225,191	104.4470	1,198,602	1,147,570	1,224,368	1,880	6,288			2.625	3.214	JJ	13,916	30,017	04/07/2011	07/15/2017
912828-H4-5	UNITED STATES TREASURY				1	2,521,070	95.4490	2,492,023	2,610,842	2,514,999	(8,866)	2,795			0.250	0.668	JJ	3,015		09/22/2015	01/15/2025
912828-H4-5	UNITED STATES TREASURY	CF			1	1,011,245	95.4490	958,470	1,004,170	1,014,055	4,170	(1,360)			0.250	0.098	JJ	1,160	1,252	02/04/2015	01/15/2025
912828-HN-3	UNITED STATES TREASURY				1	1,539,275	103.1290	1,463,529	1,419,125	1,497,281	2,325	(24,836)			1.625	(0.126)	JJ	10,653	22,979	08/09/2013	01/15/2018
912828-JE-1	UNITED STATES TREASURY	CF			1	3,393,510	103.5300	3,539,873	3,419,176	3,581,323	5,611	38,686			1.375	2.608	JJ	21,718	46,847	03/14/2011	07/15/2018
912828-JX-9	UNITED STATES TREASURY				1	921,514	105.8180	879,181	830,843	894,529	1,365	(16,686)			2.125	0.105	JJ	8,156	17,593	12/04/2013	01/15/2019
912828-K3-3	UNITED STATES TREASURY				1	2,693,978	98.7250	2,657,104	2,691,420	2,698,613	6,215	(1,580)			0.125	0.062	AO	717	1,687	09/22/2015	04/15/2020
912828-LA-6	UNITED STATES TREASURY				1	2,689,956	106.0360	2,577,283	2,430,573	2,640,509	6,986	(27,537)			1.875	0.331	JJ	21,053	37,612	06/30/2015	07/15/2019
912828-M7-2	UNITED STATES TREASURY				1	6,336,703	99.7110	6,331,649	6,350,000	6,336,832		129			0.875	0.985	MN	4,858		12/30/2015	11/30/2017
912828-MF-4	UNITED STATES TREASURY				1	2,094,750	103.9500	1,943,618	1,869,762	2,047,991	5,413	(27,344)			1.375	(0.344)	JJ	11,877	21,100	06/30/2015	01/15/2020
912828-NM-8	UNITED STATES TREASURY				1	2,933,856	103.9910	2,846,630	2,737,381	2,918,479	9,771	(24,331)			1.250	(0.014)	JJ	15,807	24,932	06/30/2015	07/15/2020
912828-PP-9	UNITED STATES TREASURY	CF			1	3,848,324	103.0950	3,699,005	3,587,958	3,843,781	5,874	(28,370)			1.125	0.319	JJ	18,647	40,222	06/14/2013	01/15/2021
912828-QV-5	UNITED STATES TREASURY	SD			1	1,067,869	100.6560	1,062,193	1,055,270	1,099,567	1,720	808			0.625	0.705	JJ	3,047	6,572	11/23/2011	07/15/2021
912828-QV-5	UNITED STATES TREASURY				1	2,522,844	100.6560	2,496,153	2,479,885	2,580,349	4,042	(1,343)			0.625	0.569	JJ	7,160	15,444	08/09/2013	07/15/2021
912828-SA-9	UNITED STATES TREASURY				1	2,013,941	96.9050	1,955,168	2,017,613	2,050,261	3,302	1,763			0.125	0.214	JJ	1,165	2,513	05/05/2014	01/15/2022
912828-SA-9	UNITED STATES TREASURY	SD			1	673,864	96.9050	641,539	662,029	688,061	1,084	(574)			0.125	0.038	JJ	382	825	08/16/2012	01/15/2022
912828-SQ-4	UNITED STATES TREASURY				1	794,531	99.8010	783,807	785,370	799,940	1,290	(2,176)			0.125	(0.152)	AO	209	976	04/01/2014	04/15/2017
912828-TE-0	UNITED STATES TREASURY				1	5,116,384	96.9610	4,803,550	4,954,105	5,172,352	13,660	(16,138)			0.125	(0.184)	JJ	2,861	5,205	06/30/2015	07/15/2022
912828-UH-1	UNITED STATES TREASURY				1	1,686,657	95.8790	1,679,510	1,751,697	1,732,106	(39,213)	6,974			0.125	0.545	JJ	1,012	2,182	08/09/2013	01/15/2023
912828-UH-1	UNITED STATES TREASURY	CF			1	2,281,948	95.8790	2,272,278	2,369,943	2,343,437	45,973	9,608			0.125	0.545	JJ	1,369	2,952	08/09/2013	01/15/2023
912828-UX-6	UNITED STATES TREASURY				1	3,162,653	99.8070	3,123,176	3,129,216	3,141,135	(819)	(3,074)			0.125	(0.042)	AO	834	3,075	09/22/2015	04/15/2018
912828-VM-9	UNITED STATES TREASURY				1	3,664,984	97.6900	3,744,043	3,832,575	3,697,763	6,300	17,241			0.375	0.859	JJ	6,639	14,321	12/04/2013	07/15/2023
912828-WU-0	UNITED STATES TREASURY				1	3,632,190	94.9730	3,519,869	3,706,179	3,635,169	(202)	2,581			0.125	0.311	JJ	2,140	2,433	09/22/2015	07/15/2024
912828-XL-9	UNITED STATES TREASURY				1	1,327,088	96.8180	1,301,175	1,343,940	1,326,616	(1,166)	693			0.375	0.514	JJ	2,328		08/07/2015	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						99,048,037	XXX	97,812,522	95,502,071	99,756,279	177,383	(183,533)			XXX	XXX	XXX	418,849	865,673	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202F-E5-1	RMBS - G2 004656			2	1	2,011,345	107.1440	2,078,395	1,939,815	2,005,959		(2,526)			4.000	3.047	MON	6,466	77,593	09/10/2010	03/20/2040
36209V-EA-8	RMBS - GN 482629			2	1	4,739,343	100.2990	4,670,323	4,656,401	4,698,875		(9,604)			6.750	6.524	MON	26,192	314,307	04/01/1999	04/15/2034
3620AD-NY-4	RMBS - GN 726807			2	1	130,182	110.6040	140,560	127,084	130,137		68			5.000	4.222	MON	530	6,354	08/19/2009	09/15/2039
3620C5-YY-7	RMBS - GN 749627			2	1	3,280,638	106.1890	3,338,654	3,144,067	3,287,976		14,348			4.000	2.729	MON	10,480	125,763	10/21/2010	11/15/2040
3620C6-EG-6	RMBS - GN 749935			2	1	700,293	106.2190	712,879	671,140	694,655		(2,320)			4.000	3.012	MON	2,237	26,846	10/21/2010	11/15/2040
36210F-HR-0	RMBS - GN 490840			2	1	5,332,003	100.2920	5,278,295	5,262,928	5,303,467		(3,078)			6.600	6.550	MON	28,946	347,353	04/23/1999	04/15/2034
36212W-5M-5	RMBS - GN 546352			2	1	530,431	100.4270	493,237	491,140	526,731		9,972			8.000	5.733	MON	3,274	39,291	01/17/2001	12/15/2030
36218N-JE-2	RMBS - GN 227161			2	1	4,259	100.5210	4,215	4,193	4,188		(8)			10.000	9.997	MON	35	419	06/08/1989	05/15/2019
36291E-H8-7	RMBS - GN 625855			2	1	350,590	100.3120	321,173	320,174	341,613		(1,026)			5.750	4.981	MON	1,534	18,410	06/03/2005	06/15/2035
36291H-C9-3	RMBS - GN 628396			2	1	671,840	114.4130	723,456	632,320	651,613		(5,138)			6.500	5.311	MON	3,425	41,101	02/20/2004	10/15/2028
36291J-W3-0	RMBS - GN 629866			2	1	470,720	100.3250	465,270	463,763	469,110		(363)			6.250	6.147	MON	2,415	28,985	12/09/2009	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36291J-XA-3	RMBS - GN 629873			2	1	341,204	100.3640	337,385	336,161	338,806		(495)			5.750	5.544	MON	1,611	19,329	12/09/2009	11/15/2023
36295F-YU-2	RMBS - GN 669523			2	1	1,530,189	102.4170	1,514,177	1,478,443	1,520,236		(3,353)			6.000	5.622	MON	7,392	88,707	08/14/2008	07/15/2043
36297D-K3-0	RMBS - GN 708714			2	1	83,997	110.8570	90,158	81,328	83,400		(509)			5.000	4.174	MON	339	4,066	03/25/2009	04/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						20,177,033	XXX	20,168,178	19,608,958	20,056,765		(4,035)			XXX	XXX	XXX	94,877	1,138,524	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38376G-DN-7	CMBS - GN-1018-C			23	1	1,515,501	104.4170	1,507,984	1,444,194	1,545,189		30,948			4.358	3.569	MON	5,245	63,159	01/24/2014	03/16/2051
38376G-XT-2	CMBS - GN-10148A-C			2	1	426,722	101.6960	421,319	414,293	424,396		(990)			3.074	2.478	MON	1,061	12,736	09/30/2010	12/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,942,222	XXX	1,929,303	1,858,486	1,969,585		29,959			XXX	XXX	XXX	6,307	75,895	XXX	XXX
0599999. Total - U.S. Government Bonds						121,167,292	XXX	119,910,002	116,969,516	121,782,629	177,383	(157,609)			XXX	XXX	XXX	520,033	2,080,092	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-7D-0	CALIFORNIA ST ECONOMIC RECOVERY				1FE	2,234,261	139.7260	2,466,164	1,765,000	2,206,021		(8,783)			7.300	5.417	AO	32,211	128,845	08/15/2012	10/01/2039
13063B-4N-9	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	933,616	120.3000	962,400	800,000	901,284		(12,306)			5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B-E2-4	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	559,655	117.1360	585,680	500,000	542,355		(5,530)			5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B-PX-4	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	1,242,425	114.5190	1,431,488	1,250,000	1,242,826		231			5.000	5.040	AO	15,625	62,500	07/24/2013	10/01/2041
13063B-S6-0	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	1,145,470	119.8660	1,198,660	1,000,000	1,109,200		(13,465)			5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C-NR-7	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	590,445	121.0430	605,215	500,000	580,606		(7,986)			5.000	2.900	AO	6,250	24,583	09/24/2014	10/01/2028
20772J-WQ-1	CONNECTICUT ST			1	1FE	791,333	107.0260	802,695	750,000	786,975		(3,605)			4.000	3.340	MS	10,000	30,250	10/09/2014	09/01/2033
373384-DT-0	GEORGIA ST			1	1FE	3,606,785	106.6130	3,731,455	3,500,000	3,522,735		(13,403)			5.000	4.570	FA	72,917	175,000	11/14/2008	08/01/2024
373384-GW-0	GEORGIA ST			1	1FE	1,074,420	109.8820	1,098,820	1,000,000	1,021,657		(8,069)			5.000	4.080	JJ	25,000	50,000	07/24/2008	07/01/2020
546415-P5-3	LOUISIANA ST			1	1FE	2,471,176	120.5690	2,429,465	2,015,000	2,365,085		(41,803)			5.000	2.461	JJ	46,457	100,750	05/24/2013	07/15/2025
57582P-B3-3	MASSACHUSETTS ST			1	1FE	639,380	120.1720	600,860	500,000	593,002		(15,343)			5.000	1.600	AO	6,250	25,000	11/29/2012	10/01/2022
57582R-EH-5	MASSACHUSETTS ST			1	1FE	567,980	118.5150	592,575	500,000	565,332		(2,648)			5.000	3.380	JJ	11,458		07/14/2015	07/01/2037
57582R-EL-6	MASSACHUSETTS ST			1	1FE	1,440,550	120.9300	1,511,625	1,250,000	1,433,021		(7,529)			5.000	3.200	JJ	28,646		06/25/2015	07/01/2032
641461-EG-9	NEVADA ST			1	1FE	6,175,440	107.8880	6,473,280	6,000,000	6,041,312		(19,990)			5.000	4.620	JD	25,000	300,000	04/04/2008	12/01/2026
641461-JA-7	NEVADA ST			1	1FE	5,366,200	109.6140	5,480,700	5,000,000	5,108,217		(41,750)			5.000	4.050	JD	20,833	250,000	01/22/2009	06/01/2021
882721-NR-0	TEXAS ST			1	1FE	5,242,900	105.3670	5,268,350	5,000,000	5,040,552		(30,732)			5.000	4.325	AO	62,500	250,000	07/01/2008	04/01/2023
939745-V7-7	WASHINGTON ST	@			1FE	456,975	95.9010	479,505	500,000	477,477		7,280			0.000	1.542	N/A			01/16/2013	01/01/2019
93974D-BG-2	WASHINGTON ST			1	1FE	1,133,750	117.7750	1,177,750	1,000,000	1,113,228		(12,908)			5.000	3.300	FA	20,833	50,000	05/20/2014	08/01/2035
97705L-6G-7	WISCONSIN ST			1	1FE	591,340	121.2500	606,250	500,000	577,686		(10,300)			5.000	2.511	MN	4,167	25,000	08/06/2014	11/01/2025
97705L-6H-5	WISCONSIN ST			1	1FE	587,310	120.5090	602,545	500,000	574,302		(9,811)			5.000	2.611	MN	4,167	25,000	08/06/2014	11/01/2026
97705L-6J-1	WISCONSIN ST			1	1FE	584,505	120.2480	601,240	500,000	571,945		(9,472)			5.000	2.681	MN	4,167	25,000	08/06/2014	11/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						37,435,915	XXX	38,706,722	34,330,000	36,374,818		(267,921)			XXX	XXX	XXX	435,647	1,636,928	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						37,435,915	XXX	38,706,722	34,330,000	36,374,818		(267,921)			XXX	XXX	XXX	435,647	1,636,928	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
181059-KA-3	CLARK CNTY NEV SCH DIST			1	1FE	5,110,050	107.9870	5,399,350	5,000,000	5,039,753		(10,404)			4.500	4.250	JD	10,000	225,000	04/03/2008	06/15/2019
199492-PD-5	COLUMBUS OHIO			1	1FE	530,505	109.6870	548,435	500,000	529,571		(934)			4.000	3.271	JJ	7,667		08/20/2015	07/01/2033
248866-TV-7	DENTON TEX				1FE	611,195	119.6150	598,075	500,000	573,037		(10,934)			5.000	2.418	FA	9,444	25,000	05/01/2012	02/15/2022
248866-WE-1	DENTON TEX				1FE	568,655	106.4470	532,235	500,000	531,421		(14,576)			4.000	1.000	FA	7,556	20,000	05/20/2013	02/15/2018
248866-WG-6	DENTON TEX				1FE	579,355	110.9140	554,570	500,000	549,789		(11,620)			4.000	1.500	FA	7,556	20,000	05/09/2013	02/15/2020
249174-SE-4	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1FE	552,190	120.9080	604,540	500,000	540,669		(5,077)			5.000	3.658	JD	2,083	25,000	08/29/2013	12/01/2025
262633-EY-2	DU PAGE CNTY ILL				1FE	1,212,079	110.6110	1,216,721	1,100,000	1,136,734		(6,350)			5.600	4.840	JJ	30,800	61,600	02/02/1999	01/01/2021
304657-NF-2	FAIRFIELD OHIO CITY SCH DIST			1	1FE	853,658	114.6930	860,198	750,000	840,674		(9,949)			5.000	3.240	MN	6,250	42,708	08/28/2014	11/01/2035
341535-J5-2	FLORIDA ST BRD ED PUB ED			1	1FE	5,148,300	102.8490	5,142,450	5,000,000	5,048,581		3,528			5.000	5.020	JD	20,833	250,000	03/14/2008	06/01/2025
34153P-G3-6	FLORIDA ST BRD ED PUB ED			1	1FE	609,900	117.2750	586,375	500,000	574,401		(12,864)			5.000	2.080	JD	2,083	25,000	03/05/2013	06/01/2024
349425-2B-3	FORT WORTH TEX				1FE	965,678	119.9880	899,910	750,000	897,171		(22,542)			5.000	1.640	MS	12,500	37,500	11/21/2012	03/01/2022
366155-XP-9	GARLAND TEX INDPT SCH DIST			1	1FE	550,325	113.3340	566,670	500,000	526,190		(5,775)			5.000	3.620	FA	9,444	25,000	06/23/2011	02/15/2026
388640-S8-8	GRAPEVINE-COLLEYVILLE INDPT SCH DIST TEX				1FE	866,333	107.9080	809,310	750,000	808,685		(21,989)			4.000	0.970	FA	11,333	30,000	05/07/2013	08/15/2018
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		1	1FE	224,740	45.6650	228,325	500,000	224,969		229			0.000	4.120	N/A			12/09/2015	08/01/2035
429335-FV-9	HIDALGO CNTY TEX DRAIN DIST NO 1				1FE	1,549,463	118.1080	1,476,350	1,250,000	1,459,496		(34,796)			5.000	1.868	MS	20,833	62,500	05/08/2013	09/01/2021
438670-3C-3	HONOLULU HAWAII CITY & CNTY				1FE	506,783	109.0290	479,728	440,000	459,971		(6,186)			5.000	2.900	AO	5,500	11,000	01/26/2010	04/01/2018

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
438670-3D-1	HONOLULU HAWAII CITY & CNTY				1FE	23,036	109.0640	21,813	20,000	20,908		(281)			5.000	2.900	AO	250	500	01/26/2010	04/01/2018
447025-RG-4	HUNTSVILLE ALA			1	1FE	606,675	122.4840	612,420	500,000	593,884		(9,657)			5.000	2.550	FA	10,417	22,778	08/15/2014	08/01/2026
447025-RH-2	HUNTSVILLE ALA			1	1FE	1,508,175	121.8340	1,522,925	1,250,000	1,477,301		(23,300)			5.000	2.621	FA	26,042	56,944	08/19/2014	08/01/2027
472736-P7-6	JEFFERSON CNTY COLO SCH DIST NO R-001				1FE	4,705,720	111.2810	4,451,240	4,000,000	4,257,008		(82,610)			5.000	2.721	JD	8,889	200,000	03/03/2010	12/15/2018
495033-DR-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			1	1FE	631,615	119.0380	595,190	500,000	593,932		(12,523)			5.000	2.070	JD	2,083	25,000	11/26/2012	12/01/2025
521841-JM-9	LEANDER TEX INDPT SCH DIST			1	1FE	2,507,808	106.6930	2,560,632	2,400,000	2,422,488		(6,101)			5.000	4.395	FA	45,333	60,000	05/29/2008	08/15/2026
521841-KP-0	LEANDER TEX INDPT SCH DIST			1	1FE	104,492	106.3340	106,334	100,000	100,937		(254)			5.000	4.395	FA	1,889	2,500	05/29/2008	08/15/2026
542264-ED-4	LONE STAR COLLEGE SYS TEX			1	1FE	608,465	116.6230	583,115	500,000	563,460		(11,519)			5.000	2.355	FA	9,444	25,000	12/12/2011	02/15/2022
584002-PG-8	MECKLENBURG CNTY N C				1FE	2,727,458	108.8840	2,531,553	2,325,000	2,444,196		(52,959)			5.000	2.550	MS	38,750	116,250	04/23/2010	03/01/2018
592112-JH-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1FE	630,815	120.5710	602,855	500,000	590,835		(12,958)			5.000	2.005	JJ	12,500	25,000	11/01/2012	07/01/2023
613681-U8-6	MONTGOMERY CNTY TEX			1	1FE	597,570	120.1070	600,535	500,000	585,771		(9,291)			5.000	2.650	MS	8,333	27,083	09/17/2014	03/01/2027
66702R-HS-4	NORTHSIDE TEX INDPT SCH DIST				1FE	600,925	120.0750	600,375	500,000	586,944		(13,250)			5.000	1.971	FA	9,444	16,944	11/13/2014	02/15/2022
702334-CH-4	PASADENA TEX INDPT SCH DIST			1	1FE	526,780	107.3480	536,740	500,000	525,328		(1,452)			4.000	3.351	FA	7,556	5,778	04/22/2015	02/15/2034
718814-XX-9	PHOENIX ARIZ			1	1FE	3,963,857	105.0520	4,254,606	4,050,000	3,994,594		4,538			4.500	4.680	JJ	91,125	182,250	02/27/2008	07/01/2025
720390-YK-3	PIERCE CNTY WASH SCH DIST NO 003 PUYALLU			1	1FE	2,193,328	120.2710	2,104,743	1,750,000	2,070,092		(42,553)			5.000	2.140	JD	7,292	87,500	01/11/2013	12/01/2024
735371-NU-6	PORT SEATTLE WASH			1	1FE	543,665	110.7730	553,865	500,000	540,783		(2,882)			4.000	2.901	JD	1,667	11,833	04/15/2015	06/01/2029
736679-RD-5	PORTLAND ORE			1	1FE	1,063,070	105.1990	1,051,990	1,000,000	1,016,375		(11,050)			5.000	3.800	JD	4,167	50,000	06/24/2011	06/01/2027
76541V-LT-2	RICHMOND VA			1	1FE	628,830	120.5070	602,535	500,000	587,806		(12,407)			5.000	2.110	JJ	11,528	25,000	08/07/2012	07/15/2023
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			1	1FE	532,460	108.8820	544,410	500,000	530,696		(1,764)			4.000	3.249	FA	13,444		04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			1	1FE	530,665	108.2730	541,365	500,000	529,005		(1,660)			4.000	3.289	FA	13,444		04/16/2015	08/01/2034
812626-5J-4	SEATTLE WASH			1	1FE	512,885	106.7090	533,545	500,000	512,230		(655)			4.000	3.690	JD	1,667	10,556	05/08/2015	12/01/2038
833153-SZ-3	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO				1FE	620,475	114.2610	571,305	500,000	566,285		(16,338)			5.000	1.501	JD	2,083	25,000	08/01/2012	12/01/2019
833153-TB-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO				1FE	624,500	117.1450	585,725	500,000	575,941		(14,683)			5.000	1.761	JD	2,083	25,000	08/01/2012	12/01/2020
833153-TY-5	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			1	1FE	582,810	117.7870	588,935	500,000	573,293		(7,547)			5.000	3.015	JD	2,083	25,000	09/23/2014	12/01/2032
833153-TZ-2	SNOHOMISH CNTY WASH SCH DIST NO 015 EDMO			1	1FE	586,335	116.8010	589,845	505,000	577,009		(7,397)			5.000	3.065	JD	2,104	25,250	09/23/2014	12/01/2033
969887-C3-0	WILLIAMSON CNTY TEX				1FE	579,990	111.7080	558,540	500,000	546,607		(14,348)			5.000	1.910	FA	9,444	25,000	08/20/2013	02/15/2019
971567-QF-2	WILMINGTON DEL			1	1FE	602,655	124.1340	620,670	500,000	601,582		(1,073)			5.000	2.640	MN	2,917		11/06/2015	11/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						49,784,265	XXX	49,531,046	44,940,000	47,726,405		(536,213)			XXX	XXX	XXX	509,863	1,936,475	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						49,784,265	XXX	49,531,046	44,940,000	47,726,405		(536,213)			XXX	XXX	XXX	509,863	1,936,475	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1FE	522,590	107.0260	535,130	500,000	521,216		(1,374)			4.000	3.430	MS	6,667	11,056	04/24/2015	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1FE	893,033	116.4050	873,038	750,000	856,354		(13,384)			5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1FE	1,481,263	116.0580	1,450,725	1,250,000	1,422,088		(21,601)			5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1FE	636,802	119.3910	620,833	520,000	606,465		(11,041)			5.000	2.431	FA	10,833	26,000	02/27/2013	02/01/2025
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1FE	910,380	118.6540	889,905	750,000	868,891		(15,112)			5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R-FK-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1	1FE	578,725	117.8140	589,070	500,000	570,630		(6,923)			5.000	3.141	AO	6,250	22,986	09/25/2014	10/01/2033
01244Q-CC-8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			1	1FE	1,043,720	116.8570	1,168,570	1,000,000	1,027,230		(3,910)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
02765U-DD-3	AMERICAN MUN PWR OHIO INC REV				1FE	1,164,087	100.3940	1,149,511	1,145,000	1,145,412		(3,300)			3.500	3.201	FA	15,139	40,075	11/24/2009	02/15/2016
04048R-GQ-3	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			1	1FE	2,306,169	119.9890	2,309,788	1,925,000	2,181,269		(35,543)			5.000	2.749	JJ	48,125	96,250	05/03/2012	07/01/2024
040654-VY-8	ARIZONA ST TRANSN BRD HWY REV			1	1FE	910,028	118.3010	887,258	750,000	864,254		(16,027)			5.000	2.450	JJ	18,750	37,500	01/17/2013	07/01/2028
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			1	1FE	518,940	108.9900	544,950	500,000	517,962		(978)			4.000	3.531	JJ	10,000	1,500	05/06/2015	01/01/2032
047870-NC-0	ATLANTA GA WTR & WASTEWTR REV			1	1FE	581,745	117.8660	589,330	500,000	576,947		(4,798)			5.000	3.089	MN	4,167	15,903	04/21/2015	11/01/2034
047870-NE-6	ATLANTA GA WTR & WASTEWTR REV			1	1FE	2,015,058	115.7310	2,025,293	1,750,000	2,006,723		(8,334)			5.000	3.171	MN	14,583	23,854	12/09/2015	11/01/2040
047870-NF-3	ATLANTA GA WTR & WASTEWTR REV			1	1FE	558,785	115.0300	575,150	500,000	555,948		(2,837)			5.000	3.579	MN	4,167	15,903	05/29/2015	11/01/2043
051249-GM-6	AUGUSTA GA WTR & SEW REV			1	1FE	548,720	107.7130	538,565	500,000	534,736		(4,597)			4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
052414-MP-1	AUSTIN TEX ELEC UTIL SYS REV			1	1FE	630,110	119.2690	596,345	500,000	593,007		(12,479)			5.000	2.080	MN	3,194	25,000	12/05/2012	11/15/2024
05922K-VL-0	BALTIMORE MD PROJ REV			1	1FE	558,430	114.2840	571,420	500,000	550,112		(5,329)			5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231-WY-2	BALTIMORE MD REV			1	1FE	562,830	115.0520	575,260	500,000	561,204		(1,626)			5.000	3.250	JJ	12,500		09/29/2015	07/01/2038
084213-AK-3	BERKELEY CNTY S C UTIL REV				1FE	627,785	121.4540	607,270	500,000	596,812		(11,927)			5.000	2.160	JD	2,083	25,000	04/11/2013	06/01/2023
084213-AL-1	BERKELEY CNTY S C UTIL REV			1	1FE	618,605	120.0660	600,330	500,000	590,056		(11,009)			5.000	2.340	JD	2,083	25,000	04/11/2013	06/01/2024
139372-QE-9	CAPE CORAL FLA WTR & SWR REV			1	1FE	849,270	118.0920	885,690	750,000	845,460		(3,810)			5.000	3.451	AO	9,375	7,813	06/19/2015	10/01/2031
15504R-CW-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			1	1FE	3,678,255	107.5820	3,765,370	3,500,000	3,559,970		(30,816)			5.000	4.020	MN	29,167	175,000	12/06/2011	11/01/2036
15504R-GC-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			1	1FE	520,300	108.4580	542,290	500,000	519,763		(537)			4.000	3.521	MN	3,333	2,833	08/05/2015	11/01/2033
162393-FV-9	CHATTANOOGA TENN ELEC REV			1	1FE	569,815	117.4040	587,020	500,000	567,620		(2,195)			5.000	3.350	MS	9,236		07/23/2015	09/01/2040
167593-HH-8	CHICAGO ILL O HARE INTL ARPT REV			1	1FE	731,250	101.7300	762,975	750,000	731,549		299			4.000	4.235	JJ	15,000		09/21/2015	01/01/2030
167736-WG-8	CHICAGO ILL WTR REV			1	1FE	5,270,650	105.8030	5,290,150	5,000,000	5,085,760		(27,638)			5.000	4.350	MN	41,667	250,000	05/13/2008	11/01/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18085P-PJ-7	CLARK CNTY NEV ARPT REV			1	1FE	565,875	114.8580	574,290	500,000	549,424		(6,156)			5.000	3.401	JJ	12,500	25,000	03/20/2013	07/01/2025
18085P-PK-4	CLARK CNTY NEV ARPT REV			1	1FE	840,870	113.8310	853,733	750,000	818,274		(8,462)			5.000	3.521	JJ	18,750	37,500	03/20/2013	07/01/2026
181000-NS-5	CLARK CNTY NEV HWY IMPT REV			1	1FE	865,245	117.6010	882,008	750,000	863,761		(1,484)			5.000	3.141	JJ	5,313		10/28/2015	07/01/2033
186427-CY-4	CLEVELAND OHIO WTR REV			1	1FE	520,285	106.4060	532,030	500,000	519,054		(1,231)			4.000	3.451	JJ	10,000	1,889	04/15/2015	01/01/2033
222102-AA-3	COULEE MED FNDTN WASH REV			1	1FE	4,445,000	113.4840	5,044,364	4,445,000	4,445,000					6.500	6.500	MON	8,828	288,925	12/27/2010	04/20/2036
235036-C6-5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1FE	2,624,873	114.2470	2,570,558	2,250,000	2,487,239		(45,422)			5.000	2.660	MN	18,750	112,500	11/15/2012	11/01/2029
235036-SH-4	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	2,369,780	116.1040	2,322,080	2,000,000	2,211,836		(40,570)			5.000	2.650	MN	16,667	100,000	12/08/2011	11/01/2020
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	606,770	123.7880	618,940	500,000	596,686		(9,554)			5.000	2.560	JD	2,083	24,306	11/20/2014	12/01/2025
235241-PD-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	601,400	122.9800	614,900	500,000	591,871		(9,027)			5.000	2.670	JD	2,083	24,306	11/20/2014	12/01/2026
270618-DD-0	EAST BATON ROUGE LA SEW COMMN REV				1FE	2,335,000	100.0970	2,337,265	2,335,000	2,335,000					1.543	1.543	FA	15,012	36,029	04/25/2013	02/01/2018
29270C-H7-3	ENERGY NORTHWEST WASH ELEC REV			1	1FE	584,265	119.9940	599,970	500,000	579,856		(4,409)			5.000	3.051	JJ	12,500	2,778	04/24/2015	07/01/2033
303891-A4-7	FAIRFAX CNTY VA WTR AUTH WTR REV			1	1FE	4,232,762	103.4050	4,430,904	4,285,000	4,241,671		3,525			4.500	4.625	AO	48,206	192,825	03/06/2013	04/01/2026
303891-ZS-7	FAIRFAX CNTY VA WTR AUTH WTR REV			1	1FE	706,284	104.7270	748,798	715,000	710,588		3,406			4.500	5.017	AO	8,044	32,175	03/06/2013	04/01/2026
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			1	1FE	784,853	107.7840	808,380	750,000	784,350		(502)			4.000	3.431	JJ	4,667		10/08/2015	07/01/2033
343136-V9-5	FLORIDA ST TPK AUTH TPK REV			1	1FE	1,031,660	113.3770	1,133,770	1,000,000	1,019,218		(3,006)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
373541-5M-9	GEORGIA MUN ELEC AUTH PWR REV				1FE	626,515	118.6850	593,425	500,000	585,946		(13,376)			5.000	1.950	JJ	12,500	25,000	11/21/2012	01/01/2022
396066-CZ-3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1FE	1,394,789	121.6100	1,337,710	1,100,000	1,285,008		(28,774)			5.500	2.430	JD	5,042	60,500	01/11/2012	12/01/2021
414005-QD-3	HARRIS CNTY TEX			1	1FE	1,553,950	117.9840	1,474,800	1,250,000	1,463,723		(29,638)			5.000	2.210	FA	23,611	62,500	11/15/2012	08/15/2026
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			1	1FE	2,107,110	116.8420	2,336,840	2,000,000	2,074,686		(10,966)			5.000	4.270	MN	16,667	100,000	01/08/2014	11/01/2036
447168-KL-8	HUNTSVILLE ALA WTR SYS REV			1	1FE	526,250	109.4490	547,245	500,000	525,419		(831)			4.000	3.361	MN	3,333	4,833	08/19/2015	11/01/2032
45129W-MA-5	IDAHO HSG & FIN ASSN			1	1FE	528,960	114.9310	574,655	500,000	523,954		(2,638)			5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1FE	605,985	116.6380	583,190	500,000	604,426		(1,559)			5.594	4.258	JJ	13,985	13,985	04/01/2015	01/01/2042
454898-RT-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1FE	577,625	116.4320	582,160	500,000	573,596		(4,029)			5.000	1.900	JJ	12,500		09/14/2015	01/01/2021
45506D-EZ-4	INDIANA ST FIN AUTH REV			1	1FE	938,445	121.1270	908,453	750,000	888,657		(17,898)			5.000	2.170	FA	15,625	37,500	02/26/2013	02/01/2024
455114-HC-5	INDIANA ST UNIV REVS			1	1FE	747,871	115.9010	712,791	615,000	707,616		(13,594)			5.000	2.391	AO	7,688	30,750	12/06/2012	04/01/2025
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			1	1FE	570,435	117.5500	587,750	500,000	568,470		(1,965)			5.000	3.320	FA	10,417		08/31/2015	08/01/2035
47770V-AK-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1FE	563,065	113.3530	566,765	500,000	562,715		(350)			5.000	3.000	JJ	12,500		12/10/2015	01/01/2038
485429-T2-0	KANSAS ST DEV FIN AUTH REV			1	1FE	863,535	117.3130	879,848	750,000	854,367		(9,168)			5.000	2.860	AO	9,375	17,292	04/01/2015	04/01/2027
49151E-XD-0	KENTUCKY ST PPTY & BLDGS COMMN REVS				1FE	2,386,220	112.7910	2,255,820	2,000,000	2,194,153		(49,101)			5.000	2.283	AO	25,000	100,000	12/08/2011	10/01/2019
495289-WF-3	KING CNTY WASH SWR REV			1	1FE	1,344,224	114.5660	1,346,151	1,175,000	1,270,664		(19,546)			5.000	3.050	JJ	29,375	58,750	01/20/2012	01/01/2029
495289-X4-7	KING CNTY WASH SWR REV			1	1FE	582,205	116.5300	582,650	500,000	577,064		(5,141)			5.000	3.030	JJ	12,500	9,236	04/15/2015	07/01/2038
495289-X9-6	KING CNTY WASH SWR REV			1	1FE	893,253	116.2720	918,549	790,000	887,930		(5,323)			5.000	3.390	JJ	19,750	14,593	05/29/2015	07/01/2040
516391-AR-0	LANSING MICH BRD WTR & LT UTIL SYS REV			1	1FE	572,560	114.8500	574,250	500,000	546,376		(7,608)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
546475-NQ-3	LOUISIANA ST GAS & FUELS TAX REV			1	1FE	1,820,730	119.5130	1,792,695	1,500,000	1,713,581		(30,704)			5.000	2.550	MN	12,500	75,000	05/03/2012	05/01/2024
546589-SG-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1FE	924,960	115.6260	867,195	750,000	861,667		(24,589)			5.000	1.470	MN	4,792	37,500	05/07/2013	05/15/2020
546589-SH-6	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1FE	622,605	118.0970	590,485	500,000	584,340		(14,891)			5.000	1.700	MN	3,194	25,000	05/07/2013	05/15/2021
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1FE	601,885	122.0980	610,490	500,000	591,896		(9,082)			5.000	2.660	MN	3,194	24,306	11/20/2014	05/15/2026
575579-LL-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1FE	618,810	131.9730	659,865	500,000	615,498		(3,312)			5.250	3.330	JJ	13,125	13,125	05/26/2015	07/01/2031
57583U-NA-2	MASSACHUSETTS ST DEV FIN AGY REV				1FE	592,415	113.0600	565,300	500,000	545,149		(12,250)			5.000	2.300	JJ	12,500	25,000	12/09/2011	07/01/2019
576000-RB-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1FE	510,025	105.6720	528,360	500,000	509,518		(507)			4.000	3.750	JJ	12,333		05/05/2015	01/15/2036
576000-RF-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1FE	501,565	104.1600	520,800	500,000	501,525		(40)			4.000	3.959	JJ	12,333		05/26/2015	01/15/2040
586158-MQ-7	MEMPHIS TENN ELEC SYS REV				1FE	1,987,049	111.1930	1,884,721	1,695,000	1,800,587		(34,345)			5.000	2.761	JD	7,063	84,750	03/03/2010	12/01/2018
59259Y-CF-4	METROPOLITAN TRANSN AUTH N Y REV				1FE	2,069,180	109.8870	2,197,740	2,000,000	2,032,104		(7,271)			5.304	4.844	MN	13,555	106,080	05/21/2010	11/15/2019
59259Y-RY-7	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	909,225	121.1640	908,730	750,000	866,150		(15,302)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P-B6-4	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	589,970	116.3050	581,525	500,000	564,554		(8,547)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P-B8-0	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	2,020,288	116.0590	2,031,033	1,750,000	1,947,045		(25,814)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	873,373	114.9550	885,154	770,000	866,887		(6,485)			5.000	3.330	AO	9,625	19,250	04/21/2015	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	2,601,630	113.3110	2,549,498	2,250,000	2,571,843		(29,787)			5.000	3.119	AO	28,125	112,500	01/15/2015	10/01/2034
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	559,040	114.9550	574,775	500,000	553,660		(5,176)			5.000	3.561	AO	6,250	19,722	12/03/2014	10/01/2031
59333P-R7-5	MIAMI-DADE CNTY FLA AVIATION REV			1	1FE	1,341,780	112.8240	1,410,300	1,250,000	1,338,739		(3,041)			5.000	4.109	AO	15,625	14,410	09/03/2015	10/01/2038
594614-7S-2	MICHIGAN ST BLDG AUTH REV			1	1FE	5,007,839	114.3380	4,962,269	4,340,000	4,761,645		(65,439)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615-BK-1	MICHIGAN ST BLDG AUTH REV			1	1FE	852,698	118.7180	890,385	750,000	849,688		(3,010)			5.000	3.392	AO	7,917	4,688	07/31/2015	04/15/2031
594615-BL-9	MICHIGAN ST BLDG AUTH REV			1	1FE	1,217,276	118.1550	1,270,166	1,075,000	1,213,110		(4,167)			5.000	3.442	AO	11,347	6,719	07/31/2015	04/15/2032
594615-BM-7	MICHIGAN ST BLDG AUTH REV			1	1FE	857,812	117.5010	893,008	760,000	854,949		(2,863)			5.000	3.482	AO	8,022	4,750	07/31/2015	04/15/2033
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1FE	574,580	117.1190	585,595	500,000	573,514		(1,066)			5.000	3.181	JD	2,083	1,806	10/21/2015	12/01/2030
60636W-NL-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1FE	603,390	112.7880	563,940	500,000	558,883		(17,167)			5.000	1.372	MN	4,167	25,000	05/14/2013	05/01/2020
644614-2U-2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			1	1FE	632,511	117.1480	644,314	550,000	628,086		(4,425)			5.000	3.251	JJ	13,750	3,667	04/29/2015	07/01/2031

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
644693-KP-7	NEW HAMPSHIRE ST TPK SYS REV			1	1FE	577,350	113.9700	569,850	500,000	541,678		(9,090)			5.000	2.900	AO	6,250	25,000	11/21/2011	04/01/2021
646139-3A-1	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	855,938	117.4700	881,025	750,000	827,676		(10,582)			5.000	3.221	JJ	18,750	37,500	03/21/2013	01/01/2027
646139-RD-9	NEW JERSEY ST TPK AUTH TPK REV			13	1FE	445,000	100.0000	500,000	500,000	453,982		3,284			0.114	0.126	N/A	6	753	02/08/2013	01/01/2030
64971W-MW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	1,172,040	120.7190	1,207,190	1,000,000	1,154,369		(15,591)			5.000	2.951	FA	20,833	35,833	11/06/2014	08/01/2029
64971W-ZF-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	1,444,788	118.3210	1,479,013	1,250,000	1,443,038		(1,749)			5.000	3.160	MN	9,722		11/19/2015	11/01/2036
64990B-FK-4	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			1	1FE	1,169,470	119.0670	1,190,670	1,000,000	1,159,832		(9,638)			5.000	3.049	JJ	34,583		04/22/2015	07/01/2033
64990E-CL-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	566,505	119.2000	596,000	500,000	555,050		(6,967)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E-MQ-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	883,185	121.8730	914,048	750,000	863,211		(12,179)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E-MU-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	883,598	119.0610	892,958	750,000	867,939		(12,736)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650028-UP-6	NEW YORK ST TWY AUTH ST PERS INCOME TAX				1FE	581,550	105.1510	525,755	500,000	525,721		(21,262)			5.000	0.699	MS	7,361	25,000	05/06/2013	03/15/2017
650035-YY-8	NEW YORK ST URBAN DEV CORP REV			1	1FE	2,988,375	121.5460	3,038,650	2,500,000	2,865,250		(45,300)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
656009-KY-2	NORFOLK VA WTR REV			1	1FE	680,763	124.2500	683,375	550,000	673,057		(7,705)			5.250	2.650	MN	4,813	15,641	04/02/2015	11/01/2030
65825P-CX-6	NORTH CAROLINA ST CAP IMPT LTD OBLIG			1	1FE	2,330,760	114.9630	2,299,260	2,000,000	2,178,307		(38,187)			5.000	2.800	MN	16,667	100,000	10/26/2011	05/01/2022
65829Q-AK-0	NORTH CAROLINA ST LTD OBLIG			1	1FE	627,465	118.4640	592,320	500,000	585,404		(13,732)			5.000	1.893	MN	4,167	25,000	11/13/2012	11/01/2023
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH			1	1FE	571,175	118.8430	594,215	500,000	568,153		(3,022)			5.000	3.201	AO	6,250	4,861	07/10/2015	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV			1	1FE	499,375	104.9350	524,675	500,000	499,357		(18)			4.000	4.010	JJ	5,389		09/18/2015	01/01/2035
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			1	1FE	864,600	112.9100	846,825	750,000	822,100		(13,206)			6.038	3.854	MN	5,786	45,285	08/15/2012	11/15/2040
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			1	1FE	1,207,343	115.9050	1,217,003	1,050,000	1,190,139		(14,227)			5.000	3.180	JD	4,375	59,063	10/02/2014	06/01/2034
679086-DU-9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			1	1FE	593,760	119.8420	599,210	500,000	583,067		(8,548)			5.000	2.791	JJ	12,500	18,819	09/25/2014	07/01/2028
679111-UJ-1	OKLAHOMA ST TPK AUTH TPK REV				1FE	2,963,050	114.5450	2,863,625	2,500,000	2,738,417		(56,020)			5.000	2.481	JJ	62,500	125,000	10/26/2011	01/01/2020
679111-UV-4	OKLAHOMA ST TPK AUTH TPK REV			1	1FE	595,895	116.0670	580,335	500,000	564,970		(12,149)			5.000	2.239	JJ	12,500	25,000	05/22/2013	01/01/2025
681793-8E-8	OMAHA PUB PWR DIST NEB ELEC REV			1	1FE	573,665	112.3440	561,720	500,000	550,524		(7,404)			5.000	3.161	FA	10,417	25,000	09/21/2012	02/01/2037
682001-ET-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1FE	563,135	115.6240	578,120	500,000	560,821		(2,314)			5.000	3.430	FA	10,417		07/30/2015	02/01/2043
686507-GC-2	ORLANDO FLA UTILS COMMN UTIL SYS REV			1	1FE	908,745	121.4950	911,213	750,000	899,132		(9,613)			5.000	2.570	AO	9,375	15,938	04/07/2015	10/01/2028
696543-PP-6	PALM BEACH CNTY FLA PUB IMPT REV			1	1FE	514,960	108.0150	540,075	500,000	514,314		(646)			4.000	3.651	MN	3,333	8,944	06/17/2015	11/01/2033
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV				1FE	2,228,480	116.3890	2,327,780	2,000,000	2,216,931		(3,111)			5.511	4.822	JD	9,185	110,220	01/27/2012	12/01/2045
717817-SM-3	PHILADELPHIA PA ARPT REV			1	1FE	1,090,981	102.1170	1,118,181	1,095,000	1,091,002		20			4.000	4.031	JD	1,947	12,410	10/01/2015	06/15/2032
71884A-YY-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			1	1FE	876,660	118.5150	888,863	750,000	869,848		(6,812)			5.000	3.050	JJ	23,854		04/22/2015	07/01/2032
71884A-ZF-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			1	1FE	561,885	115.2650	576,325	500,000	558,914		(2,971)			5.000	3.529	JJ	15,903		05/27/2015	07/01/2041
73358W-TM-6	PORT AUTH N Y & N J				1FE	588,990	119.7030	598,515	500,000	578,764		(9,131)			5.000	2.710	MS	8,333	25,694	11/12/2014	09/01/2023
73358W-TU-8	PORT AUTH N Y & N J			1	1FE	855,570	115.2420	864,315	750,000	844,202		(9,228)			5.000	3.320	MS	12,500	38,542	10/01/2014	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J			1	1FE	565,525	115.7310	578,655	500,000	561,816		(3,709)			5.000	3.440	MN	4,167	13,056	04/28/2015	05/01/2033
762197-LP-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	605,900	116.8060	584,030	500,000	571,515		(11,311)			5.000	2.360	MN	4,167	25,000	11/07/2012	11/01/2021
762197-NH-0	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1FE	717,942	112.5170	675,102	600,000	671,431		(18,584)			5.000	1.671	MS	8,833	30,000	05/09/2013	09/15/2019
790407-JQ-4	ST JOHNS CNTY FLA SALES TAX REV			1	1FE	1,126,890	119.1850	1,132,258	950,000	1,115,835		(11,055)			5.000	2.840	AO	11,875	21,771	03/26/2015	10/01/2028
790407-JU-5	ST JOHNS CNTY FLA SALES TAX REV			1	1FE	582,250	117.1040	585,520	500,000	577,164		(5,086)			5.000	3.070	AO	6,250	11,458	03/26/2015	10/01/2032
794665-FQ-7	SALES TAX ASSET RECEIVABLE CORP N Y			1	1FE	601,165	122.4650	612,325	500,000	590,271		(9,004)			5.000	2.680	AO	5,278	25,000	09/24/2014	10/15/2028
79574C-AS-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			1	1FE	572,795	118.8260	594,130	500,000	569,171		(3,624)			5.000	3.280	JD	2,083	12,431	05/26/2015	12/01/2035
79575D-N2-2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			1	1FE	918,008	119.3220	894,915	750,000	865,421		(18,090)			5.000	2.210	JD	3,125	37,500	01/08/2013	12/01/2026
797686-CY-6	SAN FRANCISCO CALIF MUN TRANSN AGY REV			1	1FE	582,025	118.1990	590,995	500,000	576,233		(5,792)			5.000	2.890	MS	8,333	12,500	04/14/2015	03/01/2033
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			1	1FE	524,180	108.3520	541,760	500,000	522,987		(1,193)			4.000	3.441	AO	5,000	6,889	05/01/2015	10/01/2030
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			1	1FE	558,970	115.7340	578,670	500,000	556,579		(2,391)			5.000	3.631	JD	2,083	10,486	06/19/2015	12/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			1	1FE	483,930	101.5060	507,530	500,000	483,952		22			4.000	4.191	JJ	3,167		10/21/2015	07/01/2045
864784-EW-9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			1	1FE	803,438	109.9580	824,685	750,000	802,842		(595)			4.000	3.130	JD	3,667		10/22/2015	06/01/2031
880558-HN-4	TENNESSEE ST SCH BD AUTH			1	1FE	909,630	122.8790	921,593	750,000	900,940		(8,690)			5.000	2.660	MN	6,250	18,125	04/09/2015	11/01/2029
882854-WT-5	TEXAS WTR DEV BRD REV			1	1FE	529,030	109.9390	549,695	500,000	528,632		(398)			4.000	3.310	AO	3,167		10/07/2015	10/15/2032
89602N-E8-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1FE	615,370	121.4890	607,445	500,000	585,471		(10,464)			5.000	2.451	MN	3,194	25,000	01/11/2013	11/15/2024
89602N-E9-1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1FE	611,290	120.7150	603,575	500,000	582,536		(10,070)			5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
89602N-ZE-7	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1FE	3,110,675	122.8370	3,070,925	2,500,000	2,945,829		(59,552)			5.000	2.190	MN	15,972	125,000	02/27/2013	11/15/2023
89602N-ZF-4	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1FE	619,820	122.0060	610,030	500,000	583,586		(11,093)			5.000	2.351	MN	3,194	25,000	08/03/2012	11/15/2024
914046-WH-6	UNIVERSITY ALASKA UNIV REVS			1	1FE	619,735	116.3480	581,740	500,000	579,989		(12,999)			5.000	2.037	AO	6,250	25,000	11/13/2012	10/01/2024
914119-B8-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			1	1FE	609,500	122.1500	610,750	500,000	599,322		(9,850)			5.000	2.500	JD	2,083	23,750	12/03/2014	06/01/2025
914119-C7-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS			1	1FE	979,249	106.0110	943,498	890,000	914,198		(13,044)			5.000	3.022	JD	3,708	44,500	11/08/2011	06/01/2021
914119-D6-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS			1	1FE	764,695	105.9590	736,415	695,000	713,897		(10,186)			5.000	3.022	JD	2,896	34,750	11/08/2011	06/01/2021
914119-PQ-9	UNIVERSITY CINCINNATI OHIO GEN RCPTS			1	1FE	569,015	112.6130	563,065	500,000	536,019		(8,543)			5.000	3.034	JD	2,083	25,000	12/13/2011	06/01/2023
914301-X2-7	UNIVERSITY HOUSTON TEX UNIV REVS			1	1FE	1,041,390	114.8300	1,148,300	1,000,000	1,029,554		(5,004)			5.000	4.350	FA	18,889	50,000	07/25/2013	02/15/2030
914641-X6-7	UNIVERSITY NEB UNIV REVS			1	1FE	621,910	121.1200	605,600	500,000	581,730		(11,539)			5.000	2.280	JJ	12,500	25,000	05/17/2012	07/01/2023

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914641-Y2-5	UNIVERSITY NEB UNIV REVS			1	1FE	899,198	117.7340	883,005	750,000	850,774		(13,987)			5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
914692-U7-1	UNIVERSITY N MEX UNIV REVS				1FE	602,800	122.2290	611,145	500,000	590,798		(11,110)			5.000	2.320	JD	2,083	24,931	11/14/2014	06/01/2023
914716-YE-9	UNIVERSITY N C CHARLOTTE REV				1FE	638,389	119.4710	615,276	515,000	604,321		(13,288)			5.000	2.030	AO	6,438	25,750	05/20/2013	04/01/2022
915200-RH-4	UNIVERSITY VT & ST AGRIC COLLEGE			1	1FE	1,648,200	106.7170	1,600,755	1,500,000	1,548,353		(26,512)			5.000	3.091	AO	18,750	75,000	01/19/2012	10/01/2032
915200-TY-5	UNIVERSITY VT & ST AGRIC COLLEGE			1	1FE	1,119,740	112.7200	1,127,200	1,000,000	1,088,829		(11,452)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915200-UN-7	UNIVERSITY VT & ST AGRIC COLLEGE			1	1FE	582,435	118.5850	592,925	500,000	573,929		(7,275)			5.000	3.061	AO	6,250	22,986	09/19/2014	10/01/2029
915260-BU-6	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	1,125,707	117.1660	1,083,786	925,000	1,059,620		(24,068)			5.000	2.060	AO	11,563	46,250	02/28/2013	04/01/2021
915260-BV-4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	976,968	119.0470	952,376	800,000	926,045		(18,577)			5.000	2.280	AO	10,000	40,000	02/28/2013	04/01/2022
915260-BW-2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	647,072	120.8660	640,590	530,000	617,339		(10,865)			5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH N Y			1	1FE	1,166,315	121.2400	1,212,400	1,000,000	1,141,254		(15,535)			5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V-BL-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1	1FE	597,300	120.2000	601,000	500,000	591,170		(6,130)			5.000	2.721	FA	10,417	7,361	04/15/2015	02/01/2031
92817S-KV-9	VIRGINIA ST PUB SCH AUTH				1FE	4,499,563	106.6350	4,116,111	3,860,000	4,009,550		(91,324)			5.000	2.490	FA	80,417	193,000	04/23/2010	08/01/2017
92817T-CY-0	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC			1	1FE	616,715	116.8340	584,170	500,000	575,139		(12,670)			5.000	2.110	JJ	11,528	25,000	08/15/2012	07/15/2023
940093-7A-9	WASHINGTON ST UNIV REVS			1	1FE	591,005	120.0260	600,130	500,000	584,638		(6,367)			5.000	2.900	AO	6,250	13,889	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			1	1FE	588,615	119.5930	597,965	500,000	582,430		(6,185)			5.000	2.950	AO	6,250	13,889	02/12/2015	04/01/2030
940839-CF-8	WASHOE CNTY NEV HWY REV			1	1FE	528,365	109.4510	547,255	500,000	516,258		(4,855)			5.000	3.871	FA	10,417	25,000	06/05/2013	02/01/2043
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			1	1FE	1,079,960	111.2330	1,112,330	1,000,000	1,078,604		(1,356)			5.000	4.030	JD	10,556		09/23/2015	12/01/2032
95308R-FE-4	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S				1FE	1,270,811	118.7080	1,252,369	1,055,000	1,210,751		(24,161)			5.000	2.330	JD	2,344	52,750	05/22/2013	12/15/2021
95308R-FG-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			1	1FE	1,183,430	117.4660	1,174,660	1,000,000	1,132,776		(20,415)			5.000	2.580	JD	2,222	50,000	05/22/2013	12/15/2023
95308R-FH-7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			1	1FE	587,965	117.0360	585,180	500,000	563,741		(9,769)			5.000	2.670	JD	1,111	25,000	05/22/2013	12/15/2024
968369-AA-6	WILKES CNTY GA HOSP AUTH REV			1	1FE	6,040,000	113.8670	6,877,567	6,040,000	6,040,000					7.200	7.200	MON	13,288	434,880	12/27/2010	02/20/2037
977092-QZ-1	WISCONSIN ST CLEAN WTR REV			1	1FE	4,062,893	109.6400	3,782,580	3,450,000	3,688,593		(95,511)			5.000	2.050	JD	14,375	172,500	12/12/2011	06/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						181,238,719	XXX	182,899,701	160,245,000	175,277,656		(1,983,598)			XXX	XXX	XXX	1,907,535	6,586,517	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-Q7-7	RMBS - FH G12378			2	1	32,051	105.3040	35,232	33,457	32,591		98			4.500	5.910	MON	125	1,506	08/23/2007	09/01/2021
3128M9-VK-5	RMBS - FH G07518			2	1	8,215,149	106.6250	8,435,175	7,911,067	8,200,137		(9,653)			4.000	3.305	MON	26,370	316,443	01/22/2014	02/01/2043
3128MA-BS-7	RMBS - FH G07849			2	1	1,149,737	103.3190	1,141,866	1,105,185	1,148,654		(939)			3.500	2.877	MON	3,223	38,681	10/21/2014	05/01/2044
3128MC-JK-2	RMBS - FH G13666			2	1	234,580	106.5450	240,429	225,660	232,686		(400)			4.500	3.291	MON	846	10,155	10/06/2009	09/01/2024
3128MJ-Q9-4	RMBS - FH G08479			2	1	1,222,543	103.0760	1,219,744	1,183,344	1,220,736		187			3.500	2.996	MON	3,451	41,417	02/23/2012	03/01/2042
3128MJ-S4-3	RMBS - FH G08538			2	1	816,383	103.0420	836,902	812,195	816,069		(171)			3.500	3.425	MON	2,369	28,427	08/06/2013	07/01/2043
3128MJ-S8-4	RMBS - FH G08542			2	1	1,780,589	105.7370	1,828,459	1,729,252	1,784,634		5,093			4.000	3.314	MON	5,764	69,170	08/28/2013	08/01/2043
3128MS-JA-9	RMBS - FH H00257			2	1	239,214	102.5960	239,001	232,953	245,774		6,894			5.000	3.571	MON	971	11,648	03/19/2009	04/01/2035
3128PP-6C-2	RMBS - FH J10867			2	1	112,975	106.4070	115,921	108,941	112,208		(232)			4.500	3.286	MON	409	4,902	10/21/2009	09/01/2024
3128PP-H4-8	RMBS - FH J10251			2	1	117,681	105.4860	125,331	118,813	117,414		(346)			4.000	4.431	MON	396	4,753	06/04/2009	07/01/2024
3128PP-H5-5	RMBS - FH J10252			2	1	180,098	105.5840	191,984	181,831	180,353		16			4.000	4.294	MON	606	7,273	06/04/2009	07/01/2024
3128PP-HZ-9	RMBS - FH J10248			2	1	268,632	104.1370	274,976	264,052	266,644		(342)			4.500	4.091	MON	990	11,882	06/03/2009	07/01/2024
3128PP-WM-1	RMBS - FH J10652			2	1	573,731	106.3470	593,275	557,867	567,900		(1,639)			4.500	3.797	MON	2,092	25,104	09/03/2009	10/01/2024
3128PQ-E9-8	RMBS - FH J11060			2	1	190,895	107.3630	197,632	184,079	189,013		(457)			4.500	3.465	MON	690	8,284	11/04/2009	10/01/2024
31292S-AF-7	RMBS - FH C09006			2	1	2,241,273	100.0680	2,159,455	2,157,988	2,237,345		202			3.000	2.480	MON	5,395	64,740	07/26/2012	07/01/2042
31292S-AH-3	RMBS - FH C09008			2	1	1,656,915	100.0680	1,603,667	1,602,578	1,653,865		(294)			3.000	2.549	MON	4,006	48,077	07/19/2012	08/01/2042
312945-V5-4	RMBS - FH A96936			2	1	324,791	105.9720	327,310	308,865	324,729		246			4.000	2.927	MON	1,030	12,355	10/25/2013	02/01/2041
31294T-7M-2	RMBS - FH E09000			2	1	1,404,350	103.2390	1,388,130	1,344,579	1,395,045		(2,157)			3.000	1.970	MON	3,361	40,337	06/22/2012	06/01/2027
31306X-2A-0	RMBS - FH J20769			2	1	5,555,761	101.6740	5,409,560	5,320,495	5,513,072		(16,262)			2.500	1.575	MON	11,084	133,012	11/09/2012	10/01/2027
31307F-FY-2	RMBS - FH J26483			2	1	801,783	103.2400	802,433	777,251	798,275		(2,055)			3.000	2.280	MON	1,943	23,318	11/22/2013	11/01/2028
3132GU-KM-5	RMBS - FH Q09000			2	1	1,972,133	103.0660	1,946,235	1,888,338	1,970,248		1,693			3.500	2.818	MON	5,508	66,092	06/06/2012	06/01/2042
3132HM-ZZ-7	RMBS - FH Q11660			2	1	3,341,200	100.0680	3,216,326	3,214,141	3,334,722		(876)			3.000	2.471	MON	8,035	96,424	09/18/2012	10/01/2042
3132HR-D8-0	RMBS - FH Q14627			2	1	1,490,953	100.0680	1,430,286	1,429,314	1,488,000		(118)			3.000	2.428	MON	3,573	42,879	01/08/2013	01/01/2043
3132J8-UR-9	RMBS - FH Q17391			2	1	1,961,242	106.3810	2,001,932	1,881,851	1,957,033		(2,958)			4.000	3.147	MON	6,273	75,274	02/14/2014	04/01/2043
3132JP-P9-7	RMBS - FH Q22248			2	1	196,588	105.7680	197,761	186,976	196,246		(157)			4.000	2.959	MON	623	7,479	10/29/2013	10/01/2043
3132JQ-F6-2	RMBS - FH Q22889			2	1	1,246,015	106.2590	1,250,903	1,177,221	1,245,114		(162)			4.000	2.796	MON	3,924	47,089	07/29/2014	11/01/2043
3132L5-SE-4	RMBS - FH V80517			2	1	4,148,070	106.2590	4,168,651	3,923,104	4,143,002		(2,678)			4.000	2.826	MON	13,077	156,924	07/28/2014	10/01/2043
3132M9-5A-8	RMBS - FH Q29241			2	1	5,477,984	106.5280	5,457,804	5,123,352	5,435,534		(40,058)			4.000	2.657	MON	17,078	204,934	10/08/2014	10/01/2044
3132MA-CR-0	RMBS - FH Q29380			2	1	658,651	105.7330	656,266	620,682	657,874		(605)			4.000	2.670	MON	2,069	24,827	11/05/2014	11/01/2044
3132QM-LQ-2	RMBS - FH Q31234			2	1	1,979,980	103.1340	1,946,495	1,887,346	1,974,657		(5,323)			3.500	2.696	MON	5,505	49,543	02/25/2015	02/01/2045
3136AC-U5-8	CMO/RMBS - FN-1315E-EP			2	1	1,957,958	104.4370	1,967,368	1,883,784	1,950,860		(4,620)			3.500	2.663	MON	5,494	66,000	11/22/2013	08/25/2042
3136AE-ZQ-3	CMO/RMBS - FN-1356B-P			2	1	6,533,107	100.7560	6,659,498	6,609,530	6,536,976		1,453			2.500	2.729	MON	13,770	165,407	11/12/2013	06/25/2043

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AF-Y8-1	CMO/RMBS - FN-1389A-PA			2	1	703,501	103.5180	702,563	678,687	700,737		(2,030)			3.500	2.561	MON	1,980	23,790	12/10/2013	02/25/2043
3137AC-P3-7	CMO/RMBS - FH-3879F-NW			2	1	192,555	103.9220	191,033	183,823	190,653		(598)			4.000	2.313	MON	613	7,353	07/12/2011	09/15/2040
3137B4-Z5-8	CMO/RMBS - FH-4261B-PA			2	1	1,236,777	103.0650	1,242,836	1,205,876	1,229,720		(5,407)			3.000	2.224	MON	3,015	36,176	11/25/2013	07/15/2032
3137B8-PP-6	CMO/RMBS - FH-4322A-PA			2	1	855,621	107.1360	868,375	810,535	852,516		(2,208)			4.000	2.966	MON	2,702	32,421	04/03/2014	03/15/2044
31385X-EW-3	RMBS - FN 555549			2	1	163,458	103.5790	166,396	160,647	161,224		(547)			5.000	4.357	MON	669	8,064	03/25/2008	06/01/2018
31385X-NF-0	RMBS - FN 555790			23	1	327,919	105.7290	342,003	323,471	327,294		94			2.432	2.076	MON	656	7,339	01/22/2004	10/01/2033
3138EN-7M-5	RMBS - FN AL6299			2	1	1,975,632	103.3610	1,930,716	1,867,934	1,969,572		(6,060)			3.500	2.551	MON	5,448	54,481	01/28/2015	01/01/2045
3138EN-WX-3	RMBS - FN AL6061			2	1	1,222,675	103.3610	1,221,217	1,181,506	1,218,928		(3,635)			3.500	2.924	MON	3,446	41,358	11/19/2014	11/01/2044
3138WQ-L3-4	RMBS - FN AT3045			2	1	4,117,358	100.6350	3,965,075	3,940,055	4,114,630		4,521			3.000	2.381	MON	9,850	118,345	04/24/2013	04/01/2043
3138Y1-3L-7	RMBS - FN AX0802			2	1	1,852,061	103.4840	1,819,904	1,758,633	1,849,201		(2,860)			3.500	2.587	MON	5,129	46,164	02/12/2015	10/01/2044
3138Y6-MY-7	RMBS - FN AX4874			2	1	2,525,815	103.3660	2,463,051	2,382,845	2,514,599		(11,217)			3.500	2.532	MON	6,950	69,500	01/15/2015	12/01/2044
31390U-MU-7	RMBS - FN 656571			23	1	182,018	106.3130	193,027	181,564	181,853		(19)			2.540	2.461	MON	384	4,519	06/02/2005	05/01/2033
31395M-QS-1	CMO/RMBS - FH-2935E-LM			2	1	42,038	102.3640	41,906	40,938	41,249		(175)			4.500	3.509	MON	154	1,842	06/24/2009	02/15/2035
31397Q-S6-6	CMO/RMBS - FN-1120E-CA			2	1	82,230	101.5520	81,396	80,152	80,754		(643)			3.500	1.943	MON	234	2,816	03/01/2011	07/25/2024
31402H-Z2-0	RMBS - FN 729861			23	1	191,175	105.4960	195,570	185,382	189,572		257			2.636	2.058	MON	407	4,434	01/23/2004	11/01/2033
31402R-AD-1	RMBS - FN 735404			2	1	37,479	105.0380	40,610	38,663	37,959		69			4.500	5.563	MON	145	1,745	11/07/2007	04/01/2020
31403D-YB-9	RMBS - FN 746006			23	1	556,176	105.8450	568,434	537,044	550,014		379			2.522	1.715	MON	1,129	12,856	03/24/2004	12/01/2033
31405Q-AX-6	RMBS - FN 795722			23	1	240,800	106.2390	252,042	237,241	239,749		(362)			2.435	2.117	MON	481	5,565	10/04/2004	10/01/2034
31412U-AJ-9	RMBS - FN 934809			2	1	131,908	107.9620	137,532	127,389	130,325		(588)			4.500	3.530	MON	478	5,761	09/18/2009	03/01/2024
31414R-PK-5	RMBS - FN 973926			23	1	278,644	105.3120	289,109	274,526	278,447		(176)			2.460	2.112	MON	563	8,747	04/15/2008	05/01/2038
31416X-FA-3	RMBS - FN AB1960			2	1	929,388	106.3390	923,107	868,080	927,075		(2,122)			4.000	2.578	MON	2,894	34,741	12/03/2014	12/01/2040
31418A-HX-9	RMBS - FN MA1145			2	1	822,424	103.5490	808,533	780,821	816,187		(1,232)			3.000	1.778	MON	1,952	23,425	07/11/2012	08/01/2027
31418V-KJ-0	RMBS - FN AD7496			2	1	91,602	104.9590	95,429	90,921	91,394		(115)			3.500	3.267	MON	265	3,184	01/13/2011	01/01/2026
92812U-K5-6	CMO/RMBS - VIRGINIA ST HSG DEV AUTH COMW			2	1FE	1,033,244	99.0240	1,023,159	1,033,244	1,037,045		3,801			2.750	2.648	MON	2,368	28,484	04/25/2013	04/25/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						77,875,505	XXX	77,629,030	74,956,066	77,658,105		(107,489)			XXX	XXX	XXX	211,963	2,487,467	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3137B9-BZ-7	CMBS - FH-KF03-A			23	1	346,295	99.8880	345,907	346,295	346,295					0.532	0.763	MON	36	1,829	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						346,295	XXX	345,907	346,295	346,295					XXX	XXX	XXX	36	1,829	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						259,460,519	XXX	260,874,639	235,547,360	253,282,055		(2,091,087)			XXX	XXX	XXX	2,119,534	9,075,814	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-AQ-2	ABBVIE INC			1	2FE	1,497,375	98.6940	1,480,410	1,500,000	1,497,515		140			3.600	3.621	MN	7,050	27,000	05/05/2015	05/14/2025
00507U-AS-0	ACTAVIS FUNDING SCS		R	1	2FE	747,338	99.4890	746,168	750,000	747,519		181			3.800	3.843	MS	8,392	14,488	03/03/2015	03/15/2025
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		R		1FE	4,632,850	96.2080	4,810,400	5,000,000	4,710,927		38,802			2.500	3.497	JJ	57,639	125,000	12/10/2013	07/15/2022
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		R		1FE	3,184,440	99.3940	2,981,820	3,000,000	3,179,876		(3,175)			4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
05567L-T3-1	BNP PARIBAS SA		R		1FE	1,007,190	110.6480	1,106,480	1,000,000	1,004,371		(727)			5.000	4.901	JJ	23,056	50,000	10/26/2011	01/15/2021
06051G-EH-8	BANK OF AMERICA CORP				2FE	1,250,100	109.2550	1,365,688	1,250,000	1,250,119		56			5.000	4.998	MN	8,333	62,500	08/03/2011	05/13/2021
07177M-AC-7	BAXALTA INC			1	2FE	1,499,520	98.7590	1,481,385	1,500,000	1,499,567		47			2.875	2.882	JD	958	21,563	06/18/2015	06/23/2020
075887-BA-6	BECTON DICKINSON & CO				2FE	1,732,430	100.8400	1,764,700	1,750,000	1,736,674		2,085			3.125	3.269	MN	8,051	54,688	11/15/2013	11/08/2021
115637-AL-4	BROWN-FORMAN CORP			1	1FE	4,922,600	90.8160	4,540,800	5,000,000	4,923,879		1,279			3.750	3.841	JJ	86,458	93,750	04/28/2015	01/15/2043
126408-GQ-0	CSX CORP				2FE	2,418,720	114.4620	2,289,240	2,000,000	2,182,653		(54,281)			7.375	4.187	FA	61,458	147,500	04/20/2011	02/01/2019
126408-GV-9	CSX CORP			1	2FE	497,495	105.7540	528,770	500,000	498,517		255			4.250	4.312	JD	1,771	21,250	05/20/2011	06/01/2021
126650-BW-9	CVS CAREMARK CORP			1	2FE	2,960,520	105.7840	3,173,520	3,000,000	2,976,758		3,907			4.125	4.288	MN	15,813	123,750	05/09/2011	05/15/2021
151020-AT-1	CELGENE CORP				2FE	1,249,925	100.0220	1,250,275	1,250,000	1,249,935		10			2.125	2.127	FA	10,256		08/03/2015	08/15/2018
166764-AH-3	CHEVRON CORP			1	1FE	3,000,000	100.5320	3,015,960	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013	06/24/2023
172967-FS-5	CITIGROUP INC				2FE	1,020,384	101.3860	1,013,860	1,000,000	1,001,997		(4,293)			3.953	3.505	JD	1,757	39,530	06/08/2011	06/15/2016
191241-AE-8	COCA-COLA FEMSA SAB DE CV		R		1FE	4,741,355	100.3430	4,766,293	4,750,000	4,742,970		887			3.875	3.897	MN	17,895	184,063	01/13/2014	11/26/2023
20030N-BH-3	COMCAST CORP				1FE	1,250,913	98.2630	1,228,288	1,250,000	1,250,929		(20)			4.250	4.244	JJ	24,497	53,125	05/12/2014	01/15/2033
20030N-BK-6	COMCAST CORP				1FE	5,637,050	103.8710	5,193,550	5,000,000	5,629,282		(7,768)			4.750	4.001	MS	79,167	118,750	04/28/2015	03/01/2044
21685W-DD-6	RABOBANK NEDERLAND NV		R		1FE	2,408,215	105.5380	2,427,374	2,300,000	2,373,209		(10,607)			3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
224044-CF-2	COX COMMUNICATIONS INC			1	2FE	859,800	82.7260	827,260	1,000,000	860,523		723			4.800	6.041	FA	20,000		10/27/2015	02/01/2035
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)		R		1FE	1,705,900	107.3760	1,879,080	1,750,000	1,725,287		4,782			4.375	4.720	FA	31,050	76,563	12/06/2011	08/05/2020
23636T-AA-8	DANONE SA		R		1FE	3,324,300	99.1330	3,469,655	3,500,000	3,361,460		18,771			3.000	3.695	JD	4,667	105,000	12/18/2013	06/15/2022
25179M-AV-5	DEVON ENERGY CORP			1	2FE	1,499,325	97.2540	1,458,810	1,500,000	1,499,327		2			5.850	5.856	JD	3,900		12/10/2015	12/15/2025

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25243Y-AP-4	DIAGEO CAPITAL PLC		R		1FE	1,089,950	109.1990	1,091,990	1,000,000	1,045,280		(8,991)			4.828	3.734	JJ	22,262	48,280	08/04/2010	07/15/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC				2FE	1,987,540	102.4790	2,049,580	2,000,000	1,992,516		1,230			4.375	4.453	JD	3,889	87,500	06/13/2011	06/15/2021
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1	2FE	999,150	90.5280	905,280	1,000,000	999,221		71			3.450	3.460	MS	10,158	18,496	02/25/2015	03/15/2025
31428X-AX-4	FEDEX CORP				2FE	3,080,580	102.7320	3,081,960	3,000,000	3,075,751		(2,566)			4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
341099-CP-2	PROGRESS ENERGY FLORIDA INC			1	1FE	997,960	102.1230	1,021,230	1,000,000	998,774		219			3.100	3.124	FA	11,711	31,000	08/15/2011	08/15/2021
36164N-FG-5	GE CAPITAL INTERNATIONAL FUNDING CO				1FE	746,970	101.8090	760,513	747,000	746,974		4			3.373	3.373	MN	4,549		10/26/2015	11/15/2025
36962G-6F-6	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	291,879	102.3490	293,742	287,000	290,458		(456)			3.150	2.950	MS	2,863	9,041	10/19/2012	09/07/2022
38141E-A6-6	GOLDMAN SACHS & CO				1FE	1,073,400	113.0110	1,130,110	1,000,000	1,040,374		(7,904)			6.000	4.978	JD	2,667	60,000	06/13/2011	06/15/2020
38141G-GQ-1	GOLDMAN SACHS GROUP INC				1FE	2,269,848	110.5620	2,487,645	2,250,000	2,261,972		(1,763)			5.250	5.138	JJ	50,531	118,125	12/07/2011	07/27/2021
404280-AK-5	HSBC HOLDINGS PLC		R		1FE	2,925,038	111.1760	3,057,340	2,750,000	2,854,384		(17,213)			5.100	4.286	AO	33,504	140,250	08/11/2011	04/05/2021
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO			1	2FE	1,499,580	100.2300	1,503,450	1,500,000	1,499,601		21			3.600	3.606	AO	12,300		09/30/2015	10/15/2020
459284-AB-1	INTERNATIONAL CCE INC				2FE	2,668,848	102.2020	2,810,555	2,750,000	2,705,362		8,637			3.500	3.881	MS	28,340	96,250	05/27/2011	09/15/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	963,220	106.0840	1,060,840	1,000,000	979,701		3,771			4.250	4.729	AO	8,972	42,500	02/22/2011	10/15/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,781,903	108.0150	1,890,263	1,750,000	1,769,272		(3,045)			4.625	4.392	MN	11,466	80,938	08/11/2011	05/10/2021
46625H-JA-9	J.P. MORGAN CHASE & CO.				1FE	1,998,713	101.0337	2,020,674	2,000,000	1,999,860		273			3.150	3.164	JJ	30,800	63,000	06/23/2011	07/05/2016
46625H-NX-4	JPMORGAN CHASE & CO			1	1FE	1,498,455	99.1610	1,487,415	1,500,000	1,498,506		51			2.550	2.572	AO	6,588		10/22/2015	10/29/2020
49456B-AG-6	KINDER MORGAN INC			1	2FE	885,320	78.8040	788,040	1,000,000	886,337		1,017			5.300	6.340	JD	4,417	26,500	09/11/2015	12/01/2034
539830-AT-6	LOCKHEED MARTIN CORP				2FE	2,853,895	107.2580	2,949,595	2,750,000	2,801,622		(12,107)			4.250	3.725	MN	14,934	116,875	05/27/2011	11/15/2019
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP				2FE	2,022,960	99.9710	1,999,420	2,000,000	2,013,279		(2,244)			4.250	4.104	FA	35,417	85,000	06/09/2011	02/01/2021
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	998,710	87.3040	873,040	1,000,000	998,809		99			3.200	3.215	MS	9,422	16,978	02/25/2015	03/15/2025
565849-AL-0	MARATHON OIL CORP			1	2FE	1,995,420	80.4850	1,609,700	2,000,000	1,995,617		197			3.850	3.878	JD	6,417	36,575	06/01/2015	06/01/2025
58013M-EM-2	MCDONALDS CORP				2FE	1,207,413	97.5150	1,218,938	1,250,000	1,217,466		4,843			2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58933Y-AJ-4	MERCK & CO INC				1FE	2,470,475	99.2480	2,481,200	2,500,000	2,471,354		648			4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AT-2	MERCK & CO INC			1	1FE	994,250	92.3450	923,450	1,000,000	994,345		95			3.700	3.732	FA	14,492	18,500	02/05/2015	02/10/2045
617446-7P-8	MORGAN STANLEY				1FE	1,005,770	111.2620	1,112,620	1,000,000	1,003,195		(562)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W-AF-6	MORGAN STANLEY				1FE	443,325	112.2750	561,375	500,000	464,027		5,698			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
655044-AK-1	NOBLE ENERGY INC			1	2FE	1,012,500	97.8190	978,190	1,000,000	1,011,993		(507)			5.625	5.363	MN	9,375	28,125	09/09/2015	05/01/2021
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	3,000,520	108.4490	2,982,348	2,750,000	2,869,512		(30,515)			5.050	3.743	FA	57,865	138,875	06/01/2011	08/01/2019
69351U-AP-8	PPL ELECTRIC UTILITIES CORP			1	1FE	495,955	101.5460	507,730	500,000	497,560		401			3.000	3.094	MS	4,417	15,000	08/18/2011	09/15/2021
71713U-AW-2	MONSANTO COMPANY			3	1FE	5,659,065	128.0440	5,761,980	4,500,000	5,258,720		(41,339)			6.600	4.830	JD	24,750	297,000	06/19/2003	12/01/2028
74456Q-AX-4	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	4,835,863	104.3950	4,906,565	4,700,000	4,775,762		(15,013)			3.500	3.121	FA	62,144	164,500	10/18/2011	08/15/2020
751212-AB-7	RALPH LAUREN CORP			1	1FE	997,950	100.9520	1,009,520	1,000,000	998,093		143			2.625	2.669	FA	9,698		08/13/2015	08/18/2020
755111-BZ-3	RAYTHEON CO			1	1FE	1,610,745	100.4840	1,507,260	1,500,000	1,609,238		(1,507)			4.200	3.780	JD	2,800	65,275	03/27/2015	12/15/2044
756250-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		R	1	1FE	758,003	102.0920	765,690	750,000	756,741		(748)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC		R	1	1FE	2,953,260	106.0290	3,180,870	3,000,000	2,973,821		4,603			4.200	4.395	JJ	58,100	126,000	02/10/2011	01/15/2021
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1	2FE	499,835	100.9310	504,655	500,000	499,904		26			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021
863667-AB-7	STRYKER CORP				1FE	4,612,185	107.5790	4,841,055	4,500,000	4,555,643		(12,391)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
886546-AB-6	TIFFANY & CO			1	2FE	997,020	98.5370	985,370	1,000,000	1,047,440		50,257			3.800	3.175	AO	9,500	19,000	09/22/2014	10/01/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	C	R		1FE	4,962,450	101.5690	5,078,450	5,000,000	4,969,150		3,424			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89352H-AK-5	TRANSCANADA PIPELINES LTD		I	1	1FE	4,943,500	98.4120	4,920,600	5,000,000	4,953,963		5,207			3.750	3.888	AO	39,063	187,500	11/13/2013	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES LTD		I	1	1FE	795,105	94.5470	709,103	750,000	792,594		(1,536)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
90131H-AE-5	21ST CENTURY FOX AMERICA INC			1	2FE	2,505,925	100.8260	2,520,650	2,500,000	2,505,321		(403)			3.700	3.671	MS	27,236	92,500	09/24/2014	09/15/2024
907818-CW-6	UNION PACIFIC CORP				1FE	2,295,160	105.2330	2,104,660	2,000,000	2,071,359		(51,816)			5.650	2.899	MN	18,833	113,000	06/13/2011	05/01/2017
92343V-BS-2	VERIZON COMMUNICATIONS INC				2FE	3,019,166	113.9280	2,848,200	2,500,000	2,991,989		(17,394)			6.400	4.740	MS	47,111	160,000	08/27/2014	09/15/2033
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1	2FE	928,700	92.2630	922,630	1,000,000	929,309		609			4.400	4.983	MN	7,333	22,000	09/28/2015	11/01/2034
925524-BG-4	VIACOM INC (NEW)				2FE	2,508,380	103.2360	2,580,900	2,500,000	2,504,990		(708)			4.500	4.456	MS	37,500	112,500	05/25/2011	03/01/2021
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO				1FE	2,291,920	122.5560	2,451,120	2,000,000	2,264,182		(6,683)			6.000	4.988	MN	15,333	120,000	07/13/2011	05/15/2037
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO			1	1FE	2,480,300	102.8530	2,571,325	2,500,000	2,480,948		447			4.450	4.498	FA	42,028	111,250	02/04/2014	02/15/2044
931142-DD-2	WAL-MART STORES INC	C			1FE	3,022,620	110.0980	3,302,940	3,000,000	3,013,168		(1,982)			4.250	4.157	AO	26,917	127,500	04/18/2011	04/15/2021
94974B-FC-9	WELLS FARGO & CO				1FE	1,018,420	103.0350	1,030,350	1,000,000	1,014,572		(2,070)			3.500	3.238	MS	10,986	35,000	02/14/2014	03/08/2022
980888-AD-3	WOOLWORTHS LTD		R		2FE	958,570	101.2810	1,012,810	1,000,000	977,450		4,265			4.000	4.536	MS	11,000	40,000	02/08/2011	09/22/2020
98389B-AM-2	XCEL ENERGY INC			1	2FE	3,158,035	107.4750	3,224,250	3,000,000	3,081,834		(19,128)			4.700	3.933	MN	18,017	141,000	05/13/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						156,119,464	XXX	157,178,968	152,534,000	154,912,609		(173,280)			XXX	XXX	XXX	1,717,804	5,690,517	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126380-AB-0	CMO/RMBS - CSMC-069-2A1			2	1FM	421,348	94.6970	449,740	474,925	421,633		285			5.500	7.788	MON	2,177	26,144	09/08/2006	11/25/2036
161542-DQ-5	RMBS - CFLAT-04AQ1-M2			23	1FM	41,441	77.0720	128,400	166,597	42,382		941			2.222	67.488	MON	41	3,374	11/21/2006	05/25/2034
452570-AE-4	CMO/RMBS - IMPSEC-072-2A			23	1FM	1,132,662	92.2610	1,045,005	1,132,662	1,134,110	75,764	1,448			0.671	0.486	MON	85	5,045	03/27/2007	04/25/2037
55265K-2G-3	CMO/RMBS - MASTRA-0311-7A2			2	1FM	355,905	104.2790	384,969	369,172	362,595		480			5.250	6.467	MON	1,615	19,361	12/23/2005	12/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,951,356	XXX	2,008,114	2,143,357	1,960,719	75,764	3,153			XXX	XXX	XXX	3,918	53,924	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07388N-AE-6	CMBS - BSCMS-06TP24-A4			2	1FM	3,849,115	101.3220	3,538,418	3,492,251	3,519,132		(49,591)			5.537	3.912	MON	16,114	198,831	10/04/2011	10/12/2041
12591K-AD-7	CMBS - CMT-13CR12-A3			2	1FM	2,168,438	103.8920	2,077,840	2,000,000	2,160,256		(8,181)			3.765	2.604	MON	6,275	56,475	03/26/2015	10/10/2046
12626L-AE-2	CMBS - CMT-13CR11-A4			2	1FM	2,362,148	106.8740	2,404,665	2,250,000	2,347,929		(3,601)			4.258	3.615	MON	7,984	95,805	01/24/2014	10/10/2046
12648N-AA-0	CMBS - CSMCTR-14ICE-A			23	1FM	750,000	99.3490	745,118	750,000	750,000					1.131	1.052	MON	401	7,984	05/30/2014	04/15/2027
17310M-AE-0	CMBS - CGCMT-06C5-A4			2	1FM	3,823,069	101.3390	3,762,502	3,712,788	3,723,701		(16,022)			5.431	4.572	MON	16,803	201,641	07/07/2010	10/15/2049
17324D-AU-8	CMBS - CGCMT-15P1-A5			2	1FM	5,157,227	101.9180	5,095,900	5,000,000	5,156,546		(681)			3.717	3.337	MON	15,488		12/09/2015	09/15/2048
21870K-AA-6	CMBS - CORE 2015-WEST A			2	1FM	1,802,382	98.2720	1,719,760	1,750,000	1,807,834		5,452			3.292	2.869	MON	4,801	38,407	04/07/2015	02/10/2037
350910-AN-5	CMBS - FTST-064TS-A			2	1FM	5,024,910	110.3300	5,516,500	5,000,000	5,025,386		16,206			5.401	5.325	MON	15,003	270,050	12/11/2006	12/13/2028
36249K-AC-4	CMBS - GSMSC-10C1-A2			2	1FM	1,029,960	107.3440	1,073,440	1,000,000	1,017,617		(113)			4.592	4.166	MON	3,827	45,920	08/04/2010	08/10/2043
50179M-AE-1	CMBS - LBUCMT-06C6-A4			2	1FM	758,585	101.4480	752,463	741,723	742,728		(3,198)			5.372	4.678	MON	2,214	39,965	05/24/2010	09/15/2039
52108R-AE-2	CMBS - LBUCMT-06C4-A4			23	1FM	4,575,066	100.8770	4,580,824	4,540,999	4,542,641		(1,223)			6.027	5.449	MON	15,206	268,407	07/12/2006	06/15/2038
61763K-AX-2	CMBS - MSBAM-14C15-A2			2	1FM	1,029,995	101.9890	1,019,890	1,000,000	1,019,193		(6,263)			2.979	2.312	MON	2,483	29,790	03/26/2014	04/15/2047
67087M-AA-4	CMBS - OBPDT-100BP-CTF			2	1FM	1,749,990	107.7420	1,885,485	1,750,000	1,748,229		(406)			4.646	4.671	MON	6,776	81,309	06/25/2010	07/15/2045
92937U-AD-0	CMBS - WRBCMT-13C13-A4			2	1FM	4,634,910	98.8770	4,449,465	4,500,000	4,600,895		(13,270)			3.001	2.657	MON	11,254	135,045	04/17/2013	05/15/2045
92977Q-AD-0	CMBS - WBCMT-06C27-A3			23	1FM	4,160,484	99.8750	4,174,351	4,179,576	4,168,761		1,620			5.765	5.898	MON	20,079	247,202	08/14/2008	07/17/2045
95000A-AU-1	CMBS - WFCMT-15P2-A4			2	1FE	1,802,444	102.3840	1,791,720	1,750,000	1,802,346		(98)			3.809	3.456	MON	5,555		12/08/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						44,678,723	XXX	44,588,340	43,417,336	44,133,196		(79,368)			XXX	XXX	XXX	150,260	1,716,831	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-FE-3	ABS - ALLMOT-152-A2			2	1FE	1,498,242	99.5400	1,493,100	1,500,000	1,498,374		132			1.830	1.874	MON	1,220	6,863	09/25/2015	01/15/2021
02006W-AD-1	ABS - ALLYAR-142-A4			2	1FE	499,949	99.6540	498,270	500,000	499,963		10			1.840	1.849	MON	409	9,200	09/17/2014	01/15/2020
14041N-EX-5	ABS - COMET-154A-A			2	1FE	999,420	100.7840	1,007,840	1,000,000	999,456		36			2.750	2.775	MON	1,222	10,847	07/16/2015	05/15/2025
143127-AE-8	ABS - CARMAX-152-B			2	1FE	999,987	98.9930	989,930	1,000,000	999,985		(1)			2.150	2.159	MON	956	12,661	05/06/2015	03/15/2021
161571-HA-5	ABS - CHAIT 2015-A7 A7			2	1FE	1,999,454	99.6600	1,993,200	2,000,000	1,999,530		76			1.620	1.635	MON	1,440	12,240	07/22/2015	07/15/2020
17290H-AA-3	ABS - CHAI-15PM3-A			2	1FE	1,749,717	100.0000	1,750,000	1,750,000	1,749,718		1			2.560	2.563	MON	1,618		12/10/2015	05/16/2022
44890R-AD-3	ABS - HART-14A-A4			2	1FE	499,891	99.6250	498,125	500,000	499,940		28			1.320	1.329	MON	293	6,600	01/28/2014	08/15/2019
82650A-AA-6	ABS - SRFC-123-A			2	1FE	211,906	99.4340	210,745	211,945	211,917		3			1.870	1.885	MON	121	3,963	10/25/2012	08/20/2029
82651N-AA-7	ABS - SRFC-103-A			2	1FE	194,129	100.0970	194,336	194,148	194,143		1			3.510	3.538	MON	208	6,815	10/14/2010	11/20/2025
82652J-AA-5	ABS - SRFC-153-A			2	1FE	917,538	98.2950	902,069	917,716	917,540		2			2.580	2.581	MON	723	3,946	10/14/2015	09/20/2032
98160Q-AE-2	ABS - WOART-14B-A4			2	1FE	999,651	99.3650	993,650	1,000,000	999,731		70			1.680	1.693	MON	747	16,800	10/22/2014	12/15/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,569,885	XXX	10,531,265	10,573,809	10,570,296		358			XXX	XXX	XXX	8,957	89,935	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						213,319,427	XXX	214,306,688	208,668,501	211,576,820	75,764	(249,137)			XXX	XXX	XXX	1,880,939	7,551,206	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						523,626,399	XXX	526,128,959	487,551,071	514,047,767	177,383	(3,144,545)			XXX	XXX	XXX	4,989,698	16,716,110	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						100,003,895	XXX	99,805,322	96,708,380	99,675,588	75,764	(108,370)			XXX	XXX	XXX	310,758	3,679,915	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						46,967,240	XXX	46,863,550	45,622,117	46,449,075		(49,410)			XXX	XXX	XXX	156,602	1,794,555	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						10,569,885	XXX	10,531,265	10,573,809	10,570,296		358			XXX	XXX	XXX	8,957	89,935	XXX	XXX
8399999 - Total Bonds						681,167,418	XXX	683,329,097	640,455,377	670,742,727	253,147	(3,301,967)			XXX	XXX	XXX	5,466,015	22,280,516	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000000-00-0	Federal Home Loan Bank	RF		20,393.000	2,039,300	100.000	2,039,300	2,039,300		81,572						V	02/15/2012
00101J-10-6	ADT ORD			430.000	14,181	32.980	14,181	10,491		361		(1,398)		(1,398)		L	10/31/2012
001055-10-2	AFLAC ORD			1,420.000	85,058	59.900	85,058	55,885		2,244		(1,690)		(1,690)		L	09/30/2011
001204-10-6	AGL RESOURCES ORD			150.000	9,572	63.810	9,572	5,907		306		1,395		1,395		L	12/15/2011
00130H-10-5	AES ORD			1,532.000	14,661	9.570	14,661	16,454		153		(1,792)		(1,792)		L	10/19/2015
00206R-10-2	AT&T ORD			11,943.000	410,959	34.410	410,959	320,918		17,259		33,494		33,494		L	09/16/2015
002824-10-0	ABBOTT LABORATORIES ORD			30,776.000	1,382,150	44.910	1,382,150	986,761		27,813		787		787		L	09/21/2015
00287Y-10-9	ABBVIE ORD			3,546.000	210,065	59.240	210,065	96,567		6,323		(18,694)		(18,694)		L	09/16/2015
00507V-10-9	ACTIVISION BLIZZARD ORD			1,150.000	44,517	38.710	44,517	35,110				9,407		9,407		L	09/16/2015
00724F-10-1	ADOBE SYSTEM ORD			930.000	87,364	93.940	87,364	28,625				19,753		19,753		L	03/28/2007
00751Y-10-6	ADVANCE AUTO PARTS ORD			167.000	25,135	150.510	25,135	25,505	2	2		(370)		(370)		L	12/23/2015
00817Y-10-8	AETNA ORD			571.000	61,737	108.120	61,737	37,490		506		8,512		8,512		L	09/16/2015
008252-10-8	AFFILIATED MANAGERS GROUP ORD			126.000	20,130	159.760	20,130	22,788				(2,659)		(2,659)		L	09/16/2015
00846U-10-1	AGILENT TECHNOLOGIES ORD			870.000	36,375	41.810	36,375	21,005	100	348		757		757		L	03/28/2007
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			360.000	46,840	130.110	46,840	20,250	292	1,152		(5,083)		(5,083)		L	01/30/2008
009363-10-2	AIRGAS ORD			230.000	31,814	138.320	31,814	13,726		541		5,322		5,322		L	08/22/2011
00971T-10-1	AKAMAI TECHNOLOGIES ORD			151.000	7,947	52.630	7,947	2,633				(1,560)		(1,560)		L	07/24/2007
013817-10-1	ALCOA ORD			2,973.000	29,344	9.870	29,344	29,814		42		(470)		(470)		L	12/23/2015
015351-10-9	ALEXION PHARMACEUTICALS ORD			389.000	74,202	190.750	74,202	35,516				2,225		2,225		L	06/05/2013
018581-10-8	ALLIANCE DATA SYSTEMS ORD			64.000	17,700	276.570	17,700	16,730				(607)		(607)		L	01/22/2014
020002-10-1	ALLSTATE ORD			939.000	58,303	62.090	58,303	40,400	282	505		(2,021)		(2,021)		L	09/16/2015
02079K-10-7	ALPHABET CL C ORD			558.000	423,455	758.880	423,455	143,387				126,309		126,309		L	09/16/2015
02079K-30-5	ALPHABET CL A ORD			1,858.000	1,445,543	778.010	1,445,543	865,728				416,799		416,799		L	12/23/2015
02209S-10-3	ALTRIA GROUP ORD			4,036.000	234,936	58.210	234,936	80,519	2,280	8,577		36,082		36,082		L	03/28/2007
023135-10-6	AMAZON COM ORD			758.000	512,325	675.890	512,325	115,724				263,351		263,351		L	12/23/2015
02376R-10-2	AMERICAN AIRLINES GROUP ORD			950.000	40,233	42.350	40,233	38,733		172		1,499		1,499		L	08/26/2015
025537-10-1	AMERICAN ELECTRIC POWER ORD			893.000	52,035	58.270	52,035	22,557		1,920		(2,188)		(2,188)		L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			1,623.000	112,880	69.550	112,880	30,107		1,785		(38,124)		(38,124)		L	03/28/2007
026874-15-6	AMERICAN INTERNATION GRP EQY WARRANT			26.000	618	23.760	618	158				(22)		(22)		L	01/20/2011
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			23,884.000	1,480,091	61.970	1,480,091	885,233		18,445		138,521		138,521		L	09/21/2015
03027X-10-0	AMERICAN TOWER REIT			971.000	94,138	96.950	94,138	61,094	476	1,162		1,402		1,402		L	09/16/2015
03073E-10-5	AMERISOURCEBERGEN ORD			550.000	57,041	103.710	57,041	20,505		666		7,453		7,453		L	09/30/2011
03076C-10-6	AMERIPRISE FINANCE ORD			360.000	38,311	106.420	38,311	8,410		932		(9,299)		(9,299)		L	03/28/2007
031100-10-0	AMETEK ORD			554.000	29,689	53.590	29,689	29,794		50		(105)		(105)		L	09/16/2015
031162-10-0	AMGEN ORD			1,519.000	246,579	162.330	246,579	83,922		4,800		4,618		4,618		L	09/30/2011
032095-10-1	AMPHENOL CL A ORD			632.000	33,009	52.230	33,009	16,065	88	325		(999)		(999)		L	06/24/2011
032511-10-7	ANADARKO PETROLEUM ORD			1,153.000	56,013	48.580	56,013	60,386		896		(29,615)		(29,615)		L	12/23/2015
032654-10-5	ANALOG DEVICES ORD			840.000	46,469	55.320	46,469	16,187		1,344		(168)		(168)		L	03/28/2007
036752-10-3	ANTHEM ORD			482.000	67,210	139.440	67,210	22,543		1,205		6,637		6,637		L	12/03/2014
037411-10-5	APACHE ORD			865.000	38,467	44.470	38,467	42,284		347		(3,818)		(3,818)		L	09/16/2015
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT			228.000	9,127	40.030	9,127	8,181		68		946		946		L	08/26/2015
037833-10-0	APPLE ORD			18,720.000	1,970,467	105.260	1,970,467	897,193		34,970		(106,511)		(106,511)		L	09/16/2015
038222-10-5	APPLIED MATERIAL ORD			2,430.000	45,368	18.670	45,368	24,616		972		(15,188)		(15,188)		L	07/19/2006
039483-10-2	ARCHER DANIELS MIDLAND ORD			1,174.000	43,062	36.680	43,062	32,614		1,315		(17,986)		(17,986)		L	03/28/2007
052769-10-6	AUTODESK ORD			320.000	19,498	60.930	19,498	8,131				278		278		L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			879.000	74,469	84.720	74,469	28,756	466	1,723		1,187		1,187		L	03/28/2012
053332-10-2	AUTOZONE ORD			63.000	46,740	741.910	46,740	18,371				7,736		7,736		L	06/24/2011
053484-10-1	AVALONBAY COMMUNITIES REIT			340.000	62,604	184.130	62,604	19,966	425	1,669		7,052		7,052		L	03/28/2007
054937-10-7	BB AND T ORD			606.000	22,913	37.810	22,913	15,374		636		(654)		(654)		L	07/24/2007
057224-10-7	BAKER HUGHES ORD			541.000	24,967	46.150	24,967	28,738		92		(3,771)		(3,771)		L	10/19/2015
058498-10-6	BALL ORD			500.000	36,365	72.730	36,365	21,394		260		2,280		2,280		L	11/20/2012
060505-10-4	BANK OF AMERICA ORD			20,539.000	345,671	16.830	345,671	229,512		3,629		(15,631)		(15,631)		L	11/19/2015
064058-10-0	BANK OF NEW YORK MELLON ORD			2,499.000	103,009	41.220	103,009	83,651		1,067		2,033		2,033		L	09/16/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
067383-10-9	C R BARD ORD			171.000	32,394	189.440	32,394	33,335		41		(941)		(941)		L	09/16/2015
07177M-10-3	BAXALTA ORD			12,389.000	483,543	39.030	483,543	345,490	867	581		138,053		138,053		L	11/30/2015
071813-10-9	BAXTER INTERNATIONAL ORD			818.000	31,207	38.150	31,207	23,472	94	94		7,735		7,735		L	12/17/2008
075887-10-9	BECTON DICKINSON ORD			502.997	77,507	154.090	77,507	42,390		1,237		7,510		7,510		L	11/20/2007
075896-10-0	BED BATH AND BEYOND ORD			300.000	14,475	48.250	14,475	7,626				(8,376)		(8,376)		L	03/28/2007
084670-70-2	BERKSHIRE HATHWAY CL B ORD			3,402.000	449,200	132.040	449,200	260,624				(59,942)		(59,942)		L	11/19/2015
086516-10-1	BEST BUY ORD			369.000	11,236	30.450	11,236	12,470		528		(3,148)		(3,148)		L	09/24/2014
09062X-10-3	BIOGEN ORD			408.000	124,991	306.350	124,991	130,487				(5,380)		(5,380)		L	11/19/2015
09247X-10-1	BLACKROCK ORD			288.000	98,070	340.520	98,070	58,173		2,511		(4,908)		(4,908)		L	11/20/2012
093671-10-5	H&R BLOCK ORD			959.000	31,944	33.310	31,944	11,422	192	767		(355)		(355)		L	03/28/2007
097023-10-5	BOEING ORD			1,209.000	174,809	144.590	174,809	51,588		4,401		17,663		17,663		L	03/28/2007
099724-10-6	BORGWARNER ORD			18,215.000	787,434	43.230	787,434	821,301		5,801		(47,306)	97,839	(145,145)		L	09/21/2015
101121-10-1	BOSTON PROPERTIES REIT			352.000	44,894	127.540	44,894	41,235	669	319		3,300		3,300		L	09/16/2015
101137-10-7	BOSTON SCIENTIFIC ORD			55,493.000	1,023,291	18.440	1,023,291	408,813				285,062		285,062		L	04/23/2015
110122-10-8	BRISTOL MYERS SQUIBB ORD			3,269.000	224,875	68.790	224,875	89,847	1,242	4,838		31,905		31,905		L	03/28/2011
111320-10-7	BROADCOM CL A ORD			1,000.000	57,820	57.820	57,820	21,312		560		14,490		14,490		L	09/30/2011
115637-20-9	BROWN FORMAN CL B ORD			308.000	30,578	99.280	30,578	27,458		143		994		994		L	09/16/2015
124857-20-2	CBS CL B ORD			1,076.000	50,712	47.130	50,712	8,812	161	646		(8,834)		(8,834)		L	03/28/2007
12504L-10-9	CBRE GROUP CL A ORD			458.000	15,838	34.580	15,838	1,979				151		151		L	03/28/2007
125269-10-0	CF INDUSTRIES HOLDINGS ORD			750.000	30,608	40.810	30,608	16,512		900		(10,274)		(10,274)		L	09/25/2008
12541W-20-9	CH ROBINSON WORLDWIDE ORD			335.000	20,777	62.020	20,777	23,383		144		(2,606)		(2,606)		L	09/16/2015
125509-10-9	CIGNA ORD			326.000	47,704	146.330	47,704	5,493		13		14,155		14,155		L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			667.000	60,430	90.600	60,430	51,275	1,131	1,180		722		722		L	12/23/2015
126408-10-3	CSX ORD			1,304.000	33,839	25.950	33,839	17,283		900		(13,238)		(13,238)		L	09/16/2015
12650T-10-4	CSRA ORD			257.000	7,710	30.000	7,710	8,864	26			(1,154)		(1,154)		L	03/06/2015
126650-10-0	CVS HEALTH ORD			2,175.000	212,650	97.770	212,650	73,863		3,045		3,176		3,176		L	03/28/2007
12673P-10-5	CA ORD			545.000	15,565	28.560	15,565	9,597		545		(1,030)		(1,030)		L	03/28/2007
12686C-10-9	CABLEVISION SYSTEMS CL A ORD			475.000	15,153	31.900	15,153	11,391		71		3,762		3,762		L	06/11/2015
127097-10-3	CABOT OIL & GAS ORD			580.000	10,260	17.690	10,260	7,885		46		(6,914)		(6,914)		L	06/24/2011
13057Q-10-7	CALIFORNIA RESOURCES ORD			144.000	336	2.330	336	336		4		112	570	(458)		L	12/01/2014
13342B-10-5	CAMERON INTERNATIONAL ORD			416.000	26,291	63.200	26,291	9,123				5,512		5,512		L	04/16/2008
14040H-10-5	CAPITAL ONE FINANCIAL ORD			13,669.000	986,628	72.180	986,628	1,046,197		19,518		(125,408)		(125,408)		L	09/21/2015
14149Y-10-8	CARDINAL HEALTH ORD			409.000	36,511	89.270	36,511	13,997	158	597		3,493		3,493		L	03/28/2007
141624-10-6	CARE CAPITAL PROPERTIES ORD			127.000	3,882	30.570	3,882	3,029		145		854		854		L	09/19/2012
143130-10-2	CARMAX ORD			393.000	21,210	53.970	21,210	13,896				(4,956)		(4,956)		L	12/17/2010
143658-30-0	CARNIVAL ORD		R	587.000	31,980	54.480	31,980	14,276		646		5,371		5,371		L	10/30/2008
149123-10-1	CATERPILLAR ORD			1,187.000	80,669	67.960	80,669	78,639		3,490		(27,978)		(27,978)		L	03/28/2007
151020-10-4	CELGENE ORD			1,455.000	174,251	119.760	174,251	38,470				11,495		11,495		L	03/28/2007
15189T-10-7	CENTERPOINT ENERGY ORD			1,210.000	22,216	18.360	22,216	21,768		1,198		(6,135)		(6,135)		L	03/28/2007
156700-10-6	CENTURYLINK ORD			1,267.000	31,878	25.160	31,878	34,228		1,081		(2,351)		(2,351)		L	11/19/2015
156782-10-4	CERNER ORD			690.000	41,517	60.170	41,517	30,954				(1,575)		(1,575)		L	12/23/2015
16117M-30-5	CHARTER COMMUNICATIONS CL A ORD			1,085.000	198,664	183.100	198,664	188,339				10,325		10,325		L	07/08/2015
163851-10-8	CHEMOURS ORD			375.000	2,010	5.360	2,010	3,708		218		(1,698)		(1,698)		L	05/19/2009
165167-10-7	CHESAPEAKE ENERGY ORD			1,175.000	5,288	4.500	5,288	4,959				329		329		L	12/23/2015
166764-10-0	CHEVRON ORD			4,063.000	365,507	89.960	365,507	266,468		14,462		(60,047)		(60,047)		L	09/16/2015
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			57.000	27,351	479.850	27,351	16,716				(11,666)		(11,666)		L	06/24/2011
171232-10-1	CHUBB ORD			327.000	43,373	132.640	43,373	16,890	186	723		9,539		9,539		L	03/28/2007
171798-10-1	CIMAREX ENERGY ORD			8,270.000	739,173	89.380	739,173	800,316		4,530		(135,877)		(135,877)		L	09/21/2015
172062-10-1	CINCINNATI FINANCIAL ORD			710.000	42,011	59.170	42,011	20,640	327	1,619		5,211		5,211		L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			49,646.000	1,348,137	27.155	1,348,137	1,023,935		26,143		(10,423)		(10,423)		L	12/02/2015
172908-10-5	CINTAS ORD			400.000	36,420	91.050	36,420	14,895		420		5,044		5,044		L	01/26/2012
172967-42-4	CITIGROUP ORD			30,305.000	1,568,284	51.750	1,568,284	1,187,091		4,529		(64,350)		(64,350)		L	10/19/2015
177376-10-0	CITRIX SYSTEMS ORD			368.000	27,839	75.650	27,839	25,842				1,997		1,997		L	09/16/2015
189054-10-9	CLOROX ORD			380.000	48,195	126.830	48,195	24,962		1,148		8,596		8,596		L	07/24/2007

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
189754-10-4	COACH ORD			621.000	20,325	32.730	20,325	18,692		210		1,633		1,633		L	10/19/2015
191216-10-0	COCA-COLA ORD			7,625.000	327,570	42.960	327,570	201,955		8,442		10,658		10,658		L	09/16/2015
19122T-10-9	COCA-COLA ENTERPRISES ORD			630.000	31,021	49.240	31,021	12,669		706		3,163		3,163		L	03/28/2007
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,080.000	64,822	60.020	64,822	12,328				7,949		7,949		L	07/24/2007
194162-10-3	COLGATE PALMOLIVE ORD			1,770.000	117,917	66.620	117,917	52,772		2,655		(4,549)		(4,549)		L	09/28/2010
198280-10-9	COLUMBIA PIPELINE GROUP ORD			1,120.000	22,400	20.000	22,400	7,687		280		14,713		14,713		L	03/28/2007
20030N-10-1	COMCAST CL A ORD			17,909.000	1,010,605	56.430	1,010,605	579,552		16,983		(28,182)		(28,182)		L	09/21/2015
200340-10-7	COMERICA ORD			600.000	25,098	41.830	25,098	17,780	126	492		(3,006)		(3,006)		L	01/23/2013
20341J-10-4	COMMUNICATIONS SALES AND LEASING ORD			259.000	4,841	18.690	4,841	7,527	155	271		(2,686)		(2,686)		L	03/06/2015
205363-10-4	COMPUTER SCIENCES ORD			257.000	8,399	32.680	8,399	8,836	36			(437)		(437)		L	03/06/2015
205887-10-2	CONAGRA FOODS ORD			1,140.000	48,062	42.160	48,062	27,132		1,140		6,703		6,703		L	11/20/2007
20825C-10-4	CONOCOPHILLIPS ORD			2,828.000	132,039	46.690	132,039	130,133		6,845		(50,183)		(50,183)		L	09/16/2015
20854P-10-9	CONSOL ENERGY ORD			488.000	3,855	7.900	3,855	5,954		5		(2,098)		(2,098)		L	08/26/2015
209115-10-4	CONSOLIDATED EDISON ORD			614.000	39,462	64.270	39,462	36,612		719		34		34		L	09/16/2015
21036P-10-8	CONSTELLATION BRANDS CL A ORD			303.000	43,159	142.440	43,159	36,240		150		6,920		6,920		L	08/26/2015
219350-10-5	CORNING ORD			2,757.000	50,398	18.280	50,398	51,463		165		(1,065)		(1,065)		L	11/19/2015
22160K-10-5	COSTCO WHOLESALE ORD			859.000	138,729	161.500	138,729	46,145		5,631		16,965		16,965		L	03/28/2007
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT			730.000	63,109	86.450	63,109	38,583		2,442		5,658		5,658		L	12/16/2014
231021-10-6	CUMMINS ORD			400.000	35,204	88.010	35,204	23,680		1,404		(22,464)		(22,464)		L	03/03/2010
23331A-10-9	D R HORTON ORD			1,170.000	37,475	32.030	37,475	9,324		313		7,886		7,886		L	01/29/2010
233331-10-7	DTE ENERGY ORD			400.000	32,076	80.190	32,076	19,079	292	1,120		(2,472)		(2,472)		L	01/23/2013
235851-10-2	DANAHER ORD			1,110.000	103,097	92.880	103,097	40,881	150	561		7,959		7,959		L	03/05/2008
237194-10-5	DARDEN RESTAURANTS ORD			50.000	3,182	63.640	3,182	1,254				1,928		1,928		L	03/28/2007
23918K-10-8	DAVITA ORD			518.000	36,110	69.710	36,110	17,949				(3,124)		(3,124)		L	08/22/2011
244199-10-5	DEERE ORD			702.000	53,542	76.270	53,542	33,558	421	1,106		(5,251)		(5,251)		L	11/19/2015
247361-70-2	DELTA AIR LINES ORD			1,305.000	66,150	50.690	66,150	37,910		587		1,958		1,958		L	11/26/2013
249030-10-7	DENTSPLY INTERNATIONAL ORD			650.000	39,553	60.850	39,553	19,806	47	184		4,927		4,927		L	07/24/2009
25271C-10-2	DIAMOND OFFSHORE DRILLING ORD			146.000	3,081	21.100	3,081	3,081		55			1,390	(1,390)		L	04/23/2015
254687-10-6	WALT DISNEY ORD			10,065.000	1,057,630	105.080	1,057,630	407,809	7,146	17,628		106,420		106,420		L	09/16/2015
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			799.000	42,842	53.620	42,842	10,120		807		(9,080)		(9,080)		L	11/19/2015
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			355.000	9,471	26.680	9,471	7,398				(2,758)		(2,758)		L	03/28/2012
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD			355.000	8,953	25.220	8,953	7,126				(3,018)		(3,018)		L	08/07/2014
256677-10-5	DOLLAR GENERAL ORD			579.000	41,613	71.870	41,613	30,959	127	382		677		677		L	08/15/2013
256746-10-8	DOLLAR TREE ORD			268.000	20,695	77.220	20,695	17,322				2,031		2,031		L	10/19/2015
25746U-10-9	DOMINION RESOURCES ORD			1,169.000	79,071	67.640	79,071	62,762		2,156		(7,170)		(7,170)		L	09/16/2015
260003-10-8	DOVER ORD			260.000	15,941	61.310	15,941	12,503		426		(2,707)		(2,707)		L	12/17/2010
260543-10-3	DOW CHEMICAL ORD			2,486.000	127,979	51.480	127,979	58,025	1,144	3,312		15,018		15,018		L	09/16/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			330.000	30,756	93.200	30,756	11,827	158	611		7,102		7,102		L	08/22/2011
263534-10-9	E I DU PONT DE NEMOURS ORD			1,629.000	108,491	66.600	108,491	61,033		1,238		47,458		47,458		L	05/19/2009
26441C-20-4	DUKE ENERGY ORD			1,248.003	89,095	71.390	89,095	69,603		4,044		(15,164)		(15,164)		L	07/03/2012
268648-10-2	EMC ORD			3,494.000	89,726	25.680	89,726	51,703	402	1,607		(14,186)		(14,186)		L	03/03/2010
26875P-10-1	EOG RESOURCES ORD			11,027.000	780,601	70.790	780,601	654,496		6,740		(213,885)		(213,885)		L	08/11/2015
26884L-10-9	EQT ORD			420.000	21,895	52.130	21,895	21,785		50		(9,899)		(9,899)		L	08/22/2011
269246-40-1	E TRADE FINANCIAL ORD			527.000	15,620	29.640	15,620	14,682				938		938		L	03/06/2015
277432-10-0	EASTMAN CHEMICAL ORD			5,514.000	372,250	67.510	372,250	410,292	2,536	8,078		(43,733)		(43,733)		L	09/21/2015
278642-10-3	EBAY ORD			2,062.000	56,664	27.480	56,664	10,587				46,076		46,076		L	03/28/2007
278865-10-0	ECOLAB ORD			635.000	72,631	114.380	72,631	31,363	222	838		6,261		6,261		L	09/25/2008
281020-10-7	EDISON INTERNATIONAL ORD			595.000	35,230	59.210	35,230	33,677	286	994		(3,731)		(3,731)		L	09/24/2014
28176E-10-8	EDWARDS LIFESCIENCES ORD			426.000	33,645	78.980	33,645	16,961				6,514		6,514		L	04/23/2014
285512-10-9	ELECTRONIC ARTS ORD			667.000	45,836	68.720	45,836	38,290				7,704		7,704		L	09/16/2015
291011-10-4	EMERSON ELECTRIC ORD			1,265.000	60,505	47.830	60,505	52,857		2,385		(17,584)		(17,584)		L	09/30/2011
29364G-10-3	ENTERGY ORD			430.000	29,395	68.360	29,395	26,819		1,436		(8,222)		(8,222)		L	11/20/2012
294429-10-5	EQUIFAX ORD			430.000	47,889	111.370	47,889	15,772		499		13,115		13,115		L	03/28/2007
29444U-70-0	EQUINIX REIT			126.003	38,103	302.400	38,103	32,352		1,847		5,751		5,751		L	11/10/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29476L-10-7	EQUITY RESIDENTIAL REIT			789.000	64,375	81.590	64,375	39,878	436	1,702		7,693		7,693		L	04/23/2014
297178-10-5	ESSEX PROPERTY REIT			118.000	28,250	239.410	28,250	26,406	170	170		1,844		1,844		L	07/16/2015
30040W-10-8	EVERSOURCE ENERGY ORD			560.000	28,599	51.070	28,599	18,043		935		(1,372)		(1,372)		L	08/22/2011
30161N-10-1	EXELON ORD			1,798.000	49,930	27.770	49,930	48,447		932		(6,991)		(6,991)		L	12/23/2015
30212P-30-3	EXPEDIA ORD			229.000	28,465	124.300	28,465	27,051		80		1,414		1,414		L	09/16/2015
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			439.000	19,799	45.100	19,799	21,458		158		(1,659)		(1,659)		L	09/16/2015
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			9,030.000	789,312	87.410	789,312	515,023				24,742		24,742		L	03/18/2014
30231G-10-2	EXXON MOBIL ORD			8,406.000	655,248	77.950	655,248	392,585		22,248		(105,343)		(105,343)		L	09/16/2015
302491-30-3	FMC ORD			60.000	2,348	39.130	2,348	1,701	10	39		(1,074)		(1,074)		L	09/29/2009
30249U-10-1	FMC TECHNOLOGIES ORD			417.000	12,097	29.010	12,097	11,737				(3,274)		(3,274)		L	08/26/2015
30303M-10-2	FACEBOOK CL A ORD			4,447.000	465,423	104.660	465,423	281,626				105,872		105,872		L	10/19/2015
311900-10-4	FASTENAL ORD			498.000	20,328	40.820	20,328	15,609		558		(3,357)		(3,357)		L	09/30/2011
31428X-10-6	FEDEX ORD			552.000	82,242	148.990	82,242	35,411	138	497		(13,618)		(13,618)		L	03/28/2007
315616-10-2	F5 NETWORKS ORD			130.000	12,605	96.960	12,605	15,711				(3,106)		(3,106)		L	08/26/2015
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			201.000	12,181	60.600	12,181	11,566		209		(322)		(322)		L	09/24/2014
316773-10-0	FIFTH THIRD BANCORP ORD			325.000	6,533	20.100	6,533	6,635	42			(102)		(102)		L	11/19/2015
336433-10-7	FIRST SOLAR ORD			138.000	9,107	65.990	9,107	8,366				741		741		L	03/06/2015
337738-10-8	FISERV ORD			880.000	80,485	91.460	80,485	31,670				18,031		18,031		L	11/20/2012
337932-10-7	FIRSTENERGY ORD			951.000	30,175	31.730	30,175	29,652				523		523		L	11/19/2015
343412-10-2	FLUOR ORD			153.000	7,225	47.220	7,225	7,745	32	129		(2,052)		(2,052)		L	09/29/2009
34354P-10-5	FLOWSERVE ORD			136.000	5,723	42.080	5,723	6,305	24	95		(2,414)		(2,414)		L	11/20/2012
345370-86-0	FORD MOTOR ORD			7,933.000	111,776	14.090	111,776	28,860		4,760		(11,186)		(11,186)		L	07/24/2009
35086T-10-9	FOUR CORNERS PROPERTY ORD			16.000	387	24.160	387	149				238		238		L	03/28/2007
354613-10-1	FRANKLIN RESOURCES ORD			15,155.000	558,007	36.820	558,007	554,616	2,728	12,600		(18,150)	191,223	(209,373)		L	09/21/2015
35671D-85-7	FREEPORT MCMORAN ORD			2,623.000	17,758	6.770	17,758	21,003		19		(3,245)		(3,245)		L	12/23/2015
35906A-10-8	FRONTIER COMMUNICATIONS ORD			1,432.000	6,687	4.670	6,687	7,797		437		(1,571)		(1,571)		L	06/11/2015
36473H-10-4	GANNETT ORD			81.000	1,319	16.290	1,319	260	13	13		1,060		1,060		L	05/21/2008
364760-10-8	GAP ORD			487.000	12,029	24.700	12,029	12,793		443		(8,479)		(8,479)		L	03/28/2012
369550-10-8	GENERAL DYNAMICS ORD			549.000	75,411	137.360	75,411	37,425		1,477		(143)		(143)		L	10/17/2007
369604-10-3	GENERAL ELECTRIC ORD			18,971.000	590,947	31.150	590,947	416,405	3,987	12,440		100,479		100,479		L	12/23/2015
370023-10-3	GENERAL GROWTH PROPERTIES REIT			1,446.000	39,346	27.210	39,346	33,070	275	998		(1,330)		(1,330)		L	04/23/2014
370334-10-4	GENERAL MILLS ORD			656.000	37,825	57.660	37,825	23,852		1,135		2,840		2,840		L	05/14/2010
37045V-10-0	GENERAL MOTORS ORD			2,796.000	95,092	34.010	95,092	90,429		3,056		3,420		3,420		L	10/19/2015
372460-10-5	GENUINE PARTS ORD			240.000	20,614	85.890	20,614	9,110	148	581		(4,963)		(4,963)		L	03/28/2007
375558-10-3	GILEAD SCIENCES ORD			2,801.000	283,433	101.190	283,433	86,463		3,153		15,096		15,096		L	12/23/2015
38141G-10-4	GOLDMAN SACHS GROUP ORD			800.000	144,184	180.230	144,184	90,350		2,040		(10,880)		(10,880)		L	03/28/2012
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			14,703.000	480,347	32.670	480,347	310,487		3,599		60,573		60,573		L	08/26/2015
384802-10-4	WW GRAINGER ORD			190.000	38,492	202.590	38,492	25,211		872		(9,937)		(9,937)		L	08/22/2011
40412C-10-1	HCA HOLDINGS ORD			719.000	48,626	67.630	48,626	49,594				(968)		(968)		L	11/19/2015
40414L-10-9	HCP REIT			1,180.000	45,123	38.240	45,123	42,829		2,667		(6,832)		(6,832)		L	09/30/2011
40434L-10-5	HP Inc.			1,618.000	19,157	11.840	19,157	22,075	313			(2,918)		(2,918)		L	09/16/2015
406216-10-1	HALLIBURTON ORD			1,952.000	66,446	34.040	66,446	62,312		1,267		(10,154)		(10,154)		L	09/16/2015
40650V-10-0	HALYARD HEALTH ORD			79.000	2,639	33.410	2,639	1,822		7		(953)		(953)		L	11/03/2014
413086-10-9	HARMAN INTERNATIONAL ORD			135.000	12,718	94.210	12,718	2,259		184		(1,688)		(1,688)		L	03/28/2007
413875-10-5	HARRIS ORD			320.000	27,808	86.900	27,808	15,131		621		4,826		4,826		L	09/25/2008
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			530.000	23,034	43.460	23,034	11,352	111	398		938		938		L	11/22/2011
427866-10-8	HERSHEY FOODS ORD			500.000	44,635	89.270	44,635	28,130		1,118		(7,330)		(7,330)		L	08/22/2011
42809H-10-7	HESS ORD			620.000	30,058	48.480	30,058	33,375		620		(15,711)		(15,711)		L	09/30/2011
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			3,548.000	53,930	15.200	53,930	52,725	67			1,204		1,204		L	12/23/2015
437076-10-2	HOME DEPOT ORD			2,534.000	335,122	132.250	335,122	64,267		5,980		69,128		69,128		L	08/26/2009
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,350.000	139,820	103.570	139,820	56,890		2,899		4,928		4,928		L	09/30/2011
440452-10-0	HORMEL FOODS ORD			450.000	35,586	79.080	35,586	12,596		450		12,141		12,141		L	08/22/2011
44107P-10-4	HOST HOTELS & RESORTS REIT			1,689.000	25,909	15.340	25,909	27,716	338			(1,807)		(1,807)		L	11/19/2015
444859-10-2	HUMANA ORD			270.000	48,198	178.510	48,198	28,262	78	204		4,196		4,196		L	07/16/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
446150-10-4	HUNTINGTON BANCSHARES ORD			1,485.000	16,424	11.060	16,424	16,365	104	267		59		59		L	03/06/2015
452308-10-9	ILLINOIS TOOL ORD			8,153.000	755,620	92.680	755,620	398,817	4,484	14,999		(7,333)		(7,333)		L	09/21/2015
452327-10-9	ILLUMINA ORD			326.000	62,574	191.945	62,574	56,522				6,052		6,052		L	11/19/2015
458140-10-0	INTEL ORD			9,783.000	337,024	34.450	337,024	161,306		8,540		(10,299)		(10,299)		L	09/16/2015
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			206.000	52,790	256.260	52,790	17,435		597		7,616		7,616		L	01/29/2010
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			5,738.000	789,664	137.620	789,664	792,211		27,266		(83,934)	41,612	(125,545)		L	09/21/2015
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			260.000	31,106	119.640	31,106	13,876	146	512		4,753		4,753		L	08/22/2011
460146-10-3	INTERNATIONAL PAPER ORD			1,162.000	43,807	37.700	43,807	13,523		1,906		(18,453)		(18,453)		L	11/20/2007
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			1,360.000	31,661	23.280	31,661	5,386		653		3,414		3,414		L	03/28/2007
461202-10-3	INTUIT ORD			720.000	69,480	96.500	69,480	33,426		756		3,103		3,103		L	07/29/2011
46120E-60-2	INTUITIVE SURGICAL ORD			70.000	38,231	546.160	38,231	19,459				1,205		1,205		L	06/25/2008
46284V-10-1	IRON MOUNTAIN ORD			340.000	9,183	27.010	9,183	8,208		881		(3,961)		(3,961)		L	09/30/2011
46625H-10-0	JPMORGAN CHASE ORD			24,974.000	1,649,033	66.030	1,649,033	887,311		41,956		86,160		86,160		L	12/19/2012
478160-10-4	JOHNSON & JOHNSON ORD			5,103.000	524,180	102.720	524,180	263,418		15,054		(9,441)		(9,441)		L	05/19/2004
478366-10-7	JOHNSON CONTROLS ORD			920.000	36,331	39.490	36,331	16,365	267	1,111		(8,142)		(8,142)		L	04/17/2009
48203R-10-4	JUNIPER NETWORKS ORD			16,498.000	455,345	27.600	455,345	317,888		6,599		87,322		87,322		L	01/23/2015
482480-10-0	KLA TENCOR ORD			367.000	25,451	69.350	25,451	19,210		206		5,756		5,756		L	09/16/2015
487836-10-8	KELLOGG ORD			300.000	21,681	72.270	21,681	16,036		594		2,049		2,049		L	12/21/2007
49271M-10-0	KEURIG GREEN MOUNTAIN ORD			158.000	14,217	89.980	14,217	8,176		45		6,041		6,041		L	08/26/2015
493267-10-8	KEYCORP ORD			1,370.000	18,070	13.190	18,070	11,220		397		(973)		(973)		L	04/13/2010
494368-10-3	KIMBERLY CLARK ORD			8,157.000	1,038,386	127.300	1,038,386	613,752	7,178	26,338		100,052		100,052		L	09/21/2015
49446R-10-9	KIMCO REALTY REIT			743.000	19,660	26.460	19,660	18,265	189	194		1,395		1,395		L	07/16/2015
49456B-10-1	KINDER MORGAN ORD			159.000	2,372	14.920	2,372	4,789		81		(2,417)		(2,417)		L	08/26/2015
49926D-10-9	KNOWLES ORD			130.000	1,733	13.330	1,733	2,463				(1,329)		(1,329)		L	03/03/2014
500255-10-4	KOHL'S ORD			123.000	5,858	47.630	5,858	6,379		55		(520)		(520)		L	09/16/2015
500754-10-6	KRAFT HEINZ ORD			919.000	66,866	72.760	66,866	28,334	528	1,034		38,533		38,533		L	10/02/2012
501044-10-1	KROGER ORD			2,268.000	94,870	41.830	94,870	23,281		896		22,056		22,056		L	03/28/2007
501797-10-4	L BRANDS ORD			579.000	55,480	95.820	55,480	12,050		2,316		5,367		5,367		L	09/30/2011
502424-10-4	L-3 COMMUNICATIONS HOLDINGS ORD			230.000	27,487	119.510	27,487	15,570		598		(1,541)		(1,541)		L	12/17/2008
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			270.000	33,383	123.640	33,383	19,454				4,250		4,250		L	03/28/2007
512807-10-8	LAM RESEARCH ORD			213.000	16,916	79.420	16,916	2,336	64	204		17		17		L	06/01/2012
518439-10-4	ESTEE LAUDER CL A ORD			592.000	52,132	88.060	52,132	26,193		604		7,021		7,021		L	08/22/2011
526057-10-4	LENNAR CL A ORD			170.000	8,315	48.910	8,315	6,477		27		697		697		L	11/20/2012
527288-10-4	LEUCADIA ORD			724.000	12,590	17.390	12,590	14,976		47		(2,369)		(2,369)		L	09/16/2015
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD			508.000	27,615	54.360	27,615	24,912				2,530		2,530		L	11/19/2014
532457-10-8	ELI LILLY ORD			1,899.000	160,010	84.260	160,010	80,141		3,359		24,465		24,465		L	09/16/2015
534187-10-9	LINCOLN NATIONAL ORD			656.000	32,971	50.260	32,971	16,321		525		(4,861)		(4,861)		L	03/05/2008
535678-10-6	LINEAR TECHNOLOGY ORD			12,230.000	519,408	42.470	519,408	404,789		11,108		(16,163)		(16,163)		L	09/16/2015
539830-10-9	LOCKHEED MARTIN ORD			499.000	108,358	217.150	108,358	36,008		3,069		12,265		12,265		L	07/18/2012
540424-10-8	LOEWS ORD			12,852.000	493,517	38.400	493,517	480,603		1,349		6,946		6,946		L	12/08/2015
548661-10-7	LOWE'S COMPANIES ORD			2,028.000	154,209	76.040	154,209	57,151		2,069		14,683		14,683		L	11/22/2011
55261F-10-4	M&T BANK ORD			380.000	46,048	121.180	46,048	37,354		1,064		(1,687)		(1,687)		L	11/20/2012
554382-10-1	MACERICH REIT			389.000	31,388	80.690	31,388	25,032	778	1,801		(1,058)		(1,058)		L	04/23/2014
55616P-10-4	MACYS ORD			733.000	25,640	34.980	25,640	7,587	264	986		(22,554)		(22,554)		L	11/20/2007
56585A-10-2	MARATHON PETROLEUM ORD			1,158.000	60,031	51.840	60,031	11,924		1,320		7,770		7,770		L	06/27/2011
571748-10-2	MARSH & MCLENNAN ORD			16,116.000	893,632	55.450	893,632	724,973		18,556		(28,159)		(28,159)		L	11/19/2015
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			446.000	29,900	67.040	29,900	10,791		424		(4,902)		(4,902)		L	03/28/2007
573284-10-6	MARTIN MARIETTA MATERIALS ORD			112.000	15,297	136.580	15,297	17,434		90		(2,137)		(2,137)		L	08/26/2015
574599-10-6	MASCO ORD			649.000	18,367	28.300	18,367	13,593		120		4,774		4,774		L	03/06/2015
57636Q-10-4	MASTERCARD CL A ORD			1,885.000	183,524	97.360	183,524	100,559		796		14,120		14,120		L	09/16/2015
579780-20-6	MCCORMICK ORD			420.000	35,935	85.560	35,935	18,795	181	672		4,729		4,729		L	08/22/2011
580135-10-1	MCDONALD'S ORD			1,920.000	226,829	118.140	226,829	86,093		6,605		46,925		46,925		L	03/28/2007
580645-10-9	MCGRAW HILL FINANCIAL ORD			450.000	44,361	98.580	44,361	10,436		594		4,320		4,320		L	10/17/2007
58155Q-10-3	MCKESSON ORD			380.000	74,947	197.230	74,947	37,434	106	269		(2,500)		(2,500)		L	10/19/2015

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
582839-10-6	MEAD JOHNSON NUTRITION ORD			368.000	29,054	78.950	29,054	16,389	152	593		(7,945)		(7,945)		L	07/18/2012
58933Y-10-5	MERCK & CO ORD			5,768.000	304,666	52.820	304,666	197,457	2,653	8,860		(20,437)		(20,437)		L	09/16/2015
59156R-10-8	METLIFE ORD			22,076.000	1,064,284	48.210	1,064,284	1,080,164		16,526		(88,513)		(88,513)		L	12/08/2015
594918-10-4	MICROSOFT ORD			30,115.000	1,670,780	55.480	1,670,780	810,690		37,781		274,395		274,395		L	09/16/2015
595017-10-4	MICROCHIP TECHNOLOGY ORD			660.000	30,716	46.540	30,716	20,777		944		944		944		L	09/30/2011
595112-10-3	MICRON TECHNOLOGY ORD			2,418.000	34,239	14.160	34,239	11,679				(50,415)		(50,415)		L	03/28/2007
608190-10-4	MOHAWK INDUSTRIES ORD			128.000	24,242	189.390	24,242	24,444				(202)		(202)		L	11/19/2015
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			470.000	44,142	93.920	44,142	23,142		771		9,118		9,118		L	06/05/2013
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			3,441.000	154,294	44.840	154,294	66,535	585	2,133		29,300		29,300		L	09/29/2009
61166W-10-1	MONSANTO ORD			882.000	86,895	98.520	86,895	67,336		1,773		(18,478)		(18,478)		L	12/17/2008
61174X-10-9	MONSTER BEVERAGE ORD			160.000	23,834	148.960	23,834	9,406				6,498		6,498		L	06/05/2013
615369-10-5	MOODYS ORD			481.000	48,264	100.340	48,264	9,663		654		2,179		2,179		L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			35,316.000	1,123,402	31.810	1,123,402	804,147		17,985		(227,973)		(227,973)		L	09/21/2015
61945C-10-3	MOSAIC ORD			761.000	20,996	27.590	20,996	22,646				(1,650)		(1,650)		L	12/23/2015
620076-30-7	MOTOROLA SOLUTIONS ORD			370.000	25,327	68.450	25,327	19,832	152	503		507		507		L	11/20/2012
626717-10-2	MURPHY OIL ORD			366.000	8,217	22.450	8,217	8,601				(384)		(384)		L	12/23/2015
628530-10-7	MYLAN ORD		R	928.000	50,177	54.070	50,177	48,610				1,567		1,567		L	11/19/2015
62989*-10-5	Namic Insurance Company Inc.			4,620.000	1,331,110	288.119	1,331,110	231,000				54,355		54,355		A	03/11/1987
631103-10-8	NASDAQ ORD			490.000	28,503	58.170	28,503	9,712		441		5,003		5,003		L	10/30/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			853.000	28,567	33.490	28,567	29,846				(1,280)		(1,280)		L	12/23/2015
63938C-10-8	NAVIENT ORD			560.000	6,412	11.450	6,412	3,197		358		(5,690)		(5,690)		L	04/30/2014
64110D-10-4	NETAPP ORD			590.000	15,653	26.530	15,653	8,242		407		(8,803)		(8,803)		L	10/17/2007
64110L-10-6	NETFLIX ORD			928.000	106,145	114.380	106,145	38,726				44,155		44,155		L	09/16/2015
651229-10-6	NEWELL RUBBER ORD			617.000	27,197	44.080	27,197	26,238		123		758		758		L	09/16/2015
651290-10-8	NEWFIELD EXPLORATION ORD			327.000	10,647	32.560	10,647	10,840				1,779		1,779		L	11/19/2014
651639-10-6	NEWMONT MINING ORD			1,187.000	21,354	17.990	21,354	22,377		50		(843)		(843)		L	10/19/2015
65249B-10-9	NEWS CL A ORD			1,382.000	18,464	13.360	18,464	5,748		138		(3,220)		(3,220)		L	07/01/2013
65339F-10-1	NEXTERA ENERGY ORD			990.000	102,851	103.890	102,851	50,263		3,049		(2,376)		(2,376)		L	01/27/2009
654106-10-3	NIKE CL B ORD			2,994.000	187,125	62.500	187,125	78,821	479	1,182		34,596		34,596		L	09/16/2015
65473P-10-5	NISOURCE ORD			1,120.000	21,851	19.510	21,851	4,600		347		17,252		17,252		L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			388.000	12,777	32.930	12,777	12,109		70		668		668		L	08/26/2015
655664-10-0	NORDSTROM ORD			256.000	12,751	49.810	12,751	7,357		1,620		(7,572)		(7,572)		L	03/28/2007
655844-10-8	NORFOLK SOUTHERN ORD			630.000	53,292	84.590	53,292	31,532		1,487		(15,763)		(15,763)		L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			434.000	31,287	72.090	31,287	23,917	156	622		2,035		2,035		L	10/30/2008
666807-10-2	NORTHROP GRUMMAN ORD			435.000	82,132	188.810	82,132	22,040		1,349		18,018		18,018		L	03/28/2007
67011P-10-0	NOW ORD			70.000	1,107	15.820	1,107	988				(694)		(694)		L	06/02/2014
670346-10-5	NUCOR ORD			731.000	29,459	40.300	29,459	31,155	274	563		(2,911)		(2,911)		L	09/16/2015
67066G-10-4	NVIDIA ORD			1,017.000	33,520	32.960	33,520	17,898		402		12,637		12,637		L	01/23/2015
67103H-10-7	O'REILLY AUTOMOTIVE ORD			123.000	31,171	253.420	31,171	17,155				4,786		4,786		L	08/26/2015
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,413.000	95,533	67.610	95,533	97,589	1,060	4,154		(18,369)		(18,369)		L	09/30/2011
681919-10-6	OMNICOM GROUP ORD			690.000	52,205	75.660	52,205	16,146	345	1,380		(1,249)		(1,249)		L	03/28/2007
68235P-10-8	ONE GAS ORD			4.000	201	50.170	201	65		5		36		36		L	02/03/2014
682680-10-3	ONEOK ORD			474.000	11,689	24.660	11,689	11,601		49		(335)		(335)		L	12/23/2015
68389X-10-5	ORACLE ORD			6,183.000	225,865	36.530	225,865	118,707		3,362		(50,520)		(50,520)		L	11/19/2015
69331C-10-8	PG&E ORD			1,101.000	58,562	53.190	58,562	54,154	501	501		4,408		4,408		L	09/16/2015
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			6,361.000	606,267	95.310	606,267	340,536		11,728		27,718		27,718		L	09/21/2015
693506-10-7	PPG INDUSTRIES ORD			420.000	41,504	98.820	41,504	15,061		594		(7,037)		(7,037)		L	12/21/2007
69351T-10-6	PPL ORD			1,027.000	35,052	34.130	35,052	31,429	388	770		3,622		3,622		L	09/24/2014
693718-10-8	PACCAR ORD			696.000	32,990	47.400	32,990	17,929	974	1,336		(14,345)		(14,345)		L	03/28/2007
701094-10-4	PARKER HANNIFIN ORD			6,539.000	634,152	96.980	634,152	400,421		16,478		(209,052)		(209,052)		L	09/30/2011
703395-10-3	PATTERSON COMPANIES ORD			480.000	21,701	45.210	21,701	15,950		413		(1,387)		(1,387)		L	03/28/2007
704326-10-7	PAYCHEX ORD			632.000	33,426	52.890	33,426	31,805		133		(30)		(30)		L	12/23/2015
70450Y-10-3	PAYPAL HOLDINGS ORD			2,062.000	74,644	36.200	74,644	15,311				59,333		59,333		L	03/28/2007
713291-10-2	PEPCO HOLDINGS ORD			730.000	18,987	26.010	18,987	15,263		788		(672)		(672)		L	10/30/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
713448-10-8	PEPSICO ORD			2,558.000	255,595	99.920	255,595	156,954	1,797	7,402		13,711		13,711		L	09/30/2011
714046-10-9	PERKINELMER ORD			207.000	11,089	53.570	11,089	10,677		29		412		412		L	04/23/2015
717081-10-3	PFIZER ORD			51,231.000	1,653,737	32.280	1,653,737	906,434		53,973		53,064		53,064		L	12/23/2015
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			9,545.000	839,101	87.910	839,101	755,115	9,736	37,141		61,390		61,390		L	09/16/2015
718546-10-4	PHILLIPS 66 ORD			1,023.000	83,681	81.800	83,681	26,056		2,230		10,332		10,332		L	05/01/2012
723484-10-1	PINNACLE WEST ORD			380.000	24,502	64.480	24,502	18,430		916		(1,455)		(1,455)		L	01/26/2012
723787-10-7	PIONEER NATURAL RESOURCE ORD			340.000	42,629	125.380	42,629	29,394		27		(7,980)		(7,980)		L	01/26/2012
729251-10-8	PLUM CREEK TIMBER REIT			730.000	34,836	47.720	34,836	28,039		1,285		3,599		3,599		L	03/28/2007
74005P-10-4	PRAXAIR ORD			5,645.000	578,048	102.400	578,048	703,638		15,147		(134,636)		(134,636)		L	09/21/2015
740189-10-5	PRECISION CASTPARTS ORD			243.000	56,378	232.010	56,378	19,144	7	22		(2,155)		(2,155)		L	10/17/2007
74144T-10-8	T ROWE PRICE GROUP ORD			490.000	35,030	71.490	35,030	23,253		1,999		(7,041)		(7,041)		L	09/30/2011
741503-40-3	THE PRICELINE GROUP ORD			108.000	137,695	1,274.950	137,695	53,711				10,407		10,407		L	09/16/2015
742718-10-9	PROCTER & GAMBLE ORD			22,438.000	1,781,802	79.410	1,781,802	1,503,362		52,190		(190,078)		(190,078)		L	09/21/2015
743315-10-3	PROGRESSIVE ORD			24,440.000	777,192	31.800	777,192	551,767		16,771		117,556		117,556		L	03/14/2013
74340W-10-3	PROLOGIS REIT			1,177.000	50,517	42.920	50,517	40,218		1,789		(129)		(129)		L	06/24/2011
744320-10-2	PRUDENTIAL FINANCIAL ORD			880.000	71,641	81.410	71,641	69,369		814		1,661		1,661		L	10/19/2015
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			681.000	26,348	38.690	26,348	25,681		1,062		(1,852)		(1,852)		L	09/24/2014
74460D-10-9	PUBLIC STORAGE REIT			122.000	30,219	247.700	30,219	22,328		495		6,194		6,194		L	07/16/2015
745867-10-1	PULTEGROUP ORD			909.000	16,198	17.820	16,198	6,836	82	291		(3,309)		(3,309)		L	03/05/2008
74736K-10-1	QORVO ORD			336.000	17,102	50.900	17,102	15,600				1,502		1,502		L	10/19/2015
747525-10-3	QUALCOMM ORD			3,031.000	151,505	49.985	151,505	122,833		5,638		(73,790)		(73,790)		L	10/17/2007
74762E-10-2	QUANTA SERVICES ORD			315.000	6,379	20.250	6,379	7,417				(2,564)		(2,564)		L	07/24/2009
74834L-10-0	QUEST DIAGNOSTICS ORD			280.000	19,919	71.140	19,919	13,910		412		1,142		1,142		L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			133.000	14,827	111.480	14,827	14,868	5	20		(1,098)		(1,098)		L	12/23/2015
755111-50-7	RAYTHEON ORD			379.000	47,197	124.530	47,197	20,281		991		6,200		6,200		L	03/05/2014
756109-10-4	REALTY INCOME REIT			412.000	21,272	51.630	21,272	20,398	79	626		873		873		L	04/23/2015
756577-10-2	RED HAT ORD			340.000	28,155	82.810	28,155	10,972				4,648		4,648		L	08/22/2011
75886F-10-7	REGENERON PHARMACEUTICALS ORD			174.000	94,459	542.870	94,459	52,016				18,849		18,849		L	10/19/2015
7591EP-10-0	REGIONS FINANCIAL ORD			2,961.000	28,426	9.600	28,426	29,025	178	599		(2,015)		(2,015)		L	03/06/2015
75935*-10-2	REINSURANCE BLDG CORP			1,760.000	176,000	100.000	176,000	176,000								V	07/01/2006
760759-10-0	REPUBLIC SERVICES ORD			554.000	24,370	43.990	24,370	15,551	166	632		2,072		2,072		L	09/30/2011
761713-10-6	REYNOLDS AMRICAN ORD			1,188.000	54,826	46.150	54,826	22,109	428	1,732		15,528		15,528		L	06/12/2015
773903-10-9	ROCKWELL AUTOMAT ORD			200.000	20,522	102.610	20,522	6,448		535		(1,718)		(1,718)		L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			275.000	25,383	92.300	25,383	22,498		110		1,977		1,977		L	09/16/2015
776696-10-6	ROPER TECHNOLOGIES ORD			301.000	57,127	189.790	57,127	24,983		301		10,065		10,065		L	02/23/2011
778296-10-3	ROSS STORES ORD			734.000	39,497	53.810	39,497	11,685		345		4,903		4,903		L	12/17/2010
783549-10-8	RYDER SYSTEM ORD			180.000	10,229	56.830	10,229	10,219		281		(6,484)		(6,484)		L	01/26/2012
78440X-10-1	SL GREEN RLTY REIT			179.000	20,223	112.980	20,223	18,455	129	107		1,769		1,769		L	08/26/2015
786CVR-20-9	Safeway CASA LAY CVR			290.000	293	1.010	293					293		293		V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			290.000	15	0.050	15					15		15		V	02/02/2015
790849-10-3	ST JUDE MEDICAL ORD			570.000	35,209	61.770	35,209	20,708	165	650		(1,858)		(1,858)		L	09/30/2011
79466L-30-2	SALESFORCE.COM ORD			1,096.000	85,926	78.400	85,926	47,997				13,484		13,484		L	07/16/2015
80004C-10-1	SANDISK ORD			458.000	34,803	75.990	34,803	27,728		129		(1,771)		(1,771)		L	10/19/2015
80589M-10-2	SCANA ORD			390.000	23,591	60.490	23,591	18,915	213	842		35		35		L	07/18/2012
806857-10-8	SCHLUMBERGER ORD		R	2,802.000	195,440	69.750	195,440	180,519	1,235	4,340		(37,214)		(37,214)		L	12/23/2015
808513-10-5	CHARLES SCHWAB ORD			2,565.000	84,465	32.930	84,465	36,833		616		7,028		7,028		L	03/28/2007
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			340.000	18,771	55.210	18,771	15,118		313		(6,820)		(6,820)		L	07/01/2008
81211K-10-0	SEALED AIR ORD			560.000	24,976	44.600	24,976	8,366		291		1,215		1,215		L	03/28/2007
816851-10-9	SEMPRA ENERGY ORD			570.000	53,586	94.010	53,586	35,928	399	1,573		(9,890)		(9,890)		L	05/23/2012
824348-10-6	SHERWIN WILLIAMS ORD			154.000	39,978	259.600	39,978	28,616		206		1,562		1,562		L	10/19/2015
828806-10-9	SIMON PROP GRP REIT			459.000	89,248	194.440	89,248	36,929		2,328		5,459		5,459		L	10/19/2015
83088M-10-2	SKYWORKS SOLUTIONS ORD			396.000	30,425	76.830	30,425	30,896				(471)		(471)		L	11/19/2015
832696-40-5	JM SMUCKER ORD			370.000	45,636	123.340	45,636	25,075		969		8,273		8,273		L	08/22/2011
833034-10-1	SNAP ON ORD			120.000	20,572	171.430	20,572	5,537		264		4,163		4,163		L	09/28/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
842587-10-7	SOUTHERN ORD			1,930.000	90,305	46.790	90,305	70,531		4,154		(4,478)		(4,478)		L	05/19/2009
844741-10-8	SOUTHWEST AIRLINES ORD			1,641.000	70,661	43.060	70,661	18,757	123	477		1,214		1,214		L	03/28/2007
845467-10-9	SOUTHWSTN ENER ORD			872.000	6,200	7.110	6,200	5,677				523		523		L	12/23/2015
847560-10-9	SPECTRA ENERGY ORD			1,250.000	29,925	23.940	29,925	25,638		1,850		(15,450)		(15,450)		L	03/28/2007
854502-10-1	STANLEY BLACK AND DECKER ORD			301.000	32,126	106.730	32,126	15,609		644		3,206		3,206		L	03/01/2010
855030-10-2	STAPLES ORD			0.000		9.430			185							L	09/24/2014
855244-10-9	STARBUCKS ORD			3,062.000	183,812	60.030	183,812	14,483		2,082		58,193		58,193		L	03/28/2007
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD			270.000	18,706	69.280	18,706	4,833		405		(3,183)		(3,183)		L	03/28/2007
857477-10-3	STATE STREET ORD			818.000	54,282	66.360	54,282	35,090	278	1,047		(9,931)		(9,931)		L	09/30/2011
858912-10-8	STERICYCLE ORD			170.000	20,502	120.600	20,502	20,590				(88)		(88)		L	12/23/2015
863667-10-1	STRYKER ORD			4,802.000	446,298	92.940	446,298	379,312	1,825	6,627		(6,675)		(6,675)		L	10/22/2014
867914-10-3	SUNTRUST BANKS ORD			780.000	33,415	42.840	33,415	17,155		718		733		733		L	03/28/2011
871503-10-8	SYMANTEC ORD			1,450.000	30,450	21.000	30,450	28,159		870		(6,750)		(6,750)		L	05/04/2007
87165B-10-3	SYNCHRONY FINANCIAL ORD			588.000	17,881	30.410	17,881	9,068				8,813		8,813		L	02/17/2004
871829-10-7	SYSCO ORD			29,081.000	1,192,321	41.000	1,192,321	1,038,338		26,998		32,720		32,720		L	09/21/2015
872540-10-9	TJX ORD			14,403.000	1,021,317	70.910	1,021,317	620,694		11,092		30,648		30,648		L	09/21/2015
87265H-10-9	TRI POINTE GROUP ORD			608.000	7,703	12.670	7,703	4,611				(1,569)		(1,569)		L	07/02/2014
87422J-10-5	TALEN ENERGY ORD			128.001	797	6.230	797	797					1,516	(1,516)		L	09/24/2014
87612E-10-6	TARGET ORD			1,161.000	84,300	72.610	84,300	56,451		2,508		(3,831)		(3,831)		L	09/30/2011
87901J-10-5	TEGNA ORD			19,913.000	508,180	25.520	508,180	450,569	2,788	1,879		57,611		57,611		L	09/21/2015
88033G-40-7	TENET HEALTHCARE ORD			2.000	61	30.300	61	52				(41)		(41)		L	03/28/2007
88076W-10-3	TERADATA ORD			325.000	8,587	26.420	8,587	9,766				(1,180)		(1,180)		L	09/16/2015
881609-10-1	TESORO ORD			233.000	24,551	105.370	24,551	3,139		431		7,228		7,228		L	11/20/2007
882508-10-4	TEXAS INSTRUMENTS ORD			2,069.000	113,402	54.810	113,402	34,159		2,897		2,783		2,783		L	03/28/2007
883203-10-1	TEXTRON ORD			353.000	14,830	42.010	14,830	10,970	7	23		(214)		(214)		L	01/23/2015
883556-10-2	THERMO FISHER SCIENTIFIC ORD			790.000	112,062	141.850	112,062	37,194	119	474		13,082		13,082		L	08/22/2011
88579Y-10-1	3M ORD			1,300.000	195,832	150.640	195,832	94,978		5,330		(17,784)		(17,784)		L	08/20/2008
886547-10-8	TIFFANY ORD			257.000	19,607	76.290	19,607	17,495	103	242		(4,375)		(4,375)		L	09/16/2015
887228-10-4	TIME ORD			219.000	3,432	15.670	3,432	1,974		166		(1,958)		(1,958)		L	06/06/2014
887317-30-3	TIME WARNER ORD			1,756.000	113,561	64.670	113,561	47,946		2,458		(36,437)		(36,437)		L	12/28/2009
88732J-20-7	TIME WARNER CABLE ORD			431.000	79,989	185.590	79,989	44,906	323	857		7,579		7,579		L	09/16/2015
89055F-10-3	TOPBUILD ORD			72.000	2,215	30.770	2,215	1,751				465		465		L	03/06/2015
891027-10-4	TORCHMARK ORD			15.000	857	57.160	857	293		8		45		45		L	03/28/2007
892356-10-6	TRACTOR SUPPLY ORD			172.000	14,706	85.500	14,706	12,913		131		1,149		1,149		L	11/19/2014
89417E-10-9	TRAVELERS COMPANIES ORD			806.000	90,965	112.860	90,965	41,759		1,918		5,650		5,650		L	03/28/2007
896945-20-1	TRIPADVISOR ORD			290.000	24,723	85.250	24,723	13,015				3,071		3,071		L	01/23/2013
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			3,182.000	86,423	27.160	86,423	25,616		955		(35,782)		(35,782)		L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			19,819.000	539,671	27.230	539,671	643,598		4,754		(153,951)		(153,951)		L	11/19/2015
902494-10-3	TYSON FOODS CL A ORD			669.000	35,678	53.330	35,678	21,998		163		7,233		7,233		L	09/16/2015
902973-30-4	US BANCORP ORD			3,685.000	157,239	42.670	157,239	81,054	940	3,685		(8,402)		(8,402)		L	09/30/2011
904311-10-7	UNDER ARMOUR CL A ORD			303.000	24,425	80.610	24,425	25,608				(1,183)		(1,183)		L	08/26/2015
907818-10-8	UNION PACIFIC ORD			1,746.000	136,537	78.200	136,537	58,149		4,714		(71,464)		(71,464)		L	05/04/2010
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			839.000	48,075	57.300	48,075	48,628				(554)		(554)		L	09/16/2015
911312-10-6	UNITED PARCEL SERVICE CL B ORD			6,045.000	581,710	96.230	581,710	560,446		11,359		(30,501)		(30,501)		L	08/24/2015
911363-10-9	UNITED RENTAL ORD			214.000	15,524	72.540	15,524	14,019				1,504		1,504		L	10/19/2015
913017-10-9	UNITED TECHNOLOGIES ORD			14,221.000	1,366,211	96.070	1,366,211	971,874		32,307		(219,022)		(219,022)		L	09/21/2015
91324P-10-2	UNITEDHEALTH GRP ORD			1,701.000	200,106	117.640	200,106	45,247		3,189		28,152		28,152		L	03/28/2007
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			124.000	14,817	119.490	14,817	14,741		12		76		76		L	11/19/2015
91704F-10-4	URBAN EDGE PROPERTIES ORD			120.000	2,814	23.450	2,814	1,789		96		1,025		1,025		L	06/05/2013
918204-10-8	VF ORD			11,120.000	692,220	62.250	692,220	427,133		14,194		(138,575)		(138,575)		L	09/21/2015
91913Y-10-0	VALERO ENERGY ORD			950.000	67,175	70.710	67,175	47,483		1,615		20,150		20,150		L	11/19/2014
92210H-10-5	VANTIV CL A ORD			12,475.000	591,565	47.420	591,565	398,963				168,413		168,413		L	03/19/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			80.000	6,464	80.800	6,464	3,764				(457)		(457)		L	03/28/2007
92276F-10-0	VENTAS REIT			510.000	28,779	56.430	28,779	20,855		745		7,924		7,924		L	09/19/2012

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92343E-10-2	VERISIGN ORD			108.000	9,435	87.360	9,435	3,859				3,279		3,279		L	01/26/2012
92343V-10-4	VERIZON COMMUNICATIONS ORD			8,026.000	370,962	46.220	370,962	240,019		16,147		(4,322)		(4,322)		L	12/23/2015
923454-10-2	VERITIV ORD			25.000	906	36.220	906	213				(391)		(391)		L	07/02/2014
92532F-10-0	VERTEX PHARMACEUTICALS ORD			438.000	55,114	125.830	55,114	29,950				3,079		3,079		L	11/26/2013
92553P-20-1	VIACOM CL B ORD			819.000	33,710	41.160	33,710	35,158	328	451		(12,727)		(12,727)		L	09/16/2015
92826C-83-9	VISA CL A ORD			3,794.000	294,225	77.550	294,225	95,310		1,780		43,531		43,531		L	12/23/2015
929042-10-9	VORNADO REALTY REIT			240.000	23,990	99.960	23,990	17,190		605		6,801		6,801		L	06/05/2013
929160-10-9	VULCAN MATERIALS ORD			247.000	23,458	94.970	23,458	21,783		56		1,675		1,675		L	06/11/2015
92939N-10-2	WP GLIMCHER ORD			336.000	3,565	10.610	3,565	2,894		336		671		671		L	05/28/2014
92939U-10-6	WEC ENERGY GROUP ORD			740.000	37,969	51.310	37,969	22,385		1,290		(1,058)		(1,058)		L	08/22/2011
931142-10-3	WAL MART STORES ORD			3,548.000	217,492	61.300	217,492	174,442	1,739	5,722		(68,904)		(68,904)		L	11/19/2015
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			1,786.000	152,087	85.155	152,087	46,365		2,491		15,994		15,994		L	11/20/2007
94106L-10-9	WASTE MANAGEMENT ORD			1,050.000	56,039	53.370	56,039	35,784		1,617		2,153		2,153		L	03/28/2007
941848-10-3	WATERS ORD			260.000	34,991	134.580	34,991	18,938				5,684		5,684		L	08/22/2011
949746-10-1	WELLS FARGO ORD			18,185.000	988,537	54.360	988,537	703,421		13,642		(2,738)		(2,738)		L	12/21/2015
95040Q-10-4	WELLTOWER ORD			620.000	42,179	68.030	42,179	28,785		2,046		(4,737)		(4,737)		L	09/30/2011
958102-10-5	WESTERN DIGITAL ORD			400.000	24,020	60.050	24,020	12,080	200	760		(20,260)		(20,260)		L	07/24/2009
959802-10-9	WESTERN UNION ORD			952.000	17,050	17.910	17,050	18,526		590		(1,476)		(1,476)		L	03/06/2015
96145D-10-5	WESTROCK ORD			468.000	21,350	45.620	21,350	16,080		351		5,271		5,271		L	01/26/2012
962166-10-4	WEYERHAEUSER REIT			1,156.000	34,657	29.980	34,657	36,903		120		(2,247)		(2,247)		L	11/19/2015
963320-10-6	WHIRLPOOL ORD			4,785.000	702,773	146.870	702,773	684,968		15,039		(194,579)	21,633	(216,211)		L	09/21/2015
966837-10-6	WHOLE FOODS MARKET ORD			820.000	27,470	33.500	27,470	12,392		426		(13,874)		(13,874)		L	08/22/2011
969457-10-0	WILLIAMS ORD			1,496.000	38,447	25.700	38,447	34,854		3,665		(28,783)		(28,783)		L	03/28/2007
97382A-20-0	WINDSTREAM HOLDINGS ORD			216.000	1,391	6.440	1,391	1,391	32	56			1,030	(1,030)		L	03/06/2015
98212B-10-3	WPX ENERGY ORD			12.000	69	5.740	69	69				49	119	(71)		L	01/03/2012
98310W-10-8	WYNDHAM WORLDWIDE ORD			390.000	28,334	72.650	28,334	11,123		655		(5,113)		(5,113)		L	09/30/2011
983134-10-7	WYNN RESORTS ORD			182.000	12,593	69.190	12,593	12,313		91		279		279		L	10/19/2015
98389B-10-0	XCEL ENERGY ORD			1,410.000	50,633	35.910	50,633	32,695	451	1,777		(14)		(14)		L	07/18/2012
983919-10-1	XILINX ORD			770.000	36,167	46.970	36,167	21,250		939		2,834		2,834		L	09/30/2011
984121-10-3	XEROX ORD			1,871.000	19,889	10.630	19,889	18,355	131	131		1,534		1,534		L	08/26/2015
984332-10-6	YAHOO! ORD			1,780.000	59,203	33.260	59,203	28,672				(30,705)		(30,705)		L	07/24/2009
988498-10-1	YUM BRANDS ORD			800.000	58,440	73.050	58,440	32,288		1,352		160		160		L	05/14/2010
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			335.000	34,368	102.590	34,368	28,599	74	140		(663)		(663)		L	09/16/2015
989701-10-7	ZIONS BANCORPORATION ORD			436.000	11,903	27.300	11,903	9,148		86		(242)		(242)		L	03/06/2015
98978V-10-3	ZOETIS CL A ORD			1,146.000	54,916	47.920	54,916	32,807		265		4,916		4,916		L	09/16/2015
G0176J-10-9	ALLEGION ORD		R	296.000	19,512	65.920	19,512	8,451		118		3,096		3,096		L	12/12/2013
G0177J-10-8	ALLERGAN ORD		R	818.000	255,625	312.500	255,625	166,749				88,876		88,876		L	11/19/2015
G0408V-10-2	AON CL A ORD		R	485.000	44,722	92.210	44,722	23,770		558		(1,271)		(1,271)		L	04/02/2012
G1151C-10-1	ACCENTURE CL A ORD		R	1,119.000	116,936	104.500	116,936	62,515		2,372		16,998		16,998		L	09/30/2011
G27823-10-6	DELPHI AUTOMOTIVE ORD		R	662.000	56,753	85.730	56,753	45,119		324		5,544		5,544		L	09/16/2015
G29183-10-3	EATON ORD		R	633.000	32,941	52.040	32,941	32,587		1,393		(10,077)		(10,077)		L	12/03/2012
G30401-10-6	ENDO INTERNATIONAL ORD		R	472.000	28,896	61.220	28,896	29,632				(736)		(736)		L	12/23/2015
G3157S-10-6	ENSCO CL A ORD		R	264.000	4,063	15.390	4,063	5,367		79		(1,304)		(1,304)		L	07/16/2015
G47791-10-1	INGERSOLL RAND ORD		R	733.000	40,528	55.290	40,528	27,599		850		(5,937)		(5,937)		L	12/17/2010
G491BT-10-8	INVESCO ORD		R	1,420.000	47,542	33.480	47,542	33,392		1,505		(8,577)		(8,577)		L	09/25/2008
G5785G-10-7	MALLINCKRODT ORD		R	128.000	9,553	74.630	9,553	4,385				(3,123)		(3,123)		L	07/01/2013
G5960L-10-3	MEDTRONIC ORD		R	18,088.000	1,391,329	76.920	1,391,329	1,375,724	6,873	17,734		15,604		15,604		L	09/21/2015
G60754-10-1	MICHAEL KORS HOLDINGS ORD		R	357.000	14,301	40.060	14,301	14,730				(428)		(428)		L	07/16/2015
G6518L-10-8	NIELSEN HOLDINGS ORD		R	846.000	39,424	46.600	39,424	37,545		547		559		559		L	09/16/2015
G6S01W-10-8	PARAGON OFFSHORE ORD		R	5.000	0	0.094	0	0				71	84	(13)		L	08/04/2014
G7945M-10-7	SEAGATE TECHNOLOGY ORD		R	802.000	29,401	36.660	29,401	22,055		1,805		(23,932)		(23,932)		L	07/18/2012
G7S00T-10-4	PENTAIR ORD		R	206.000	10,203	49.530	10,203	6,141		264		(3,479)		(3,479)		L	10/31/2012
G81276-10-0	SIGNET JEWELERS ORD		R	131.000	16,203	123.690	16,203	15,596		29		608		608		L	08/26/2015
G91442-10-6	TYCO INTERNATIONAL ORD		R	860.000	27,425	31.890	27,425	16,475		683		(10,294)		(10,294)		L	11/17/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G97822-10-3	PERRIGO ORD		R	330.000	47,751	144.700	47,751	51,332		165		(7,412)		(7,412)		L	12/19/2013
G98290-10-2	XL GROUP ORD		R	652.000	25,545	39.180	25,545	24,170		261		1,376		1,376		L	08/26/2015
H0023R-10-5	ACE ORD		R	334.000	39,028	116.850	39,028	17,642	224	882		658		658		L	07/23/2010
H84989-10-4	TE CONNECTIVITY ORD		R	1,025.000	66,225	64.610	66,225	32,151		1,312		1,394		1,394		L	11/22/2011
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		R	870.000	75,603	86.900	75,603	46,192		2,645		6,534		6,534		L	01/23/2013
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			273.000	27,630	101.210	27,630	21,204	102	102		6,426		6,426		L	06/11/2015
Y0486S-10-4	AVAGO TECHNOLOGIES ORD		R	507.000	73,591	145.150	73,591	50,538		658		18,702		18,702		L	10/19/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					76,435,737	XXX	76,435,737	51,379,894	85,093	1,368,616		396,166	357,015	39,151		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
210573-20-0	Consumers Insurance Group, Inc.			100.000	46,012,595	460,125.951	46,012,595	42,371,923				3,640,672		3,640,672		V	10/20/2014
59478*-10-9	Mico Insurance Co			563.000	10,677,385	18,965.161	10,677,385	5,155,266	1,172,729	1,281,951		(1,050,606)		(1,050,606)		V	11/05/1997
61944@-10-9	MOTORISTS LIFE INSURANCE CO			210,000.000	43,240,629	205.908	43,240,629	15,377,642				3,789,332		3,789,332		V	02/13/2003
62006@-10-2	Motorists Service Corporation			2.000	4,894,424	2,447,211.905	4,894,424	10,263,705				(5,112,071)		(5,112,071)		V	12/31/1985
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					104,825,034	XXX	104,825,034	73,168,536	1,172,729	1,281,951		1,267,328		1,267,328		XXX	XXX
Mutual Funds																	
00769G-53-5	LSV SMALL CAP VALUE MF			772,326.673	9,337,429	12.090	9,337,429	8,024,615	156,991	88,073		(807,458)		(807,458)		L	12/30/2015
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF			335,602.594	9,064,626	27.010	9,064,626	8,105,341		828,680		(847,207)		(847,207)		L	11/19/2015
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			910,751.617	28,971,009	31.810	28,971,009	27,549,720		1,744,747		(2,128,370)		(2,128,370)		L	11/19/2015
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			11,280.000	2,865,571	254.040	2,865,571	1,778,700	11,314	38,654		(111,031)		(111,031)		L	09/16/2015
9299999. Subtotal - Mutual Funds					50,238,636	XXX	50,238,636	45,458,376	168,305	2,700,154		(3,894,066)		(3,894,066)		XXX	XXX
Money Market Mutual Funds																	
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT			247,036.400	247,036	1.000	247,036	247,036								V	12/31/2015
9399999. Subtotal - Money Market Mutual Funds					247,036	XXX	247,036	247,036								XXX	XXX
9799999 - Total Common Stocks					231,746,443	XXX	231,746,443	170,253,842	1,426,127	5,350,721		(2,230,572)	357,015	(2,587,587)		XXX	XXX
9899999 - Total Preferred and Common Stocks					231,746,443	XXX	231,746,443	170,253,842	1,426,127	5,350,721		(2,230,572)	357,015	(2,587,587)		XXX	XXX

(a) For all common stock 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								
912810-PS-1	TSY INFL IX N/B		09/22/2015	MERRILL LYNCH PIERCE FENNER		1,389,574	1,183,400	5,346
912810-QF-8	TSY INFL IX N/B		11/04/2015	MERRILL LYNCH PIERCE FENNER		296,304	248,033	1,174
912810-QP-6	TSY INFL IX N/B		11/04/2015	MERRILL LYNCH PIERCE FENNER		261,211	217,604	1,030
912810-RF-7	TSY INFL IX N/B		08/07/2015	VARIOUS		1,590,232	1,351,205	8,928
912810-RL-4	TSY INFL IX N/B		11/04/2015	VARIOUS		2,070,421	2,220,483	3,677
912828-B2-5	TSY INFL IX N/B		03/06/2015	MORGAN STANLEY CO		771,165	753,848	690
912828-C9-9	TSY INFL IX N/B		09/22/2015	VARIOUS		3,678,865	3,625,438	774
912828-GD-6	TSY INFL IX N/B		06/30/2015	BARCLAYS CAPITAL INC, NEW YORK		1,968,832	1,877,168	20,567
912828-H4-5	TSY INFL IX N/B		09/22/2015	VARIOUS		3,532,315	3,615,928	1,390
912828-K3-3	TSY INFL IX N/B		09/22/2015	VARIOUS		2,693,978	2,685,205	1,001
912828-LA-6	TSY INFL IX N/B		06/30/2015	MERRILL LYNCH PIERCE FENNER		906,459	831,075	7,189
912828-M7-2	UNITED STATES TREASURY		12/30/2015	VARIOUS		6,336,703	6,350,000	3,701
912828-MF-4	TSY INFL IX N/B		06/30/2015	MERRILL LYNCH PIERCE FENNER		702,068	656,472	4,164
912828-NM-8	TSY INFL IX N/B		06/30/2015	RBC CAPITAL MARKETS		1,567,128	1,464,602	8,446
912828-TE-0	TSY INFL IX N/B		06/30/2015	Citigroup (SSB)		1,530,877	1,543,290	890
912828-UX-6	TSY INFL IX N/B		09/22/2015	VARIOUS		1,341,884	1,332,400	691
912828-WU-0	TSY INFL IX N/B		09/22/2015	VARIOUS		2,197,060	2,243,728	633
912828-XL-9	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES CORP./FIXED INCOM		1,327,088	1,345,105	356
0599999. Subtotal - Bonds - U.S. Governments						34,162,165	33,544,982	70,648
Bonds - U.S. States, Territories and Possessions								
57582R-EH-5	CMNWLTH MASSACHUSETS		07/14/2015	BARCLAYS CAPITAL INC, NEW YORK		567,980	500,000	69
57582R-EL-6	CMNWLTH MASSACHUSETTS		07/01/2015	Adjustment		1,440,550	1,250,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,008,530	1,750,000	69
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
199492-PD-5	COLUMBUS-A		08/20/2015	MERRILL LYNCH PIERCE FENNER		530,505	500,000	667
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST		12/09/2015	MORGAN STANLEY CO		224,740	500,000	
438670-3C-3	HONOLULU-A-PREREF		04/10/2015	CORPORATE ACTION		466,157	440,000	550
438670-3D-1	HONOLULU-A-UNREF		04/10/2015	CORPORATE ACTION		21,189	20,000	25
521841-JM-9	LEANDER ISD-PREREF		07/13/2015	CORPORATE ACTION		2,428,590	2,400,000	49,333
521841-KP-0	LEANDER ISD-UNREF		07/13/2015	CORPORATE ACTION		101,191	100,000	2,056
702334-CH-4	PASADENA ISD-REF		04/22/2015	Piper Jaffrey Co.		526,780	500,000	1,111
735371-NU-6	PORT OF SEATTLE-REF		04/15/2015	MORGAN STANLEY CO		543,665	500,000	
797508-FZ-6	SAN DIEGUITO HSD-B2		04/16/2015	Stifel Nicolaus & Co.		532,460	500,000	
797508-GA-0	SAN DIEGUITO HSD-B2		04/16/2015	Stifel Nicolaus & Co.		530,665	500,000	
812626-5J-4	SEATTLE		05/08/2015	MERRILL LYNCH PIERCE FENNER		512,885	500,000	
971567-QF-2	WILMINGTON DEL		11/06/2015	JANNEY MONTGOMERY, SCOTT INC		602,655	500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,021,482	6,960,000	53,742
Bonds - U.S. Special Revenues								
010268-AU-4	ALABAMA FED AID HWY		04/24/2015	JEFFERIES & COMPANY, INC.		522,590	500,000	4,278
047061-CY-0	ATHENS-CLARKE UN GOV		05/06/2015	CITIGROUP GLOBAL MARKETS INC.		518,940	500,000	
047870-NC-0	ATLANTA WTR-REF		04/21/2015	Goldman Sachs		581,745	500,000	2,917
047870-NE-6	ATLANTA WTR-REF		12/09/2015	VARIOUS		2,015,058	1,750,000	7,431
047870-NF-3	ATLANTA WTR-REF		05/29/2015	MORGAN STANLEY CO		558,785	500,000	5,625
059231-WY-2	BALTIMORE REV-D-REF		09/29/2015	NATIONAL FINL SVCS CORP, NEW Y		562,830	500,000	6,319
139372-QE-9	CAPE CORAL-REF		06/19/2015	CITIGROUP GLOBAL MARKETS INC.		849,270	750,000	
15504R-GC-7	CNTRL PUGET TRANSP-S1		09/01/2015	VARIOUS		520,300	500,000	
162393-FV-9	CHATTANOOGA ELEC-C		07/23/2015	MERRILL LYNCH PIERCE FENNER		569,815	500,000	
167593-HH-8	CHICAGO OHARE-A-REF		09/21/2015	CITIGROUP GLOBAL MARKETS INC.		731,250	750,000	6,917
181000-NS-5	CLARK CNTY NEV HWY IMPT REV		10/28/2015	RBC CAPITAL MARKETS		865,245	750,000	
186427-CY-4	CLEVELAND WTR-REF-Y		05/01/2015	VARIOUS		520,285	500,000	
29270C-H7-3	ENERGY NW-A-REF		04/24/2015	JP MORGAN SECURITIES INC.		584,265	500,000	
3132QM-LQ-2	RMBS - FG Q31234		02/25/2015	CANTOR FITZGERALD + CO.		2,085,379	1,987,814	2,088
3138EN-7M-5	RMBS - FN AL6299		01/28/2015	SUNTRUST ROBINSON HUMPHREY INC		2,111,265	1,996,174	2,135
3138Y1-3L-7	RMBS - FN AX0802		02/12/2015	SUNTRUST ROBINSON HUMPHREY INC		2,007,431	1,906,166	2,039
3138Y6-MY-7	RMBS - FN AX4874		01/15/2015	WELLS FARGO BROKERAGE SVCS LLC		2,631,039	2,482,113	2,654
343136-7Q-4	FL TURNPIKE AUTH-B		10/08/2015	MERRILL LYNCH PIERCE FENNER		784,853	750,000	
447168-KL-8	HUNTSVILLE WTR-WTS		08/19/2015	Piper Jaffray Co.		526,250	500,000	1,111
454898-QY-6	IN PWR AGY-TXB-A-BABS		04/01/2015	FIRST TENNESSEE SEC CORP, MEMPHIS		605,985	500,000	7,459
454898-RT-6	IN PWR AGY-A		09/14/2015	Wells Fargo		577,625	500,000	5,278
469494-AU-2	JACKSONVILLE FL TRANS		08/31/2015	RBC CAPITAL MARKETS		570,435	500,000	2,222
47770V-AK-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		12/10/2015	JEFFERIES & COMPANY, INC.		563,065	500,000	11,389
485429-T2-0	KANSAS DEV FIN AUTH-G		04/01/2015	MORGAN STANLEY CO		863,535	750,000	

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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
495289-X4-7	KING CNTY WA SWR REVE		04/15/2015	GUGGENHEIM CAPITAL MKT LLC		582,205	500,000	4,306
495289-X9-6	KING CNTY WA SWR REVE		05/29/2015	BARCLAYS CAPITAL INC, NEW YORK		893,253	790,000	11,521
575579-LL-9	MA BAY TRN SR-SER A		05/26/2015	BMO CAPITAL MARKETS GKST INC.		618,810	500,000	10,792
576000-RB-1	MA SCH BLDG AUTH-B		05/05/2015	CITIGROUP GLOBAL MARKETS INC.		510,025	500,000	
576000-RF-2	MA SCH BLDG AUTH-B		05/26/2015	CITIGROUP GLOBAL MARKETS INC.		501,565	500,000	556
59333P-H7-6	MIAMI DADE AVIATION		04/21/2015	RBC CAPITAL MARKETS		873,373	770,000	2,460
59333P-H8-4	MIAMI DADE AVIATION		01/15/2015	CITIGROUP GLOBAL MARKETS INC.		2,601,630	2,250,000	34,375
59333P-R7-5	MIAMI-DADE AVIATION-A		09/03/2015	VARIOUS		1,341,780	1,250,000	4,236
594615-BK-1	MI BLDG AUTH-I-REF		07/31/2015	JP MORGAN SECURITIES INC.		852,698	750,000	
594615-BL-9	MI BLDG AUTH-I-REF		07/31/2015	JP MORGAN SECURITIES INC.		1,217,276	1,075,000	
594615-BM-7	MI BLDG AUTH-I-REF		07/31/2015	JP MORGAN SECURITIES INC.		857,812	760,000	
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		10/21/2015	BARCLAYS CAPITAL INC, NEW YORK		574,580	500,000	
644614-2U-2	NEW HAMPSHIRE ST HLTH		04/29/2015	JP MORGAN SECURITIES INC.		632,511	550,000	
64971W-ZF-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/19/2015	BARCLAYS CAPITAL INC, NEW YORK		1,444,788	1,250,000	3,299
64990B-FK-4	NEW YORK ST DORM AUTH		04/22/2015	MORGAN STANLEY CO		1,169,470	1,000,000	694
656009-KY-2	NORFOLK WTR REV-B-REF		04/02/2015	CITIGROUP GLOBAL MARKETS INC.		680,763	550,000	
65887P-SA-4	ND PUB FIN AUTH-A		07/10/2015	JP MORGAN SECURITIES INC.		571,175	500,000	
66285W-PP-5	N TX TOLLWAY AUTH REV		09/18/2015	JEFFERIES & COMPANY, INC.		499,375	500,000	
682001-ET-5	OMAHA PUB PWR-C-REF		07/30/2015	SAMUEL A RAMIREZ & COMPANY, BROOKLYN		563,135	500,000	208
686507-GC-2	ORLANDO UTIL COMM-A		04/07/2015	JP MORGAN SECURITIES INC.		908,745	750,000	
696543-PP-6	PALM BEACH CO-A		06/17/2015	BAIRD, ROBERT W & CO INC, MILWAUKEE		514,960	500,000	1,778
717817-SM-3	PHILADELPHIA ARPT-A		10/01/2015	RBC CAPITAL MARKETS		1,090,981	1,095,000	4,015
71884A-YY-9	PHOENIX CIVIC IMPT-A		04/22/2015	Wells Fargo		876,660	750,000	
71884A-ZF-9	PHOENIX CIVIC IMPT-A		05/27/2015	JEFFERIES & COMPANY, INC.		561,885	500,000	1,319
73358W-VY-7	PORT AUTH OF NEW YORK		04/28/2015	MERRILL LYNCH PIERCE FENNER		565,525	500,000	556
790407-JQ-4	ST JOHNS-REF-SLS TAX		03/26/2015	RBC CAPITAL MARKETS		1,126,890	950,000	
790407-JU-5	ST JOHNS-REF-SLS TAX		03/26/2015	RBC CAPITAL MARKETS		582,250	500,000	
79574C-AS-2	SALT RIVER PROJ-A		05/26/2015	Wells Fargo		572,795	500,000	
797686-CY-6	SAN FRANCISCO CA MUNI		04/14/2015	JP MORGAN SECURITIES INC.		582,025	500,000	3,194
816705-JE-8	SEMINOLE CO W/S-A-REF		05/01/2015	Stifel Nicolaus & Co.		524,180	500,000	
833102-ZC-3	SNOHOMISH UTIL #1		06/19/2015	CITIGROUP GLOBAL MARKETS INC.		558,970	500,000	
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV		10/21/2015	MERRILL LYNCH PIERCE FENNER		483,930	500,000	
864784-EW-9	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV		10/22/2015	MERRILL LYNCH PIERCE FENNER		803,438	750,000	
880558-HN-4	TN SCH BOND AUTH-B		04/09/2015	CITIGROUP GLOBAL MARKETS INC.		909,630	750,000	
882854-WT-5	TEXAS WTR DEV BRD-A		11/01/2015	Adjustment		529,030	500,000	
914119-C7-5	UNIV CINCINNATI-PRERF		03/17/2015	CORPORATE ACTION		927,243	890,000	13,103
914119-D6-6	UNIV CINCINNATI-UNREF		03/17/2015	CORPORATE ACTION		724,083	695,000	10,232
92778V-BL-1	VIRGINIA ST CLG BLDG		04/15/2015	MORGAN STANLEY CO		597,300	500,000	347
940093-7A-9	WA ST UNIV-REF		02/12/2015	JP MORGAN SECURITIES INC.		591,005	500,000	
940093-7B-7	WA ST UNIV-REF		02/12/2015	JP MORGAN SECURITIES INC.		588,615	500,000	
944514-TJ-7	WAYNE CO APRT AUTH-F		10/01/2015	Adjustment		1,079,960	1,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						55,413,561	49,997,266	176,850
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-AQ-2	ABBVIE INC		05/05/2015	MERRILL LYNCH PIERCE FENNER		1,497,375	1,500,000	
00507U-AS-0	ACTAVIS FUNDING SCS	R	03/03/2015	JP MORGAN SECURITIES INC.		747,338	750,000	
02005A-FE-3	ABS - AMOT 2015-2 A2		09/25/2015	FTN FINANCIAL SECURITIES		1,498,242	1,500,000	1,144
07177M-AC-7	BAXALTA INC		06/18/2015	UBS SECURITIES LLC		1,499,520	1,500,000	
115637-AL-4	BROWN-FORMAN CORP		04/28/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		4,922,600	5,000,000	55,208
12591K-AD-7	CMBS - COMM 2013-CR12 A3		03/26/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		2,168,438	2,000,000	6,275
14041N-EX-5	ABS - COMET 2015-A4 A4		07/16/2015	JP MORGAN SECURITIES INC.		999,420	1,000,000	
143127-AE-8	ABS - CARMX 2015-2 B		05/06/2015	BARCLAYS CAPITAL INC, NEW YORK		999,987	1,000,000	
151020-AT-1	CELGENE CORP		08/03/2015	JP MORGAN SECURITIES INC.		1,249,925	1,250,000	
161571-HA-5	ABS - CHAIT 2015-A7 A7		07/22/2015	JP MORGAN SECURITIES INC.		1,999,454	2,000,000	
17290H-AA-3	ABS - CHAI-15PM3-A		12/10/2015	Citigroup (SSB)		1,749,717	1,750,000	
17324D-AU-8	CMBS - CGCMT-15P1-A5		12/09/2015	Citigroup (SSB)		5,157,227	5,000,000	6,711
20030N-BK-6	COMCAST CORP		04/28/2015	Citigroup (SSB)		5,637,050	5,000,000	39,583
21870K-AA-6	CMBS/CMO - CORIND 15WEST A		04/07/2015	Goldman Sachs		1,802,382	1,750,000	2,400
224044-CF-2	COX COMMUNICATIONS INC		10/27/2015	BNY/SUNTRUST CAPITAL MARKETS		859,800	1,000,000	11,867
25179M-AV-5	DEVON ENERGY CORP		12/10/2015	MORGAN STANLEY CO		1,499,325	1,500,000	
25470D-AK-5	DISCOVERY COMMUNICATIONS		02/25/2015	JP MORGAN SECURITIES INC.		999,150	1,000,000	
36164N-FG-5	GE CAPITAL INTERNATIONAL FUNDING CO	R	10/26/2015	CORPORATE ACTION		747,857	747,887	
42824C-AE-9	HP ENTERPRISE CO		10/01/2015	Adjustment		1,499,580	1,500,000	
46625H-NX-4	JPMORGAN CHASE & CO		10/22/2015	JP MORGAN SECURITIES INC.		1,498,455	1,500,000	
49456B-AG-6	KINDER MORGAN INC/DELAWA		09/11/2015	JP MORGAN SECURITIES INC.		885,320	1,000,000	15,458

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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
559080-AH-9	MAGELLAN MIDSTREAM PARTN		02/25/2015	JP MORGAN SECURITIES INC.		998,710	1,000,000	
565849-AL-0	MARATHON OIL CORP		06/01/2015	JP MORGAN SECURITIES INC.		1,995,420	2,000,000	
58933Y-AT-2	MERCK & CO INC		02/05/2015	JP MORGAN SECURITIES INC.		994,250	1,000,000	
655044-AK-1	NOBLE ENERGY INC		09/09/2015	MORGAN STANLEY CO		1,012,500	1,000,000	20,781
751212-AB-7	RALPH LAUREN CORP		08/13/2015	Goldman Sachs		997,950	1,000,000	
755111-BZ-3	RAYTHEON COMPANY		03/27/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		1,610,745	1,500,000	20,825
786CVR-30-8	SAFEWAY INC CVR		02/02/2015	CORPORATE ACTION			290	
82652J-AA-5	ABS - SRFC-153-A		10/14/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		999,806	1,000,000	
886546-AB-6	TIF 3.800 10/01/24 '24		05/14/2015	CORPORATE ACTION		997,183	1,000,000	4,539
92343V-CQ-5	VERIZON COMMUNICATIONS		09/28/2015	Citigroup (SSB)		928,700	1,000,000	18,333
95000A-AU-1	CMBS - WFCMT-15P2-A4		12/08/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,802,444	1,750,000	4,074
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						52,255,869	51,498,177	207,199
8399997. Total - Bonds - Part 3						150,861,607	143,750,425	508,509
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						150,861,607	143,750,425	508,509
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00130H-10-5	AES CORP		10/19/2015	ITG INC	1,532.000	16,454		
00206R-10-2	AT&T INC		09/16/2015	VARIOUS	3,775.676	103,125		
002824-10-0	ABBOTT LABORATORIES		09/21/2015	INSTINET	2,405.000	104,100		
00287Y-10-9	ABBVIE INC		09/16/2015	ITG INC	556.000	33,093		
00507V-10-9	ACTIVISION BLIZZARD INC		09/16/2015	ITG INC	1,150.000	35,110		
00751Y-10-6	ADVANCE AUTO PARTS INC		12/23/2015	ITG INC	184.000	28,384		
00817Y-10-8	AETNA INC		09/16/2015	ITG INC	301.000	35,395		
008252-10-8	AFFILIATED MANAGERS GROUP		09/16/2015	ITG INC	126.000	22,788		
013817-10-1	ALCOA INC		12/23/2015	ITG INC	2,973.000	29,814		
020002-10-1	ALLSTATE CORP		09/16/2015	ITG INC	511.000	30,256		
02079K-30-5	ALPHABET CL A ORD		12/23/2015	ITG INC	32.000	24,511		
023135-10-6	AMAZON COM ORD		12/23/2015	ITG INC	39.000	25,832		
02376R-10-2	AMERICAN AIRLINES GROUP INC		08/26/2015	ITG INC	950.000	38,733		
026874-78-4	AMERICAN INTERNATIONAL GROUP		09/21/2015	VARIOUS	1,701.000	99,101		
03027X-10-0	AMERICAN TOWER CORP		09/16/2015	ITG INC	394.000	35,700		
031100-10-0	AMETEK INC		09/16/2015	ITG INC	554.000	29,794		
032511-10-7	ANADARKO PETROLEUM CORP		12/23/2015	ITG INC	529.000	31,665		
037411-10-5	APACHE CORP		09/16/2015	ITG INC	865.000	42,284		
03748R-10-1	APARTMENT INVT & MGMT CO -A		08/26/2015	ITG INC	228.000	8,181		
037833-10-0	APPLE INC		09/16/2015	VARIOUS	2,375.000	275,789		
057224-10-7	BAKER HUGHES INC		10/19/2015	ITG INC	811.000	43,080		
060505-10-4	BANK OF AMERICA CORP		11/19/2015	VARIOUS	7,345.000	122,887		
064058-10-0	BANK OF NEW YORK MELLON CORP		12/01/2015	VARIOUS	1,239.000	49,858		
067383-10-9	CR BARD INC		09/16/2015	ITG INC	171.000	33,335		
07177M-10-3	BAXALTA INC		11/30/2015	VARIOUS	12,389.000	345,490		
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	818.000	23,472		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		11/19/2015	Citigroup (SSB)	121.000	16,500		
09062X-10-3	BIOGEN INC		11/19/2015	VARIOUS	199.000	59,426		
099724-10-6	BORGWARNER INC		09/21/2015	VARIOUS	17,435.000	889,718		
101121-10-1	BOSTON PROPERTIES INC		09/16/2015	ITG INC	338.000	39,793		
101137-10-7	BOSTON SCIENTIFIC CORP		04/23/2015	ITG INC	568.000	10,473		
115637-20-9	BROWN-FORMAN CORP-CLASS B		09/16/2015	ITG INC	268.000	26,071		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/16/2015	ITG INC	335.000	23,383		
12572Q-10-5	CME GROUP INC		12/23/2015	ITG INC	467.000	41,978		
126408-10-3	CSX CORP		09/16/2015	ITG INC	987.000	28,880		
12650T-10-4	CSRA ORD		11/30/2015	CORPORATE ACTION	257.000	8,864		
12686C-10-9	CABLEVISION SYSTEMS-NY GRP-A		06/11/2015	Citigroup (SSB)	475.000	11,391		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		09/21/2015	VARIOUS	3,405.000	264,743		
141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	VARIOUS	127.500	3,045		
156700-10-6	CENTURYLINK INC		11/19/2015	VARIOUS	1,267.000	34,228		
156782-10-4	CERNER ORD		12/23/2015	ITG INC	390.000	23,694		
16117M-30-5	CHARTER COMMUNICATION-A		07/08/2015	JONESTRADING INSTITUTIONAL SER	1,085.000	188,339		
163851-10-8	CHEMOURS CO/THE		07/01/2015	CORPORATE ACTION	375.800	3,716		
165167-10-7	CHESAPEAKE ENERGY ORD		12/23/2015	ITG INC	1,175.000	4,959		

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166764-10-0	CHEVRON CORP		09/16/2015	ITG INC	912.000	72,075		
171798-10-1	CIMAREX ENERGY CO		09/21/2015	VARIOUS	2,065.000	217,319		
17275R-10-2	CISCO SYSTEMS INC		12/02/2015	VARIOUS	18,955.000	504,890		
172967-42-4	CITIGROUP INC		10/19/2015	VARIOUS	4,481.000	235,297		
177376-10-0	CITRIX SYSTEMS INC		09/16/2015	ITG INC	602.000	40,093		
189754-10-4	COACH INC		10/19/2015	ITG INC	621.000	18,692		
191216-10-0	COCA-COLA CO/THE		09/16/2015	ITG INC	1,639.000	64,183		
198280-10-9	COLUMBIA PIPELINE GROUP		07/02/2015	CORPORATE ACTION	1,120.000	7,687		
20030N-10-1	COMCAST CORP-CLASS A		09/21/2015	INSTINET	660.000	38,173		
20341J-10-4	COMMUNICATIONS SALES & LE		07/01/2015	Adjustment	259.200	7,533		
205363-10-4	COMPUTER SCIENCES CORP		11/30/2015	CORPORATE ACTION	257.000	8,836		
20825C-10-4	CONOCOPHILLIPS		09/16/2015	ITG INC	668.000	33,053		
20854P-10-9	CONSOL ENERGY INC		08/26/2015	ITG INC	488.000	5,954		
209115-10-4	CONSOLIDATED EDISON INC		09/16/2015	ITG INC	450.000	28,602		
21036P-10-8	CONSTELLATION BRANDS INC-A		08/26/2015	ITG INC	303.000	36,240		
219350-10-5	CORNING INC		11/19/2015	VARIOUS	2,757.000	51,463		
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	CORPORATE ACTION	50.000	1,254		
244199-10-5	DEERE & CO		11/19/2015	Citigroup (SSB)	241.000	18,008		
25271C-10-2	DIAMOND OFFSHORE DRILLING		04/23/2015	ITG INC	146.000	4,471		
254687-10-6	WALT DISNEY CO/THE		09/16/2015	ITG INC	326.000	33,894		
254709-10-8	DISCOVER FINANCIAL SERVICES		11/19/2015	Citigroup (SSB)	52.000	3,001		
256746-10-8	DOLLAR TREE INC		10/19/2015	VARIOUS	221.488	15,395		
25746U-10-9	DOMINION RESOURCES INC/VA		09/16/2015	ITG INC	449.000	30,873		
260543-10-3	DOW CHEMICAL CO/THE		09/16/2015	ITG INC	686.000	30,863		
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	1,720.000	64,487		
26441C-20-4	DUKE ENERGY CORP		06/01/2015	Adjustment	(0.667)	(39)		
26875P-10-1	EOG RESOURCES INC		08/11/2015	VARIOUS	1,290.000	98,001		
269246-40-1	E*TRADE FINANCIAL CORP		03/06/2015	ITG INC	527.000	14,682		
277432-10-0	EASTMAN CHEMICAL CO		09/21/2015	INSTINET	465.000	32,966		
278642-10-3	EBAY INC		07/20/2015	CORPORATE ACTION	2,062.000	10,587		
285512-10-9	ELECTRONIC ARTS INC		09/16/2015	ITG INC	313.000	21,489		
29444U-70-0	EQUINIX INC		11/10/2015	VARIOUS	126.340	32,452		
297178-10-5	ESSEX PROPERTY TRUST INC		07/16/2015	ITG INC	118.000	26,406		
30161N-10-1	EXELON ORD		12/23/2015	ITG INC	1,046.000	29,037		
30212P-30-3	EXPEDIA INC		09/16/2015	ITG INC	229.000	27,051		
302130-10-9	EXPEDITORS INTL WASH INC		09/16/2015	ITG INC	439.000	21,458		
30231G-10-2	EXXON MOBIL CORP		09/16/2015	ITG INC	912.000	67,771		
30249U-10-1	FMC TECHNOLOGIES INC		08/26/2015	ITG INC	257.000	7,877		
30303M-10-2	FACEBOOK INC-A		10/19/2015	ITG INC	796.000	74,700		
315616-10-2	F5 NETWORKS INC		08/26/2015	ITG INC	130.000	15,711		
316773-10-0	FIFTH THIRD BANCORP		11/19/2015	Citigroup (SSB)	325.000	6,635		
336433-10-7	FIRST SOLAR INC		03/06/2015	ITG INC	138.000	8,366		
337932-10-7	FIRSTENERGY CORP		11/19/2015	Citigroup (SSB)	951.000	29,652		
35086T-10-9	FOUR CORNERS PROPERTY ORD		11/10/2015	CORPORATE ACTION	16.667	155		
354613-10-1	FRANKLIN RESOURCES INC		09/21/2015	INSTINET	4,285.000	165,508		
35671D-85-7	FREEPORT-MCMORAN INC		12/23/2015	ITG INC	3,686.000	33,599		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		06/11/2015	Citigroup (SSB)	781.000	3,917		
36473H-10-4	GANNETT CO INC		06/29/2015	CORPORATE ACTION	81.500	261		
369604-10-3	GENERAL ELECTRIC CO		12/23/2015	VARIOUS	7,944.000	211,815		
37045V-10-0	GENERAL MOTORS CO		10/19/2015	ITG INC	1,574.000	49,012		
375558-10-3	GILEAD SCIENCES INC		12/23/2015	ITG INC	608.000	65,249		
382550-10-1	GOODYEAR TIRE & RUBBER CO		08/26/2015	ITG INC	428.000	11,937		
38259P-50-8	GOOGLE INC-CL A		09/21/2015	VARIOUS	1,283.000	716,084		
38259P-70-6	GOOGLE INC-CL C		09/16/2015	ITG INC	38.000	24,168		
40412C-10-1	HCA HOLDINGS INC		11/19/2015	VARIOUS	719.000	49,594		
40434L-10-5	HP Inc.		12/01/2015	VARIOUS	3,526.000	36,703		
406216-10-1	HALLIBURTON CO		09/16/2015	ITG INC	257.000	9,936		
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/23/2015	VARIOUS	3,548.000	52,725		
44107P-10-4	HOST HOTELS & RESORTS INC		11/19/2015	Citigroup (SSB)	1,689.000	27,716		
444859-10-2	HUMANA INC		07/16/2015	ITG INC	122.000	22,744		
446150-10-4	HUNTINGTON BANCSHARES INC		03/06/2015	ITG INC	1,485.000	16,365		
452308-10-9	ILLINOIS TOOL WORKS		09/21/2015	VARIOUS	926.000	78,556		
452327-10-9	ILLUMINA INC		11/19/2015	Citigroup (SSB)	326.000	56,522		
458140-10-0	INTEL CORP		09/16/2015	ITG INC	1,183.000	35,230		
459200-10-1	INTL BUSINESS MACHINES CORP		09/21/2015	INSTINET	385.000	56,373		

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
48203R-10-4	JUNIPER NETWORKS INC		01/23/2015	ITG INC	758.000	16,706		
482480-10-0	KLA-TENCOR CORP		09/16/2015	ITG INC	357.000	18,992		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		08/26/2015	ITG INC	158.000	8,176		
494368-10-3	KIMBERLY-CLARK CORP		09/21/2015	INSTINET	590.000	64,043		
49446R-10-9	KIMCO REALTY CORP		07/16/2015	ITG INC	1,394.000	34,735		
49456B-10-1	KINDER MORGAN INC		08/26/2015	ITG INC	532.000	16,024		
500255-10-4	KOHLS CORP		09/16/2015	ITG INC	314.000	16,284		
500754-10-6	KRAFT HEINZ CO/THE		08/01/2015	VARIOUS	1,212.000	37,898		
527288-10-4	LEUCADIA NATIONAL CORP		09/16/2015	ITG INC	715.000	14,758		
532457-10-8	ELI LILLY & CO		09/16/2015	ITG INC	293.000	24,747		
535678-10-6	LINEAR TECHNOLOGY CORP		09/16/2015	VARIOUS	3,965.000	158,687		
540424-10-8	LOEWS CORP		12/08/2015	VARIOUS	12,305.000	463,586		
571748-10-2	MARSH & MCLENNAN COS		11/19/2015	Citigroup (SSB)	391.000	21,693		
573284-10-6	MARTIN MARIETTA MATERIALS		08/26/2015	ITG INC	112.000	17,434		
574599-10-6	MASCO CORP		07/01/2015	CORPORATE ACTION	649.000	13,593		
57636Q-10-4	MASTERCARD INC-CLASS A		09/16/2015	ITG INC	855.000	80,658		
58155Q-10-3	MCKESSON CORP		10/19/2015	ITG INC	111.000	21,608		
58933Y-10-5	MERCK & CO. INC.		09/16/2015	ITG INC	846.000	45,582		
59156R-10-8	METLIFE INC		12/08/2015	VARIOUS	11,190.000	563,973		
594918-10-4	MICROSOFT CORP		09/16/2015	ITG INC	1,148.000	50,868		
608190-10-4	MOHAWK INDUSTRIES INC		11/19/2015	Citigroup (SSB)	128.000	24,444		
617446-44-8	MORGAN STANLEY		09/21/2015	VARIOUS	4,656.000	157,347		
61945C-10-3	MOSAIC ORD		12/23/2015	ITG INC	761.000	22,646		
626717-10-2	MURPHY OIL ORD		12/23/2015	ITG INC	366.000	8,601		
628530-10-7	MYLAN NV	R	11/19/2015	VARIOUS	1,614.000	87,935		
637071-10-1	NATIONAL OILWELL VARCO ORD		12/23/2015	ITG INC	853.000	29,846		
64110L-10-6	NETFLIX INC		09/16/2015	VARIOUS	186.000	32,806		
651229-10-6	NEWELL RUBBERMAID INC		09/16/2015	ITG INC	607.000	26,059		
651639-10-6	NEWMONT MINING CORP		10/19/2015	ITG INC	914.000	17,037		
654106-10-3	NIKE INC -CL B		09/16/2015	ITG INC	442.000	51,091		
65473P-10-5	NISOURCE INC		07/02/2015	CORPORATE ACTION	1,120.000	4,600		
655044-10-5	NOBLE ENERGY INC		08/26/2015	ITG INC	528.000	16,479		
670346-10-5	NUCOR CORP		09/16/2015	ITG INC	471.000	19,617		
67066G-10-4	NVIDIA CORP		01/23/2015	ITG INC	724.000	15,009		
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/26/2015	ITG INC	63.000	14,828		
682680-10-3	ONEOK ORD		12/23/2015	ITG INC	454.000	11,028		
68389X-10-5	ORACLE CORP		11/19/2015	Citigroup (SSB)	1,177.000	46,056		
69331C-10-8	P G & E CORP		09/16/2015	ITG INC	1,101.000	54,154		
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/21/2015	INSTINET	705.000	62,552		
69351T-10-6	PPL CORP		06/02/2015	CORPORATE ACTION	1,027.000	31,429		
704326-10-7	PAYCHEX ORD		12/23/2015	ITG INC	549.000	29,624		
70450Y-10-3	PAYPAL HOLDINGS INC		07/20/2015	CORPORATE ACTION	2,062.000	15,311		
714046-10-9	PERKINELMER INC		04/23/2015	ITG INC	207.000	10,677		
717081-10-3	PFIZER INC		12/23/2015	VARIOUS	3,640.000	118,213		
718172-10-9	PHILIP MORRIS INTERNATIONAL		09/16/2015	ITG INC	410.000	33,665		
74005P-10-4	PRAXAIR INC		09/21/2015	VARIOUS	2,000.000	240,438		
741503-40-3	PRICELINE GROUP INC/THE		09/16/2015	ITG INC	29.000	37,211		
742718-10-9	PROCTER & GAMBLE CO/THE		09/21/2015	VARIOUS	3,490.000	245,907		
744320-10-2	PRUDENTIAL FINANCIAL INC		10/19/2015	ITG INC	865.000	68,623		
74460D-10-9	PUBLIC STORAGE		07/16/2015	ITG INC	96.000	19,219		
74736K-10-1	QORVO INC		10/19/2015	ITG INC	336.000	15,600		
751212-10-1	RALPH LAUREN CL A ORD		12/23/2015	ITG INC	123.000	14,073		
756109-10-4	REALTY INCOME CORP		04/23/2015	ITG INC	412.000	20,398		
75886F-10-7	REGENERON PHARMACEUTICALS		10/19/2015	ITG INC	39.000	20,227		
7591EP-10-0	REGIONS FINANCIAL CORP		03/06/2015	ITG INC	1,048.000	10,239		
761713-10-6	REYNOLDS AMERICAN INC		06/12/2015	CORPORATE ACTION	145.159	10,451		
774341-10-1	ROCKWELL COLLINS INC		09/16/2015	ITG INC	255.000	21,716		
78440X-10-1	SL GREEN REALTY CORP		08/26/2015	ITG INC	179.000	18,455		
79466L-30-2	SALESFORCE.COM INC		07/16/2015	ITG INC	567.000	41,068		
80004C-10-1	SANDISK CORP		10/19/2015	ITG INC	315.000	22,563		
806857-10-8	SCHLUMBERGER LTD	R	12/23/2015	ITG INC	961.000	71,320		
824348-10-6	SHERWIN-WILLIAMS CO/THE		10/19/2015	ITG INC	103.000	25,001		
828806-10-9	SIMON PROPERTY GROUP INC		10/19/2015	ITG INC	238.000	46,184		
83088M-10-2	SKYWORKS SOLUTIONS INC		11/19/2015	Citigroup (SSB)	396.000	30,896		
845467-10-9	SOUTHWSTN ENER ORD		12/23/2015	ITG INC	872.000	5,677		

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
858912-10-8	STERICYCLE ORD		12/23/2015	ITG INC	170.000	20,590		
87165B-10-3	SYNCHRONY FINANCIAL		12/01/2015	VARIOUS	588.280	9,072		
871829-10-7	SYSCO CORP		09/21/2015	VARIOUS	14,460.000	579,294		
872540-10-9	TJX COMPANIES INC		09/21/2015	INSTINET	845.000	60,861		
87422J-10-5	TALEN ENERGY CORP		06/02/2015	CORPORATE ACTION	128.279	2,318		
87901J-10-5	TEGNA INC		09/21/2015	VARIOUS	19,913.000	450,569		
88076W-10-3	TERADATA CORP		09/16/2015	ITG INC	325.000	9,766		
883203-10-1	TEXTRON INC		01/23/2015	ITG INC	241.000	10,327		
886547-10-8	TIFFANY & CO		09/16/2015	ITG INC	137.000	11,159		
88732J-20-7	TIME WARNER CABLE		09/16/2015	ITG INC	312.000	58,650		
89055F-10-3	TOPBUILD CORP		07/01/2015	CORPORATE ACTION	72.111	1,754		
90130A-20-0	TWENTY-FIRST CENTURY FOX - B		11/19/2015	VARIOUS	3,974.000	109,101		
902494-10-3	TYSON FOODS INC-CL A		09/16/2015	ITG INC	459.000	20,026		
904311-10-7	UNDER ARMOUR INC-CLASS A		08/26/2015	ITG INC	394.000	31,960		
910047-10-9	UNITED CONTINENTAL HOLDINGS		09/16/2015	ITG INC	839.000	48,628		
911312-10-6	UNITED PARCEL SERVICE-CL B		08/24/2015	VARIOUS	4,775.000	471,025		
911363-10-9	UNITED RENTALS INC		10/19/2015	ITG INC	214.000	14,019		
913017-10-9	UNITED TECHNOLOGIES CORP		09/21/2015	INSTINET	2,135.000	195,343		
913903-10-0	UNIVERSAL HEALTH SERVICES-B		11/19/2015	Citigroup (SSB)	124.000	14,741		
91704F-10-4	URBAN EDGE PROPERTIES		01/16/2015	CORPORATE ACTION	120.000	1,789		
918204-10-8	VF CORP		09/21/2015	INSTINET	620.000	44,345		
92276F-10-0	VENTAS INC		09/01/2015	VARIOUS	510.000	20,855		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/23/2015	ITG INC	736.000	34,257		
92553P-20-1	VIACOM INC-CLASS B		09/16/2015	ITG INC	510.000	23,185		
92826C-83-9	VISA INC-CLASS A SHARES		12/23/2015	VARIOUS	315.000	22,645		
929042-10-9	VORNADO REALTY TRUST		01/16/2015	CORPORATE ACTION	240.000	17,190		
929160-10-9	VULCAN MATERIALS CO		06/11/2015	VARIOUS	247.000	21,783		
931142-10-3	WAL-MART STORES INC		11/19/2015	Citigroup (SSB)	727.000	44,129		
949746-10-1	WELLS FARGO & CO		12/21/2015	VARIOUS	9,315.000	505,021		
959802-10-9	WESTERN UNION CO		03/06/2015	ITG INC	952.000	18,526		
96145D-10-5	WESTROCK CO		07/01/2015	CORPORATE ACTION	468.000	16,080		
962166-10-4	WEYERHAEUSER CO		11/19/2015	Citigroup (SSB)	2,097.000	67,194		
963320-10-6	WHIRLPOOL CORP		09/21/2015	VARIOUS	1,255.000	235,082		
97382A-20-0	WINDSTREAM HOLDINGS INC-W/I		07/01/2015	VARIOUS	216.000	2,421		
983134-10-7	WYNN RESORTS LTD		10/19/2015	ITG INC	182.000	12,313		
984121-10-3	XEROX CORP		08/26/2015	ITG INC	1,871.000	18,355		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/16/2015	ITG INC	234.000	23,576		
989701-10-7	ZIONS BANCORPORATION		03/06/2015	ITG INC	246.000	6,728		
98978V-10-3	ZOETIS INC		09/16/2015	ITG INC	462.000	20,568		
G0083B-10-8	ACTAVIS PLC	R	03/17/2015	CORPORATE ACTION	217.297	66,629		
G0177J-10-8	ALLERGAN PLC	R	12/01/2015	VARIOUS	317.000	97,771		
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	09/16/2015	ITG INC	483.000	38,193		
G30401-10-6	ENDO INTERNATIONAL ORD	R	12/23/2015	ITG INC	472.000	29,632		
G3157S-10-6	ENSCO PLC-CL A	R	07/16/2015	ITG INC	264.000	5,367		
G5960L-10-3	MEDTRONIC PLC	R	09/21/2015	VARIOUS	20,160.680	1,535,217		
G60754-10-1	MICHAEL KORS HOLDINGS LTD	R	07/16/2015	ITG INC	357.000	14,730		
G6518L-10-8	NIELSEN HOLDINGS PLC	R	09/16/2015	ITG INC	406.000	19,184		
G81276-10-0	SIGNET JEWELERS LTD	R	08/26/2015	ITG INC	131.000	15,596		
G98290-10-2	XL GROUP PLC	R	08/26/2015	ITG INC	652.000	24,170		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/11/2015	Citigroup (SSB)	273.000	21,204		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	10/19/2015	VARIOUS	240.000	30,894		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,958,931	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
210573-20-0	Consumers Insurance Group, Inc.		09/29/2015	CORPORATE ACTION	100.000	42,371,923		
620068-10-2	Motorists Service Corporation		12/31/2015	CORPORATE ACTION	0.000	10,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						52,371,923	XXX	
Common Stocks - Mutual Funds								
00769G-53-5	LSV SMALL CAP VALUE MF		12/30/2015	NON-BROKER TRADE, BOSTON	26,838.882	326,813		
04314H-75-8	ARTISAN SMALL CAP FUND-INST		11/19/2015	NON-BROKER TRADE, BOSTON	78,633.683	2,328,680		
04314H-85-7	ARTISAN INTL VALUE FUND-INS		11/19/2015	NON-BROKER TRADE, BOSTON	180,295.878	6,044,747		
78467Y-10-7	SPDR S&P MIDCAP 400 ETF TRST		09/16/2015	ITG INC	550.000	144,205		
9299999. Subtotal - Common Stocks - Mutual Funds						8,844,445	XXX	
Common Stocks - Money Market Mutual Funds								

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
996085-25-4	DREYFUS CASH MGMT FUND		10/01/2015	VARIOUS	0.000			
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		12/31/2015	VARIOUS	1,750,548.130	1,750,548		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						1,750,548	XXX	
9799997. Total - Common Stocks - Part 3						78,925,846	XXX	
9799998. Total - Common Stocks - Part 5						12,500,246	XXX	
9799999. Total - Common Stocks						91,426,092	XXX	
9899999. Total - Preferred and Common Stocks						91,426,092	XXX	
9999999 - Totals						242,287,699	XXX	508,509

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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																				
36202F-E5-1	RMBS - G2 004656		12/21/2015	Direct		438,744	438,744	454,923	454,276		(15,532)		(15,532)		438,744		0	0	9,013	03/20/2040
36206A-6W-8	RMBS - GN 405985		04/15/2015	Direct		943,048	943,048	961,909	959,678		(16,630)		(16,630)		943,048				21,968	09/15/2040
36209V-EA-8	RMBS - GN 482629		12/15/2015	Direct		120,960	120,960	123,115	122,313		(1,353)		(1,353)		120,960				4,470	04/15/2034
3620AD-NY-4	RMBS - GN 726807		12/15/2015	Direct		48,036	48,036	49,207	49,164		(1,128)		(1,128)		48,036				1,351	09/15/2039
3620C5-YY-7	RMBS - GN 749627		12/15/2015	Direct		1,373,127	1,373,127	1,432,772	1,429,711		(56,584)		(56,584)		1,373,127		0	0	26,130	11/15/2040
3620C6-EG-6	RMBS - GN 749935		12/15/2015	Direct		95,905	95,905	100,071	99,597		(3,692)		(3,692)		95,905				2,157	11/15/2040
36210F-HR-0	RMBS - GN 490840		12/15/2015	Direct		185,659	185,659	188,096	187,198		(1,539)		(1,539)		185,659		0	0	6,707	04/15/2034
36212W-5M-5	RMBS - GN 546352		12/15/2015	Direct		486,663	486,663	525,596	512,049		(25,385)		(25,385)		486,663				26,435	12/15/2030
362160-G9-8	RMBS - GN 179424		04/15/2015	Direct		1,275	1,275	1,323	1,277		(3)		(3)		1,275		0	0	28	10/15/2016
36218N-JE-2	RMBS - GN 227161		12/15/2015	Direct		1,029	1,029	1,046	1,030		(1)		(1)		1,029				57	05/15/2019
36291E-H8-7	RMBS - GN 625855		12/15/2015	Direct		8,157	8,157	8,931	8,729		(572)		(572)		8,157				256	06/15/2035
36291H-C9-3	RMBS - GN 628396		12/15/2015	Direct		34,711	34,711	36,881	36,053		(1,341)		(1,341)		34,711				1,223	10/15/2028
36291J-W3-0	RMBS - GN 629866		12/15/2015	Direct		11,919	11,919	12,098	12,066		(147)		(147)		11,919		0	0	408	09/15/2034
36291J-XA-3	RMBS - GN 629873		12/15/2015	Direct		31,840	31,840	32,318	32,138		(297)		(297)		31,840		0	0	1,001	11/15/2023
36295F-YU-2	RMBS - GN 669523		12/15/2015	Direct		19,502	19,502	20,184	20,097		(596)		(596)		19,502		0	0	640	07/15/2043
36297D-K3-0	RMBS - GN 708714		12/15/2015	Direct		1,775	1,775	1,833	1,831		(56)		(56)		1,775				48	04/15/2039
38376G-DN-7	CMBS - GNR 2010-18 C		12/16/2015	Direct		1,282,784	1,282,784	1,346,122	1,345,003		(62,218)		(62,218)		1,282,784		0	0	38,763	03/16/2051
38376G-XT-2	CMBS - GNR 2010-148 C		12/16/2015	VARIOUS		141,126	141,126	145,360	144,905		(3,779)		(3,779)		141,126		0	0	3,592	12/16/2050
62888X-AB-0	CMBS - NGN 2010-C1 A2		06/23/2015	MORGAN STANLEY CO		512,441	500,000	498,725	499,481		96		96		499,578		12,863	12,863	7,210	10/29/2020
912810-FD-5	TSY INFL IX N/B		11/04/2015	MERRILL LYNCH PIERCE FENNER		371,532	279,899	431,579	419,454	(6,044)	(8,534)		(14,578)		404,877		(33,345)	(33,345)	10,646	04/15/2028
912810-FQ-6	TSY INFL IX N/B		11/04/2015	MERRILL LYNCH PIERCE FENNER		554,347	402,705	457,432	483,291	(42,131)	(1,541)		(43,672)		439,619		114,728	114,728	14,261	04/15/2032
912810-FS-2	TSY INFL IX N/B		03/06/2015	MERRILL LYNCH PIERCE FENNER		1,304,696	1,122,549	1,110,295	1,192,165	(100,184)	656		(99,528)		1,092,637		212,059	212,059	14,624	01/15/2026
912810-PS-1	TSY INFL IX N/B		06/29/2015	Citigroup (SSB)		1,772,123	1,478,169	1,512,156	1,610,082	(135,854)	330		(135,525)		1,474,557		297,566	297,566	33,672	01/15/2027
912810-PV-4	TSY INFL IX N/B		11/04/2015	MERRILL LYNCH PIERCE FENNER		88,230	79,613	98,862	97,946	(3,135)	(989)		(4,124)		93,822		(5,592)	(5,592)	1,814	01/15/2028
912810-QF-8	TSY INFL IX N/B		04/22/2015	BARCLAYS CAPITAL INC, NEW YORK		2,166,108	1,627,080	1,723,111	1,815,892	(105,235)	(672)		(105,906)		1,709,986		456,122	456,122	23,763	02/15/2040
912810-QV-3	TSY INFL IX N/B		04/22/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		1,046,817	1,037,580	965,137	1,014,893	(46,709)	810		(45,899)		968,994		77,823	77,823	5,348	02/15/2042
912810-RJ-9	US TREASURY N/B		01/13/2015	MERRILL LYNCH PIERCE FENNER		4,399,359	4,000,000	4,220,817	4,220,658		(166)		(166)		4,220,493		178,866	178,866	19,890	11/15/2044
912828-ET-3	TSY INFL IX N/B		07/01/2015	VARIOUS		6,481,379	6,384,155	6,470,744	6,531,367	(497,268)	167,278		(329,990)		6,201,377		280,003	280,003	119,855	01/15/2016
912828-FL-9	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES CORP./FIXED INCOM		1,205,847	1,178,730	1,264,310	1,247,565	(18,326)	(21,056)		(39,381)		1,208,183		(2,337)	(2,337)	31,421	07/15/2016
912828-G9-5	US TREASURY N/B		01/13/2015	BMO CAPITAL MARKETS		252,665	250,000	249,581	251,135		(8)		(8)		251,127		1,539	1,539	157	12/31/2019
912828-MY-3	TSY INFL IX N/B		04/15/2015	Maturity		6,051,416	6,051,416	5,672,657	6,139,291	(521,387)	518,015		(3,371)		6,135,920		(84,504)	(84,504)	15,129	04/15/2015
912828-NM-8	TSY INFL IX N/B		08/07/2015	MERRILL LYNCH PIERCE FENNER		1,540,806	1,462,650	1,578,807	1,577,862	(28,507)	(9,901)		(38,408)		1,539,454		1,352	1,352	19,494	07/15/2020
912828-PP-9	TSY INFL IX N/B		02/04/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		2,085,456	1,941,588	2,069,780	2,094,137	(93,208)	(732)		(93,940)		2,000,197		85,259	85,259	12,230	01/15/2021
912828-QD-5	TSY INFL IX N/B		05/05/2015	Goldman Sachs		807,660	798,308	816,765	820,735	(12,055)	(495)		(12,550)		808,185		(525)	(525)	555	04/15/2016
912828-QV-5	TSY INFL IX N/B		11/05/2015	MERRILL LYNCH PIERCE FENNER		321,118	317,130	320,361	329,112	(14,661)	205		(14,456)		314,656		6,462	6,462	2,586	07/15/2021
912828-SA-9	TSY INFL IX N/B		03/06/2015	BARCLAYS CAPITAL INC, NEW YORK		2,570,733	2,590,475	2,674,062	2,728,378	(89,522)	(420)		(89,942)		2,638,436		(67,703)	(67,703)	2,109	01/15/2022
0599999. Subtotal - Bonds - U.S. Governments						38,758,996	36,728,308	37,576,964	38,490,558	(1,714,225)	452,026		(1,262,199)		37,228,358		1,530,637	1,530,637	479,008	XXX
Bonds - U.S. States, Territories and Possessions																				
419791-XZ-6	HI ST-REF-SER DY		04/17/2015	TD SECURITIES (USA) LLC		2,156,300	2,000,000	2,309,060	2,100,834		(14,405)		(14,405)		2,086,428		69,872	69,872	72,500	02/01/2017
658256-E2-4	NC ST-A-PUB IMPT		01/22/2015	MORGAN STANLEY CO		3,179,670	3,000,000	3,483,150	3,112,516		(6,016)		(6,016)		3,106,501		73,169	73,169	35,833	05/01/2016
880541-LB-1	TENNESSEE ST-A		01/23/2015	WILLIAM BLAIR & COMPANY, LLC		3,179,910	3,000,000	3,491,430	3,114,318		(6,114)		(6,114)		3,108,204		71,706	71,706	35,833	05/01/2016
93974C-JG-6	WA ST-REF-R-2010A		01/23/2015	MORGAN STANLEY CO		3,961,933	3,645,000	4,189,782	3,818,045		(6,097)		(6,097)		3,811,948		149,984	149,984	104,288	01/01/2017

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,477,813	11,645,000	13,473,422	12,145,713		(32,632)		(32,632)		12,113,081		364,732	364,732	248,454	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
234685-HA-6	DALLAS CLG-REF-IMPT		05/13/2015	BARCLAYS CAPITAL INC, NEW YORK		536,965	500,000	577,910	544,652		(7,869)		(7,869)		536,784		181	181	18,958	02/15/2017
262633-EY-2	DU PAGE REF-STORMWTR		02/01/2015	VARIOUS		155,000	155,000	170,793	161,071		(2)		(2)		161,069		(6,069)	(6,069)	4,340	01/01/2021
262651-TY-8	DUPAGE FOREST-A-PRERF		02/26/2015	VARIOUS		3,039,598	2,955,000	2,964,571	2,957,235		(376)		(376)		2,956,859		82,739	82,739	43,439	11/01/2023
421110-Q8-3	HAYS CONSOL ISD		05/07/2015	Goldman Sachs		534,625	500,000	565,605	541,427		(5,634)		(5,634)		535,793		(1,168)	(1,168)	14,833	08/15/2017
438670-RG-8	HONOLULU SER A		04/10/2015	CORPORATE ACTION		487,346	460,000	529,819	489,735		(2,389)		(2,389)		487,346				12,075	04/01/2018
521840-2Q-0	LEANDER ISD REF/SCH		07/13/2015	CORPORATE ACTION		2,529,781	2,500,000	2,612,300	2,536,810		(7,029)		(7,029)		2,529,781				113,889	08/15/2026
812626-R6-8	SEATTLE-A-IMPT		05/07/2015	Goldman Sachs		1,344,363	1,250,000	1,419,688	1,358,552		(14,150)		(14,150)		1,344,402		(39)	(39)	30,694	10/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,627,678	8,320,000	8,840,686	8,589,482		(37,448)		(37,448)		8,552,033		75,645	75,645	238,229	XXX
Bonds - U.S. Special Revenues																				
222102-AA-3	COULEE MED FNDTN-A-TX		12/21/2015	VARIOUS		89,998	90,000	90,000	90,000						90,000		(2)	(2)	3,035	04/20/2036
3128M1-Q7-7	RMBS - FH G12378		12/15/2015	Direct		13,020	13,020	12,473	12,645		375		375		13,020		0	0	309	09/01/2021
3128M9-VK-5	RMBS - FH G07518		12/15/2015	Direct		1,074,588	1,074,588	1,115,893	1,115,165		(40,577)		(40,577)		1,074,588				26,477	02/01/2043
3128MA-BS-7	RMBS - FH G07849		12/15/2015	Direct		128,053	128,053	133,215	133,198		(5,145)		(5,145)		128,053		0	0	2,538	05/01/2044
3128MC-JK-2	RMBS - FH G13666		12/15/2015	Direct		82,843	82,843	86,117	85,569		(2,726)		(2,726)		82,843		0	0	1,968	09/01/2024
3128MJ-Q9-4	RMBS - FG G08479		12/15/2015	Direct		175,977	175,977	181,806	181,510		(5,533)		(5,533)		175,977		0	0	3,261	03/01/2042
3128MJ-S4-3	RMBS - FG G08538		12/15/2015	Direct		104,351	104,351	104,889	104,870		(520)		(520)		104,351				2,039	07/01/2043
3128MJ-S8-4	RMBS - FG G08542		12/15/2015	Direct		625,922	625,922	644,504	644,125		(18,202)		(18,202)		625,922		0	0	11,058	08/01/2043
3128MS-JA-9	RMBS - FG H00257		12/15/2015	Direct		557,376	557,376	572,355	571,559		(14,183)		(14,183)		557,376		0	0	18,604	04/01/2035
3128PP-6C-2	RMBS - FG J10867		12/15/2015	Direct		35,558	35,558	36,875	36,700		(1,142)		(1,142)		35,558		0	0	831	09/01/2024
3128PP-H4-8	RMBS - FH J10251		12/15/2015	Direct		92,461	92,461	91,579	91,641		819		819		92,461				1,207	07/01/2024
3128PP-H5-5	RMBS - FH J10252		12/15/2015	Direct		54,290	54,290	53,772	53,844		446		446		54,290		0	0	1,165	07/01/2024
3128PP-HZ-9	RMBS - FH J10248		12/15/2015	Direct		73,549	73,549	74,824	74,366		(817)		(817)		73,549		0	0	1,824	07/01/2024
3128PP-WM-1	RMBS - FG J10652		12/15/2015	Direct		113,333	113,333	116,556	115,704		(2,371)		(2,371)		113,333				3,495	10/01/2024
3128PQ-E9-8	RMBS - FG J11060		12/15/2015	Direct		54,910	54,910	56,944	56,519		(1,608)		(1,608)		54,910				1,366	10/01/2024
31292S-AF-7	RMBS - FH C09006		12/15/2015	Direct		285,436	285,436	296,452	295,906		(10,470)		(10,470)		285,436				4,571	07/01/2042
31292S-AH-3	RMBS - FG C09008		12/15/2015	Direct		191,367	191,367	197,856	197,527		(6,159)		(6,159)		191,367				3,161	08/01/2042
312945-V5-4	RMBS - FG A96936		12/15/2015	Direct		68,175	68,175	71,690	71,622		(3,447)		(3,447)		68,175		0	0	1,481	02/01/2041
31294T-7M-2	RMBS - FH E09000		12/15/2015	Direct		307,775	307,775	321,456	319,820		(12,045)		(12,045)		307,775		0	0	5,323	06/01/2027
31306X-2A-0	RMBS - FG J20769		12/15/2015	Direct		832,282	832,282	869,084	864,950		(32,668)		(32,668)		832,282				11,180	10/01/2027
31307F-FY-2	RMBS - FH J26483		12/15/2015	Direct		121,915	121,915	125,763	125,535		(3,620)		(3,620)		121,915				1,822	11/01/2028
3132GU-KM-5	RMBS - FH Q09000		12/15/2015	Direct		312,985	312,985	326,873	326,280		(13,296)		(13,296)		312,985				5,740	06/01/2042
3132HM-ZZ-7	RMBS - FG Q11660		12/15/2015	Direct		360,461	360,461	374,711	374,083		(13,621)		(13,621)		360,461				6,211	10/01/2042
3132HR-D8-0	RMBS - FH Q14627		12/15/2015	Direct		164,672	164,672	171,773	171,446		(6,775)		(6,775)		164,672		0	0	2,391	01/01/2043
3132J8-UR-9	RMBS - FH Q17391		12/15/2015	Direct		268,494	268,494	279,821	279,643		(11,149)		(11,149)		268,494		0	0	6,343	04/01/2043
3132JM-2E-8	RMBS - FH Q20773		12/15/2015	VARIOUS		2,853,096	2,722,271	2,852,005	2,849,002		(23,900)		(23,900)		2,825,102		27,994	27,994	103,661	08/01/2043
3132JP-P9-7	RMBS - FH Q22248		12/15/2015	Direct		35,527	35,527	37,353	37,318		(1,791)		(1,791)		35,527		0	0	536	10/01/2043
3132JQ-F6-2	RMBS - FG Q22889		12/15/2015	Direct		233,436	233,436	247,078	246,931		(13,495)		(13,495)		233,436		0	0	4,600	11/01/2043
3132L5-SE-4	RMBS - FG V80517		12/15/2015	Direct		710,578	710,578	751,325	750,892		(40,314)		(40,314)		710,578				14,807	10/01/2043
3132M9-5A-8	RMBS - FH Q29241		12/15/2015	Direct		303,250	303,250	324,241	324,099		(20,849)		(20,849)		303,250		0	0	8,554	10/01/2044
3132MA-CR-0	RMBS - FG Q29380		12/15/2015	Direct		127,355	127,355	135,146	135,111		(7,755)		(7,755)		127,355		0	0	2,763	11/01/2044
3132QM-LQ-2	RMBS - FG Q31234		12/15/2015	Direct		100,468	100,468	105,399			(4,931)		(4,931)		100,468				1,569	02/01/2045
3136AC-U5-8	CMO/RMBS - FNR 2013-15 EP		12/28/2015	Direct		291,024	291,024	302,483	302,100		(11,076)		(11,076)		291,024		0	0	5,402	08/25/2042
3136AE-ZQ-3	CMO/RMBS - FNR 2013-56 P		12/28/2015	Direct		1,074,470	1,074,470	1,062,047	1,062,439		12,031		12,031		1,074,470		0	0	14,204	06/25/2043
3136AF-Y8-1	CMO/RMBS - FNR 2013-89 PA		12/28/2015	Direct		139,766	139,766	144,876	144,725		(4,959)		(4,959)		139,766				2,546	02/25/2043
3137AC-P3-7	CMO/RMBS - FHR 3879 NW		12/15/2015	Direct		80,359	80,359	84,176	83,606		(3,247)		(3,247)		80,359				1,661	09/15/2040
3137B4-Z5-8	CMO/RMBS - FHR 4261 PA		12/15/2015	Direct		163,962	163,962	168,163	167,939		(3,977)		(3,977)		163,962		0	0	2,578	07/15/2032
3137B8-PP-6	CMO/RMBS - FHR 4322 PA		12/15/2015	Direct		105,480	105,480	111,347	111,231		(5,751)		(5,751)		105,480				2,262	03/15/2044
3137B9-BZ-7	CMBS - FHMS KF03 A		12/28/2015	Direct		133,534	133,534	133,534	133,534						133,534		0	0	356	01/25/2021
31385X-EW-3	RMBS - FN 555549		12/28/2015	Direct		132,284	132,284	134,599	133,210		(926)		(926)		132,284		0	0	3,388	06/01/2018
31385X-NF-0	RMBS - FN 555790		12/28/2015	Direct		78,514	78,514	79,594	79,420		(905)		(905)		78,514				946	10/01/2033
3138EN-7M-5	RMBS - FN AL6299		12/28/2015	Direct		128,239	128,239	135,633			(7,394)		(7,394)		128,239				2,266	01/01/2045
3138EN-WX-3	RMBS - FN AL6061		12/28/2015	Direct		63,211	63,211	65,414	65,408		(2,197)		(2,197)		63,211		0	0	1,279	11/01/2044
3138WQ-L3-4	RMBS - FN AT3045		12/28/2015	Direct		646,586	646,586	675,682	674,493		(27,907)		(27,907)		646,586				8,826	04/01/2043
3138Y1-3L-7	RMBS - FN AX0802		12/28/2015	Direct		147,533	147,533	155,370			(7,838)		(7,838)		147,533				1,099	10/01/2044

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3138Y6-MY-7	RMBS - FN AX4874		12/28/2015	Direct		99,268	99,268	105,224			(5,956)		(5,956)		99,268		0	0	1,727	12/01/2044
31390U-MU-7	RMBS - FN 656571		12/28/2015	Direct		32,388	32,388	32,469	32,442		(55)		(55)		32,388		0	0	464	05/01/2033
31395M-QS-1	CMO/RMBS - FHR 2935 LM		12/15/2015	Direct		31,607	31,607	32,456	31,981		(375)		(375)		31,607		0	0	737	02/15/2035
31397Q-S6-6	CMO/RMBS - FN-1120E-CA		12/28/2015	Direct		74,751	74,751	76,690	75,912		(1,161)		(1,161)		74,751		0	0	1,351	07/25/2024
31402H-Z2-0	RMBS - FN 729861		12/28/2015	Direct		40,087	40,087	41,340	40,938		(851)		(851)		40,087				387	11/01/2033
31402R-AD-1	RMBS - FN 735404		12/28/2015	Direct		18,526	18,526	17,959	18,156		370		370		18,526				415	04/01/2020
31403D-YB-9	RMBS - FN 746006		12/28/2015	Direct		187,147	187,147	193,814	191,534		(4,388)		(4,388)		187,147				2,976	12/01/2033
31405Q-AX-6	RMBS - FN 795722		12/28/2015	Direct		12,114	12,114	12,295	12,260		(147)		(147)		12,114				150	10/01/2034
31412U-AJ-9	RMBS - FN 934809		12/28/2015	Direct		30,277	30,277	31,351	31,114		(838)		(838)		30,277		0	0	582	03/01/2024
31414R-PK-5	RMBS - FN 973926		12/28/2015	Direct		12,099	12,099	12,280	12,279		(181)		(181)		12,099		0	0	255	05/01/2038
31416X-FA-3	RMBS - FN AB1960		12/28/2015	Direct		130,534	130,534	139,753	139,724		(9,190)		(9,190)		130,534		0	0	2,988	12/01/2040
31418A-HX-9	RMBS - FN MA1145		12/28/2015	Direct		183,775	183,775	193,567	192,389		(8,614)		(8,614)		183,775				2,997	08/01/2027
31418V-KJ-0	RMBS - FN AD7496		12/28/2015	Direct		16,292	16,292	16,414	16,398		(106)		(106)		16,292		0	0	277	01/01/2026
594614-ZN-2	MI BLDG-REF-I-FACS PG		10/15/2015	Redemption		500,000	500,000	509,715	502,075		(2,075)		(2,075)		500,000				25,000	10/15/2033
802072-RH-3	SANTA FE TAX-A-REF		05/07/2015	First Southwest		531,790	500,000	562,130	538,214		(5,668)		(5,668)		532,546		(756)	(756)	8,944	06/01/2017
914119-KP-6	UNIV CINCINNATI SER A		03/17/2015	CORPORATE ACTION		1,651,326	1,585,000	1,743,944	1,657,317		(5,991)		(5,991)		1,651,326				23,335	06/01/2021
92812U-K5-6	VA HSG DEV-B-TXBL		01/25/2015	Direct		20,015	20,015	20,015	20,015						20,015					04/25/2042
92812U-K5-6	CMO/RMBS - VHDA 2013-B A		12/28/2015	VARIOUS		156,840	156,840	156,840	156,840						156,840				2,668	04/25/2042
968369-AA-6	WILKES HOSP-TXB-A-BUI		12/22/2015	Redemption		92,994	93,000	93,000	93,000						93,000		(6)	(6)	4,284	02/20/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						17,560,292	17,331,359	18,104,004	17,458,273		(426,839)		(426,839)		17,533,061		27,231	27,231	390,238	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0-DC-0	AMERICAN EXPRESS CREDIT		01/22/2015	HSBC SECURITIES		3,092,370	3,000,000	2,999,890	2,999,912		25		25		2,999,937		92,433	92,433	29,867	09/19/2016
05531F-AF-0	BB&T CORPORATION		03/06/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		258,563	250,000	259,885	252,651		(373)		(373)		252,278		6,285	6,285	3,621	04/29/2016
05947U-M2-1	CMBS - BACM 2005-2 A5		02/10/2015	Direct		2,611,738	2,611,738	2,542,057	2,606,829		4,910		4,910		2,611,738				19,231	07/10/2043
06406H-BY-4	BANK OF NEW YORK MELLON		04/28/2015	BARCLAYS CAPITAL INC, NEW YORK		1,598,925	1,500,000	1,508,565	1,506,193		(223)		(223)		1,505,970		92,955	92,955	32,246	09/23/2021
07388N-AE-6	CMBS - BSCMS 2006-T24 A4		12/14/2015	Direct		274,672	274,672	302,740	280,686		(6,015)		(6,015)		274,672		0	0	7,910	10/12/2041
126171-AF-4	CMBS - COMM 2005-C6 A5A		07/10/2015	Direct		4,317,244	4,317,244	4,209,988	4,307,248		9,996		9,996		4,317,244				80,270	06/10/2044
126380-AB-0	CMO/RMBS - CSMC-069-2A1		12/28/2015	VARIOUS		56,274	56,274	49,926	49,926		6,348		6,348		56,274				1,506	11/25/2036
161542-DQ-5	RMBS - CFLAT 2004-AQ1 M2		12/28/2015	VARIOUS		32,044	32,044	7,971	7,971		24,073		24,073		32,044				394	05/25/2034
172967-FF-3	CITIGROUP INC		11/16/2015	NON-BROKER TRADE, BOSTON		3,546,758	3,250,000	3,426,778	3,367,617		(16,323)		(16,323)		3,351,294		195,464	195,464	319,256	08/09/2020
172967-FS-5	CITIGROUP INC		04/21/2015	BNP PARIBAS SEC BOND, NEW YORK		516,815	500,000	510,192	503,145		(659)		(659)		502,486		14,329	14,329	7,082	06/15/2016
17305E-CP-8	ABS - CCCIT 2005-A5 A5		04/02/2015	MORGAN STANLEY CO		4,537,617	4,500,000	4,122,422	4,437,830		35,108		35,108		4,472,938		64,680	64,680	60,856	06/20/2017
17310M-AE-0	CMBS - CGCMT 2006-C5 A4		12/17/2015	Direct		37,212	37,212	38,318	37,482		(270)		(270)		37,212		0	0	1,761	10/15/2049
20173Q-AB-7	CMBS - GCCFC 2007-GG9 A2		03/12/2015	Direct		558,095	558,095	563,502	557,650		445		445		558,095		0	0	6,177	03/10/2039
225470-F7-3	CMBS - CSMC 2006-C1 A4	R	11/18/2015	Direct		4,000,000	4,000,000	3,933,281	3,985,325		14,675		14,675		4,000,000		0	0	168,708	02/15/2039
260003-AJ-7	DOVER CORP		03/06/2015	KEYBANC CAPITAL MARKETS INC		2,186,200	2,000,000	2,041,205	2,027,666		(712)		(712)		2,026,954		159,246	159,246	45,389	03/01/2021
26442C-AJ-3	DUKE ENERGY CAROLINAS		04/28/2015	JP Morgan Chase		5,565,350	5,000,000	4,989,450	4,993,398		422		422		4,993,820		571,530	571,530	81,222	06/15/2020
36164N-FG-5	GE CAPITAL INTERNATIONAL FUNDING CO	R	10/30/2015	NON-BROKER TRADE, BOSTON		887	887	887							887		0	0	0	11/15/2025
36228C-WX-7	CMBS - GSMS 2006-GG6 A4		11/13/2015	Direct		3,000,000	3,000,000	2,980,898	2,994,093		5,907		5,907		3,000,000		0	0	130,031	04/10/2038
36962G-6F-6	GENERAL ELEC CAP CORP		10/26/2015	CORPORATE ACTION		747,857	713,000	725,121	722,723		(918)		(918)		721,806		26,052	26,052	25,516	09/07/2022
41283N-AE-1	ABS - HDMOT 2011-1 A4		08/17/2015	Direct		546,492	546,492	546,433	546,488		5		5		546,492		0	0	2,396	03/15/2017
428236-BW-2	HEWLETT-PACKARD CO		10/16/2015	NON-BROKER TRADE, BOSTON		1,002,390	1,000,000	953,710	972,801		7,702		7,702		980,503		21,887	21,887	58,239	09/15/2017
44923Y-AD-9	ABS - HART 2010-B A4		03/16/2015	Direct		209,915	209,915	209,895	209,915						209,915				736	03/15/2017
452570-AE-4	CMO/RMBS - IMSA 2007-2 2A		12/28/2015	VARIOUS		259,635	259,635	259,635	242,268	17,367			17,367		259,635		0	0	669	04/25/2037
50179M-AE-1	CMBS - LBUBS 2006-C6 A4		12/17/2015	Direct		8,277	8,277	8,466	8,324		(47)		(47)		8,277		0	0	378	09/15/2039
52108M-AF-0	CMBS - LBUBS 2005-C7 A4		06/17/2015	Direct		5,453,646	5,453,646	5,401,666	5,447,939		5,707		5,707		5,453,646		0	0	94,875	11/15/2030
52108M-DH-3	CMBS - LBUBS 2006-C1 A4		12/17/2015	Direct		5,371,967	5,371,967	5,398,614	5,371,001		966		966		5,371,967		0	0	190,979	02/15/2031
52108R-AE-2	CMBS - LBUBS 2006-C4 A4		12/17/2015	Direct		730,118	730,118	735,596	730,579		(461)		(461)		730,118		0	0	37,015	06/15/2038
55265K-2G-3	CMO/RMBS - MASTRA-0311-7A2		12/28/2015	Direct		204,071	204,071	196,737	200,170		3,901		3,901		204,071				6,975	12/25/2033
57164W-AA-9	ABS - MVCOT 2008-1A A		12/28/2015	VARIOUS		727,657	727,657	727,647	726,355		(1,265)		(1,265)		725,089		2,568	2,568	45,665	05/20/2030

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
61747Y-CT-0	MORGAN STANLEY		03/06/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,270,250	1,250,000	1,227,588	1,245,727		986		986		1,246,713		23,537	23,537	15,453	11/02/2015
61747Y-DD-4	MORGAN STANLEY		07/14/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		3,066,180	3,000,000	2,975,360	2,992,216		3,214		3,214		2,995,430		70,750	70,750	81,700	04/29/2016
693476-BL-6	PNC FUNDING CORP		04/28/2015	Goldman Sachs		1,164,503	1,050,000	1,104,989	1,087,140		(1,949)		(1,949)		1,085,191		79,312	79,312	33,177	08/11/2020
82650A-AA-6	ABS - SRFC 2012-3A A		12/21/2015	Direct		110,410	110,410	110,390	110,394		16		16		110,410				1,066	08/20/2029
82651N-AA-7	ABS - SRFC 2010-3A A		12/21/2015	VARIOUS		115,758	115,758	115,747	115,754		4		4		115,758				2,082	11/20/2025
82652J-AA-5	ABS - SRFC-153-A		12/20/2015	VARIOUS		82,284	82,284	82,268			16		16		82,284				265	09/20/2032
844895-AV-4	SOUTHWEST GAS CORP		03/06/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,050,810	1,000,000	999,660	999,701		41		41		999,743		51,067	51,067	17,222	04/01/2022
886546-AA-8	TIFFANY & CO		05/14/2015	CORPORATE ACTION		997,183	1,000,000	997,020	997,040		143		143		997,183				24,172	10/01/2024
90261X-GD-8	UBS AG (STAMFORD BRANCH)	R	12/18/2015	NON-BROKER TRADE, BOSTON		1,083,175	976,000	1,113,450	1,077,789		(16,365)		(16,365)		1,061,424		21,751	21,751	65,290	08/04/2020
92976B-DT-6	CMBS - WBCMT 2006-C23 A4		11/18/2015	Direct		783,061	783,061	763,423	779,416		3,645		3,645		783,061				31,881	01/15/2045
92977Q-AD-0	CMBS - WBCMT 2006-C27 A3		12/17/2015	Direct		448,445	448,445	446,397	447,111		1,334		1,334		448,445		0	0	22,536	07/17/2045
93114K-AD-5	WAL-MART PASS THR TRUST		01/02/2015	VARIOUS		133,615	133,615	155,742	133,627		(12)		(12)		133,615		0	0	5,912	01/02/2015
94974B-EV-8	WELLS FARGO & COMPANY		04/28/2015	US BANCORP		2,793,300	2,500,000	2,551,225	2,534,953		(1,487)		(1,487)		2,533,466		259,834	259,834	67,083	04/01/2021
988498-AG-6	YUM! BRANDS INC		05/28/2015	Citigroup (SSB)		2,862,365	2,750,000	2,684,688	2,706,570		2,777		2,777		2,709,347		153,018	153,018	60,412	11/01/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,414,129	65,312,520	64,979,420	65,321,620	17,367	85,290		102,657		65,507,433		1,906,697	1,906,697	1,887,225	XXX
8399997. Total - Bonds - Part 4						144,838,908	139,337,187	142,974,496	142,005,646	(1,696,858)	40,397		(1,656,462)		140,933,966		3,904,941	3,904,941	3,243,154	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						144,838,908	139,337,187	142,974,496	142,005,646	(1,696,858)	40,397		(1,656,462)		140,933,966		3,904,941	3,904,941	3,243,154	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES CORP		01/23/2015	ITG INC	1,597.000	20,362		22,214	21,991	224			224		22,214		(1,853)	(1,853)		
00206R-10-2	AT&T INC		09/08/2015	VARIOUS	1,170.676	39,185		39,113	39,300	(211)			(211)		39,113		72	72	550	
002824-10-0	ABBOTT LABORATORIES		03/06/2015	VARIOUS	2,829.000	132,046		66,654	127,362	(60,708)			(60,708)		66,654		65,392	65,392	679	
00751Y-10-6	ADVANCE AUTO PARTS INC		11/19/2015	Citigroup (SSB)	17.000	2,763		2,879							2,879		(116)	(116)	1	
00817Y-10-8	AETNA ORD		12/23/2015	ITG INC	214.000	23,572		25,164							25,164		(1,593)	(1,593)	54	
013817-10-1	ALCOA INC		06/11/2015	VARIOUS	2,816.000	37,608		44,687	44,465	222			222		44,687		(7,079)	(7,079)	124	
018490-10-2	ALLERGAN INC	R	03/20/2015	VARIOUS	650.000	156,878		36,910	138,184	(101,273)			(101,273)		36,910		119,968	119,968	33	
021441-10-0	ALTERA ORD		12/28/2015	NON-BROKER TRADE, BOSTON	427.000	23,058		15,470	15,773	(303)			(303)		15,470		7,588	7,588	307	
023135-10-6	AMAZON.COM INC		03/06/2015	ITG INC	19.000	7,221		2,471	5,897	(3,425)			(3,425)		2,471		4,750	4,750		
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/01/2015	VARIOUS	487.000	26,785		12,302	29,571	(17,269)			(17,269)		12,302		14,483	14,483	258	
025816-10-9	AMERICAN EXPRESS ORD		12/01/2015	VARIOUS	306.000	24,572		5,676	28,470	(22,794)			(22,794)		5,676		18,896	18,896	80	
026874-78-4	AMERICAN INTERNATIONAL GROUP		03/06/2015	VARIOUS	1,845.000	103,142		68,643	103,338	(34,696)			(34,696)		68,643		34,499	34,499		
032511-10-7	ANADARKO PETROLEUM CORP		11/19/2015	VARIOUS	596.000	42,836		41,640	33,825	(5,047)			(5,047)		41,640		1,196	1,196	75	
036752-10-3	ANTHEM INC		01/23/2015	ITG INC	285.000	40,158		36,468	35,816	652			652		36,468		3,691	3,691		
037411-10-5	APACHE CORP		08/26/2015	VARIOUS	560.000	29,724		39,157	35,095	4,062			4,062		39,157		(9,434)	(9,434)	318	
037833-10-0	APPLE ORD		12/23/2015	VARIOUS	1,548.000	184,033		88,318	116,561	(85,522)			(85,522)		88,318		95,716	95,716	841	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		12/01/2015	VARIOUS	460.000	21,270		12,779	23,920	(11,141)			(11,141)		12,779		8,491	8,491	129	
053015-10-3	AUTOMATIC DATA PROCESSING		03/06/2015	ITG INC	251.000	21,582		12,190	20,926	(8,736)			(8,736)		12,190		9,392	9,392	123	
054303-10-2	AVON PRODUCTS INC		04/23/2015	ITG INC	1,043.000	9,283		9,835	9,794	42			42		9,835		(553)	(553)	63	
057224-10-7	BAKER HUGHES INC		12/24/2015	VARIOUS	904.000	48,757		45,880	35,548	(4,011)			(4,011)		45,880		2,877	2,877	329	
060505-10-4	BANK OF AMERICA CORP		12/24/2015	VARIOUS	8,025.000	134,390		120,333	80,720	(20,860)			(20,860)		120,333		14,057	14,057	344	
064058-10-0	BANK OF NEW YORK MELLON ORD		12/01/2015	VARIOUS	470.000	18,419		13,144	19,068	(5,924)			(5,924)		13,144		5,274	5,274	80	
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	7,708.000	392,253		392,253	564,919	(172,666)			(172,666)		392,253				12,024	
075887-10-9	BECTON DICKINSON AND CO		04/23/2015	VARIOUS	77.003	11,155		6,489	10,716	(4,226)			(4,226)		6,489		4,666	4,666	46	
081437-10-5	BEMIS COMPANY		03/06/2015	ITG INC	370.000	17,538		11,884	16,728	(4,843)			(4,843)		11,884		5,653	5,653	104	
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		07/16/2015	VARIOUS	382.000	55,208		28,964	57,357	(28,394)			(28,394)		28,964		26,244	26,244		
086516-10-1	BEST BUY CO INC		12/01/2015	VARIOUS	326.000	12,276		9,240	12,707	(3,468)			(3,468)		9,240		3,036	3,036	139	
09062X-10-3	BIOGEN INC		12/23/2015	ITG INC	204.000	59,924		70,870	69,248	1,623			1,623		70,870		(10,947)	(10,947)		
09238E-20-3	BLACKHAWK NETWORK HD-B		03/06/2015	ITG INC	47.000	1,585		1,112	1,771	(660)			(660)		1,112		473	473		

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
093671-10-5	H&R BLOCK ORD		12/01/2015	VARIOUS	361.000	11,591		4,300	12,158	(7,859)			(7,859)		4,300		7,292	7,292	72	
097023-10-5	BOEING ORD		12/01/2015	VARIOUS	213.000	32,612		9,089	27,686	(18,597)			(18,597)		9,089		23,524	23,524	194	
101137-10-7	BOSTON SCIENTIFIC CORP		03/06/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	7,120.000	117,699		43,288	94,340	(51,052)			(51,052)		43,288		74,410	74,410		
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/06/2015	MERRILL LYNCH PIERCE FENNER	103.000	6,707		2,846	6,080	(3,234)			(3,234)		2,846		3,861	3,861	38	
12504L-10-9	CBRE GROUP CL A ORD		12/01/2015	VARIOUS	312.000	10,811		1,348	10,686	(9,338)			(9,338)		1,348		9,463	9,463		
12508E-10-1	CDK GLOBAL INC		03/27/2015	ITG INC	376.000	17,318		5,728	15,326	(9,598)			(9,598)		5,728		11,590	11,590	45	
125509-10-9	CIGNA CORP		06/18/2015	VARIOUS	424.000	61,873		7,144	43,634	(36,489)			(36,489)		7,144		54,728	54,728	12	
126408-10-3	CSX ORD		12/23/2015	VARIOUS	1,673.000	44,996		45,707	25,723	(8,193)			(8,193)		45,707		(711)	(711)	383	
12646R-10-5	CST BRANDS INC		03/06/2015	ITG INC	171.000	7,262		2,732	7,457	(4,725)			(4,725)		2,732		4,530	4,530	11	
126650-10-0	CVS HEALTH CORP		08/01/2015	VARIOUS	171.000	17,645		5,807	16,469	(10,662)			(10,662)		5,807		11,838	11,838	120	
12673P-10-5	CA INC		12/01/2015	VARIOUS	268.000	7,054		4,719	8,161	(3,441)			(3,441)		4,719		2,334	2,334	201	
13057Q-10-7	CALIFORNIA RESOURCES CORP		04/15/2015	ITG INC	494.000	3,497		3,111	2,722	389			389		3,111		387	387	5	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		03/06/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	780.000	61,785		63,978	64,389	(411)			(411)		63,978		(2,193)	(2,193)	234	
141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	NON-BROKER TRADE, BOSTON	0.500	16		16							16		0	0		
14170T-10-1	CAREFUSION CORP		03/17/2015	CORPORATE ACTION	790.000	47,400		18,928	46,879	(27,950)			(27,950)		18,928		28,471	28,471		
143130-10-2	CARMAX INC		03/06/2015	ITG INC	237.000	14,928		8,380	15,779	(7,399)			(7,399)		8,380		6,548	6,548		
156700-10-6	CENTURYLINK ORD		12/01/2015	VARIOUS	916.000	31,057		28,184	36,255	(8,071)			(8,071)		28,184		2,873	2,873	776	
163851-10-8	CHEMOURS CO/THE		07/29/2015	NON-BROKER TRADE, BOSTON	0.800	8		8							8		0	0		
165167-10-7	CHESAPEAKE ENERGY ORD		12/01/2015	VARIOUS	1,200.000	16,697		24,111	23,484	627			627		24,111		(7,414)	(7,414)	170	
166764-10-0	CHEVRON CORP		10/01/2015	VARIOUS	553.000	54,555		40,559	62,036	(21,477)			(21,477)		40,559		13,997	13,997	908	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		03/06/2015	ITG INC	33.000	21,736		9,678	22,589	(12,911)			(12,911)		9,678		12,058	12,058		
171798-10-1	CIMAREX ENERGY ORD		12/23/2015	VARIOUS	177.000	18,514		22,863	18,762	4,101			4,101		22,863		(4,349)	(4,349)	51	
17275R-10-2	CISCO SYSTEMS INC		12/01/2015	VARIOUS	3,422.000	98,661		66,158	95,183	(29,024)			(29,024)		66,158		32,502	32,502	801	
172967-42-4	CITIGROUP INC		03/06/2015	VARIOUS	1,711.000	90,797		63,633	92,582	(28,949)			(28,949)		63,633		27,164	27,164	17	
177376-10-0	CITRIX SYSTEMS INC		03/06/2015	ITG INC	234.000	14,309		14,251							14,251		58	58		
189754-10-4	COACH INC		09/28/2015	ITG INC	385.000	11,515		14,287	14,461	(173)			(173)		14,287		(2,772)	(2,772)	390	
191216-10-0	COCA-COLA CO/THE		03/06/2015	MERRILL LYNCH PIERCE FENNER	770.000	31,964		30,785	32,509	(1,725)			(1,725)		30,785		1,180	1,180		
20030N-10-1	COMCAST CORP-CLASS A		12/01/2015	VARIOUS	2,411.000	145,159		62,945	139,862	(76,917)			(76,917)		62,945		82,215	82,215	542	
20341J-10-4	COMMUNICATIONS SALES & LE		07/01/2015	Adjustment	0.200	6		6							6		0	0		
20825C-10-4	CONOCOPHILLIPS ORD		12/01/2015	VARIOUS	258.000	15,786		11,832	17,817	(5,985)			(5,985)		11,832		3,953	3,953	250	
20854P-10-9	CONSOL ENERGY INC		04/23/2015	ITG INC	160.000	4,829		6,275	5,410	866			866		6,275		(1,446)	(1,446)	10	
21036P-10-8	CONSTELLATION BRANDS INC-A		06/18/2015	CORPORATE ACTION	200.000	24,054		3,186	19,634	(16,448)			(16,448)		3,186		20,868	20,868	62	
219350-10-5	CORNING INC		10/19/2015	ITG INC	2,566.000	46,975		52,498	58,838	(6,340)			(6,340)		52,498		(5,523)	(5,523)	770	
22822V-10-1	CROWN CASTLE INTL CORP		01/23/2015	ITG INC	745.000	64,690		57,594	58,632	(1,038)			(1,038)		57,594		7,097	7,097		
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	CORPORATE ACTION	50.000	1,409		1,409	2,932	(1,523)			(1,523)		1,409				110	
23918K-10-8	DAVITA HEALTHCARE PARTNERS I		08/01/2015	VARIOUS	102.000	8,591		3,534	7,725	(4,191)			(4,191)		3,534		5,057	5,057		
25179M-10-3	DEVON ENERGY CORP		09/30/2015	VARIOUS	16,705.000	826,528		1,092,986	1,022,513	70,473			70,473		1,092,986		(266,457)	(266,457)	5,738	
25271C-10-2	DIAMOND OFFSHORE DRILLING		03/06/2015	ITG INC	30.000	885		2,212	1,101	1,111			1,111		2,212		(1,327)	(1,327)	4	
254687-10-6	WALT DISNEY CO/THE		06/18/2015	VARIOUS	2,411.000	253,671		90,729	227,092	(136,363)			(136,363)		90,729		162,943	162,943	2,773	
25490A-30-9	DIRECTV		07/27/2015	CORPORATE ACTION	753.000	46,987		25,527	65,285	(39,758)			(39,758)		25,527		21,461	21,461		
256746-10-8	DOLLAR TREE INC		08/17/2015	NON-BROKER TRADE, BOSTON	0.488	38		39							39		(1)	(1)		
25746U-10-9	DOMINION RESOURCES INC/VA		02/09/2015	CORPORATE ACTION	890.000	67,382		39,418	68,441	(29,023)			(29,023)		39,418		27,964	27,964		
260003-10-8	DOVER CORP		07/13/2015	VARIOUS	8,575.000	583,351		398,466	614,999	(216,533)			(216,533)		398,466		184,885	184,885	6,860	
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/16/2015	VARIOUS	1,970.000	79,707		77,722	138,933	(64,665)			(64,665)		77,722		1,984	1,984	1,804	
26441C-20-4	DUKE ENERGY CORP		09/16/2015	VARIOUS	274.000	19,544		15,966	22,943	(6,941)			(6,941)		15,966		3,579	3,579	662	
26483E-10-0	DUN & BRADSTREET CORP		09/11/2015	ITG INC	220.000	22,473		16,364	26,611	(10,247)			(10,247)		16,364		6,109	6,109	305	
268648-10-2	EMC CORP/MA		07/23/2015	ITG INC	672.000	16,932		11,807	19,985	(8,178)			(8,178)		11,807		5,125	5,125	232	
26875P-10-1	EOG RESOURCES INC		04/30/2015	VARIOUS	960.000	95,574		47,450	88,387	(40,937)			(40,937)		47,450		48,123	48,123	322	
277432-10-0	EASTMAN CHEMICAL CO		08/26/2015	ITG INC	231.000	16,077		11,387	17,524	(6,137)			(6,137)		11,387		4,690	4,690	277	
278642-10-3	EBAY ORD		12/01/2015	VARIOUS	2,321.000	41,402		29,152	130,255	(101,103)			(101,103)		29,152		12,250	12,250		
278865-10-0	ECOLAB INC		04/15/2015	ITG INC	125.000	14,335		6,174	13,065	(6,891)			(6,891)		6,174		8,161	8,161	83	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
281020-10-7	EDISON INTERNATIONAL		03/06/2015	ITG INC	185.000	11,342		10,471	12,114	(1,643)			(1,643)		10,471		871	871	77	
291011-10-4	EMERSON ELECTRIC CO		03/10/2015	MERRILL LYNCH PIERCE FENNER	475.000	26,862		20,268	29,322	(9,054)			(9,054)		20,268		6,594	6,594	223	
29444U-70-0	EQUINIX REIT		12/16/2015	NON-BROKER TRADE, BOSTON	0.337	98		100							100		(2)	(2)	1	
30161N-10-1	EXELON CORP		12/10/2015	Citigroup (SSB)	128.000	3,607		4,630	4,746	(117)			(117)		4,630		(1,023)	(1,023)	159	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		03/06/2015	VARIOUS	859.000	70,872		49,263	72,732	(23,469)			(23,469)		49,263		21,609	21,609		
30231G-10-2	EXXON MOBIL CORP		03/10/2015	MERRILL LYNCH PIERCE FENNER	423.000	36,218		29,346	39,106	(9,760)			(9,760)		29,346		6,871	6,871	292	
30303M-10-2	FACEBOOK INC-A		03/06/2015	MERRILL LYNCH PIERCE FENNER	257.000	20,559		19,252	20,051	(799)			(799)		19,252		1,307	1,307		
307000-10-9	FAMILY DOLLAR STORES		07/06/2015	CORPORATE ACTION	320.000	25,437		15,290	25,347	(10,058)			(10,058)		15,290		10,148	10,148		
311900-10-4	FASTENAL CO		03/06/2015	ITG INC	122.000	4,946		5,099	5,802	(703)			(703)		5,099		(154)	(154)	34	
31428X-10-6	FEDEX ORD		12/01/2015	VARIOUS	138.000	23,898		8,853	23,965	(15,112)			(15,112)		8,853		15,046	15,046	28	
315616-10-2	F5 NETWORKS ORD		12/01/2015	VARIOUS	100.000	11,795		9,715	13,047	(3,332)			(3,332)		9,715		2,080	2,080		
31620M-10-6	FIDELITY NATIONAL INFO SERV		03/06/2015	ITG INC	378.000	24,982		21,751	23,512	(1,760)			(1,760)		21,751		3,230	3,230		
316773-10-0	FIFTH THIRD BANCORP		12/01/2015	VARIOUS	178.000	3,440		1,384	3,627	(2,243)			(2,243)		1,384		2,057	2,057	42	
337932-10-7	FIRSTENERGY CORP		09/16/2015	ITG INC	1,161.000	37,103		39,988	45,267	(5,280)			(5,280)		39,988		(2,885)	(2,885)	1,125	
343412-10-2	FLUOR CORP		07/16/2015	ITG INC	317.000	16,083		16,261	19,220	(2,958)			(2,958)		16,261		(178)	(178)	200	
34354P-10-5	FLOWSERVE CORP		07/16/2015	ITG INC	374.000	18,646		17,340	22,376	(5,037)			(5,037)		17,340		1,306	1,306	194	
35086T-10-9	FOUR CORNERS PROPERTY ORD		12/09/2015	NON-BROKER TRADE, BOSTON	0.667	14		6							6		8	8		
354613-10-1	FRANKLIN RESOURCES ORD		12/01/2015	VARIOUS	515.000	27,315		10,949	28,516	(17,567)			(17,567)		10,949		16,366	16,366	335	
35671D-85-7	FREEPORT-MCMORAN INC		11/19/2015	VARIOUS	3,099.000	39,559		69,499	47,561	9,342			9,342		69,499		(29,940)	(29,940)	980	
35906A-10-8	FRONTIER COMMUNICATIONS ORD		12/01/2015	VARIOUS	2,120.000	13,173		11,744	14,140	(2,396)			(2,396)		11,744		1,429	1,429	334	
364730-10-1	TEGNA INC		12/01/2015	VARIOUS	15,623.000	448,658		430,565	498,842	(68,277)			(68,277)		430,565		18,093	18,093	9,099	
36473H-10-4	GANNETT CO INC		07/21/2015	NON-BROKER TRADE, BOSTON	0.500	7		2							2		5	5		
364760-10-8	GAP INC/THE		03/06/2015	ITG INC	373.000	15,185		9,799	15,707	(5,908)			(5,908)		9,799		5,386	5,386	82	
369604-10-3	GENERAL ELECTRIC CO		12/01/2015	VARIOUS	6,514.000	171,440		105,527	164,609	(59,082)			(59,082)		105,527		65,914	65,914	4,760	
37045V-10-0	GENERAL MOTORS CO		07/16/2015	ITG INC	882.000	26,986		30,526	30,791	(265)			(265)		30,526		(3,539)	(3,539)	582	
37247D-10-6	GENWORTH FINANCIAL INC-CL A		08/26/2015	ITG INC	1,149.000	5,218		9,878	9,767	111			111		9,878		(4,660)	(4,660)		
375558-10-3	GILEAD SCIENCES INC		11/19/2015	VARIOUS	852.000	96,513		35,918	59,949	(48,016)			(48,016)		35,918		60,596	60,596	194	
382550-10-1	GOODYEAR TIRE & RUBBER CO		12/02/2015	VARIOUS	3,870.000	128,534		79,660	110,566	(30,906)			(30,906)		79,660		48,873	48,873	783	
38259P-50-8	GOOGLE INC-CL A		03/06/2015	ITG INC	34.000	19,478		7,861	18,042	(10,182)			(10,182)		7,861		11,617	11,617		
38259P-70-6	GOOGLE INC-CL C		05/07/2015	VARIOUS	59.425	33,729		13,708	31,281	(17,572)			(17,572)		13,708		20,020	20,020		
40434L-10-5	HP Inc.		12/23/2015	VARIOUS	1,908.000	24,405		14,627							14,627		9,778	9,778		
412822-10-8	HARLEY DAVIDSON ORD		12/28/2015	ITG INC	349.000	16,292		5,923	23,003	(17,080)			(17,080)		5,923		10,369	10,369	433	
413086-10-9	HARMAN INTERNATIONAL ORD		12/01/2015	VARIOUS	135.000	13,735		2,259	14,406	(12,147)			(12,147)		2,259		11,476	11,476		
423452-10-1	HELMERICH & PAYNE		09/16/2015	ITG INC	380.000	20,079		23,062	25,620	(2,557)			(2,557)		23,062		(2,983)	(2,983)	784	
428236-10-3	HP Inc.		12/01/2015	VARIOUS	3,378.000	77,891		73,184	135,559	(62,376)			(62,376)		73,184		4,708	4,708	1,908	
437076-10-2	HOME DEPOT INC		12/01/2015	VARIOUS	250.000	28,610		5,755	26,243	(20,488)			(20,488)		5,755		22,855	22,855		
438516-10-6	HONEYWELL INTERNATIONAL INC		06/18/2015	CORPORATE ACTION	220.000	23,217		9,947	21,982	(12,035)			(12,035)		9,947		13,269	13,269	228	
441060-10-0	HOSPIRA INC		09/03/2015	NON-BROKER TRADE, BOSTON	170.000	15,300		6,897	10,413	(3,516)			(3,516)		6,897		8,403	8,403		
443683-10-7	HUDSON CITY BANCORP INC		11/09/2015	NON-BROKER TRADE, BOSTON	1,154.000	11,612		11,148	11,678	(531)			(531)		11,148		464	464	92	
444859-10-2	HUMANA INC		06/19/2015	VARIOUS	312.000	57,748		17,305	44,813	(27,508)			(27,508)		17,305		40,443	40,443	143	
452308-10-9	ILLINOIS TOOL WORKS		02/09/2015	CORPORATE ACTION	863.000	83,789		39,106	81,726	(42,620)			(42,620)		39,106		44,683	44,683	419	
458140-10-0	INTEL ORD		12/01/2015	VARIOUS	1,527.000	50,670		22,386	55,415	(33,029)			(33,029)		22,386		28,284	28,284	366	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/01/2015	VARIOUS	64.000	14,746		5,165	14,035	(8,869)			(8,869)		5,165		9,581	9,581		
459200-10-1	INTL BUSINESS MACHINES CORP		03/10/2015	VARIOUS	777.000	123,310		109,575	124,662	(15,087)			(15,087)		109,575		13,735	13,735	855	
460146-10-3	INTERNATIONAL PAPER ORD		12/01/2015	VARIOUS	168.000	9,270		1,955	9,001	(7,046)			(7,046)		1,955		7,315	7,315	67	
46284V-10-1	IRON MOUNTAIN INC		03/20/2015	ITG INC	488.000	17,699		13,220	18,866	(5,646)			(5,646)		13,220		4,479	4,479		
46612J-50-7	VIAVI SOLUTIONS INC		12/01/2015	VARIOUS	730.000	9,972		2,665	10,016	(7,351)			(7,351)		2,665		7,307	7,307		
46625H-10-0	JPMORGAN CHASE & CO		03/06/2015	VARIOUS	1,954.000	119,268		75,421	122,281	(46,861)			(46,861)		75,421		43,847	43,847	782	
478160-10-4	JOHNSON & JOHNSON		03/10/2015	MERRILL LYNCH PIERCE FENNER	541.000	54,155		31,217	56,572	(25,355)			(25,355)		31,217		22,938	22,938	379	

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
48203R-10-4	JUNIPER NETWORKS INC		03/24/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	4,255.000	98,677		79,781	94,972	(15,190)			(15,190)		79,781		18,896	18,896	426	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		10/29/2015	ITG INC	208.000	13,123		19,625	27,538	(7,913)			(7,913)		19,625		(6,502)	(6,502)	205	
49338L-10-3	KEYSIGHT TECHNOLOGIES IN		03/06/2015	ITG INC	435.000	16,147		8,131	14,690	(6,559)			(6,559)		8,131		8,016	8,016		
494368-10-3	KIMBERLY-CLARK CORP		08/21/2015	INSTINET	770.000	86,218		45,409	88,966	(43,557)			(43,557)		45,409		40,809	40,809	2,003	
49446R-10-9	KIMCO REALTY REIT		12/01/2015	VARIOUS	718.000	16,913		17,377	1,684	(778)			(778)		17,377		(464)	(464)	188	
49456B-10-1	KINDER MORGAN ORD		12/23/2015	VARIOUS	3,316.000	93,783		125,831	124,518	(9,922)			(9,922)		125,831		(32,048)	(32,048)	4,447	
500255-10-4	KOHL'S ORD		12/01/2015	VARIOUS	621.000	31,014		28,103	26,247	(8,050)			(8,050)		28,103		2,912	2,912	394	
500754-10-6	KRAFT HEINZ CO/THE		08/26/2015	ITG INC	293.000	20,785		9,564							9,564		11,221	11,221	161	
50076Q-10-6	KRAFT FOODS GROUP INC		08/01/2015	VARIOUS	1,546.000	81,753		48,801	96,872	(48,072)			(48,072)		48,801		32,953	32,953	1,592	
501044-10-1	KROGER ORD		12/01/2015	VARIOUS	216.000	16,058		4,434	13,869	(9,435)			(9,435)		4,434		11,623	11,623	40	
501797-10-4	L BRANDS INC		03/06/2015	ITG INC	81.000	7,296		3,120	7,011	(3,890)			(3,890)		3,120		4,176	4,176	203	
518439-10-4	ESTEE LAUDER COMPANIES-CL A		03/16/2015	ITG INC	78.000	6,413		3,451	5,944	(2,492)			(2,492)		3,451		2,962	2,962	19	
527288-10-4	LEUCADIA NATIONAL CORP		08/26/2015	ITG INC	635.000	13,094		15,399	14,237	1,162			1,162		15,399		(2,305)	(2,305)	79	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		03/06/2015	ITG INC	133.000	7,258		6,522	6,568	(45)			(45)		6,522		735	735		
539830-10-9	LOCKHEED MARTIN CORP		12/01/2015	VARIOUS	143.000	28,263		10,775	27,538	(16,762)			(16,762)		10,775		17,488	17,488	215	
540424-10-8	LOEWS CORP		01/23/2015	ITG INC	313.000	12,379		12,311	13,152	(841)			(841)		12,311		67	67		
544147-10-1	LORILLARD INC		06/12/2015	CORPORATE ACTION	499.000	35,651		18,043	31,407	(13,364)			(13,364)		18,043		17,608	17,608	659	
565849-10-6	MARATHON OIL CORP		12/01/2015	VARIOUS	1,323.000	33,363		21,158	37,428	(16,269)			(16,269)		21,158		12,204	12,204	593	
574599-10-6	MASCO ORD		12/01/2015	VARIOUS	102.000	1,135		1,135	2,570	(1,435)			(1,435)		1,135				18	
57636Q-10-4	MASTERCARD INC-CLASS A		06/18/2015	VARIOUS	784.000	74,280		33,357	67,549	(34,192)			(34,192)		33,357		40,923	40,923	220	
577081-10-2	MATTEL INC		09/18/2015	ITG INC	664.000	15,946		10,624	20,547	(9,923)			(9,923)		10,624		5,322	5,322	757	
580135-10-1	MCDONALD'S CORP		05/01/2015	VARIOUS	3,870.000	377,906		267,356	362,619	(95,263)			(95,263)		267,356		110,550	110,550	3,290	
58155Q-10-3	MCKESSON CORP		07/01/2015	CORPORATE ACTION	200.000	47,208		12,337	41,516	(29,179)			(29,179)		12,337		34,871	34,871	144	
583334-10-7	MEADWESTVACO CORP		07/01/2015	CORPORATE ACTION	600.000	16,080		16,080	26,634	(10,554)			(10,554)		16,080				300	
585055-10-6	MEDTRONIC PLC	R	12/01/2015	VARIOUS	16,851.000	1,296,684		633,577	1,216,642	(583,065)			(583,065)		633,577		663,107	663,107	5,140	
58933Y-10-5	MERCK & CO ORD		12/01/2015	VARIOUS	627.000	35,634		19,061	35,607	(16,547)			(16,547)		19,061		16,573	16,573	282	
594918-10-4	MICROSOFT CORP		12/10/2015	VARIOUS	7,585.000	402,332		213,863	352,323	(138,460)			(138,460)		213,863		188,469	188,469	7,333	
595112-10-3	MICRON TECHNOLOGY INC		12/01/2015	VARIOUS	202.000	5,755		976	7,072	(6,096)			(6,096)		976		4,780	4,780		
61166W-10-1	MONSANTO CO		03/06/2015	MERRILL LYNCH PIERCE FENNER	176.000	20,796		13,437	21,027	(7,590)			(7,590)		13,437		7,360	7,360	86	
617446-44-8	MORGAN STANLEY ORD		12/23/2015	VARIOUS	2,025.000	69,534		58,903	37,442	(15,247)			(15,247)		58,903		10,631	10,631	256	
61945C-10-3	MOSAIC CO/THE		06/18/2015	VARIOUS	520.000	24,160		26,245	23,738	2,507			2,507		26,245		(2,084)	(2,084)	215	
626717-10-2	MURPHY OIL CORP		09/16/2015	ITG INC	670.000	23,894		27,586	33,848	(6,262)			(6,262)		27,586		(3,692)	(3,692)	529	
626755-10-2	MURPHY USA INC		03/06/2015	ITG INC	167.000	11,575		4,460	11,500	(7,039)			(7,039)		4,460		7,114	7,114		
628530-10-7	MYLAN NV	R	10/19/2015	ITG INC	686.000	31,523		39,325							39,325		(7,802)	(7,802)		
628530-10-7	MYLAN NV		03/02/2015	CORPORATE ACTION	850.000	48,726		9,860	47,915	(38,055)			(38,055)		9,860		38,866	38,866		
629377-50-8	NRG ENERGY INC		11/19/2015	VARIOUS	840.000	10,966		17,825	22,638	(4,813)			(4,813)		17,825		(6,859)	(6,859)	437	
637071-10-1	NATIONAL OILWELL VARCO ORD		12/01/2015	VARIOUS	1,040.000	52,793		33,641	68,151	(34,510)			(34,510)		33,641		19,152	19,152	650	
64110L-10-6	NETFLIX INC		12/01/2015	VARIOUS	88.000	9,306		871	4,295	(3,423)			(3,423)		871		8,435	8,435		
651639-10-6	NEWMONT MINING CORP		09/24/2015	ITG INC	923.000	15,626		18,054	17,445	609			609		18,054		(2,428)	(2,428)	69	
654106-10-3	NIKE CL B ORD		12/24/2015	CORPORATE ACTION	425.000	45,050		11,171	40,864	(29,693)			(29,693)		11,171		33,879	33,879	357	
65473P-10-5	NISOURCE ORD		12/01/2015	VARIOUS	1,120.000	12,286		12,286	47,510	(35,224)			(35,224)		12,286				582	
655044-10-5	NOBLE ENERGY ORD		12/23/2015	VARIOUS	439.000	17,692		14,053	14,182	(4,498)			(4,498)		14,053		3,639	3,639	95	
655664-10-0	NORDSTROM ORD		12/01/2015	VARIOUS	204.000	16,493		5,863	16,196	(10,333)			(10,333)		5,863		10,630	10,630	75	
655844-10-8	NORFOLK SOUTHERN CORP		03/10/2015	ITG INC	150.000	16,230		11,346	16,442	(5,096)			(5,096)		11,346		4,884	4,884	89	
67011P-10-0	NOW ORD		12/01/2015	VARIOUS	190.000	4,486		2,761	4,889	(2,127)			(2,127)		2,761		1,724	1,724		
670346-10-5	NUCOR CORP		08/11/2015	ITG INC	30.000	1,297		1,415	1,472	(57)			(57)		1,415		(117)	(117)	34	
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/01/2015	VARIOUS	100.000	22,936		5,550	19,262	(13,712)			(13,712)		5,550		17,386	17,386		
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/27/2015	VARIOUS	7,525.000	576,901		609,895	606,590	3,305			3,305		609,895		(32,994)	(32,994)	10,679	
68235P-10-8	ONE GAS INC		03/06/2015	ITG INC	134.000	5,361		3,334	5,523	(2,190)			(2,190)		3,334		2,027	2,027	40	
682680-10-3	ONEOK INC		11/19/2015	VARIOUS	534.000	21,029		23,572	26,588	(3,016)			(3,016)		23,572		(2,542)	(2,542)	732	
68389X-10-5	ORACLE ORD		12/23/2015	VARIOUS	1,332.000	51,629		44,246	19,787	(10,445)			(10,445)		44,246		7,383	7,383	53	
693475-10-5	PNC FINANCIAL SERVICES GROUP		12/14/2015	VARIOUS	5,280.000	494,633		326,182	481,694	(155,512)			(155,512)		326,182		168,451	168,451	8,983	
69351T-10-6	PPL CORP		06/02/2015	CORPORATE ACTION	1,027.000	33,747		33,747	37,311	(3,564)			(3,564)		33,747				765	
693656-10-0	PVH ORD		12/18/2015	VARIOUS	197.000	20,180		24,266	25,249	(983)			(983)		24,266		(4,086)	(4,086)	10	
693718-10-8	PACCAR ORD		12/01/2015	VARIOUS	314.000	19,356		8,089	21,355	(13,267)			(13,267)		8,089		11,268	11,268	383	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
696429-30-7	PALL CORP		08/31/2015	NON-BROKER TRADE, BOSTON	410.000	52,152		22,214	41,496	(19,282)			(19,282)		22,214		29,938	29,938	250	
717081-10-3	PFIZER INC		12/01/2015	VARIOUS	2,888.000	98,164		50,088	89,961	(39,874)			(39,874)		50,088		48,076	48,076	809	
718172-10-9	PHILIP MORRIS INTERNATIONAL		07/16/2015	VARIOUS	527.000	43,187		23,576	42,924	(19,348)			(19,348)		23,576		19,610	19,610	911	
741503-40-3	PRICELINE GROUP INC/THE		06/18/2015	CORPORATE ACTION	30.000	35,219		6,266	34,206	(27,940)			(27,940)		6,266		28,953	28,953		
742718-10-9	PROCTER & GAMBLE CO/THE		03/06/2015	MERRILL LYNCH PIERCE FENNER	564.000	46,615		35,543	51,375	(15,831)			(15,831)		35,543		11,072	11,072	363	
743315-10-3	PROGRESSIVE CORP		08/21/2015	VARIOUS	7,965.000	226,054		169,972	214,975	(45,003)			(45,003)		169,972		56,082	56,082	5,466	
74340W-10-3	PROLOGIS INC		07/16/2015	ITG INC	330.000	13,031		12,822	14,200	(1,378)			(1,378)		12,822		209	209	238	
744320-10-2	PRUDENTIAL FINANCIAL INC		12/21/2015	VARIOUS	11,499.000	973,950		751,077	1,040,200	(289,123)			(289,123)		751,077		222,873	222,873	22,731	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/01/2015	VARIOUS	530.000	21,542		18,000	21,947	(3,947)			(3,947)		18,000		3,542	3,542	301	
747525-10-3	QUALCOMM INC		03/25/2015	MERRILL LYNCH PIERCE FENNER	352.000	25,167		14,446	26,164	(11,718)			(11,718)		14,446		10,721	10,721	148	
74762E-10-2	QUANTA SERVICES INC		08/26/2015	ITG INC	525.000	11,639		12,361	14,905	(2,544)			(2,544)		12,361		(722)	(722)		
75281A-10-9	RANGE RESOURCES ORD		12/01/2015	VARIOUS	145.000	7,067		5,968	7,750	(1,782)			(1,782)		5,968		1,099	1,099		
75886F-10-7	REGENERON PHARMACEUTICALS		03/06/2015	ITG INC	17.000	7,176		4,003	6,974	(2,971)			(2,971)		4,003		3,173	3,173		
760759-10-0	REPUBLIC SERVICES INC		08/26/2015	ITG INC	556.000	22,495		15,607	22,379	(6,772)			(6,772)		15,607		6,888	6,888	398	
761713-10-6	REYNOLDS AMRICAN ORD		12/01/2015	VARIOUS	0.239	20		7	10	(4)			(4)		7		13	13	1	
776696-10-6	ROPER INDUSTRIES INC		03/06/2015	ITG INC	99.000	16,434		8,217	15,479	(7,262)			(7,262)		8,217		8,217	8,217	25	
78442P-10-6	SLM ORD		12/01/2015	VARIOUS	560.000	5,303		1,787	5,706	(3,920)			(3,920)		1,787		3,516	3,516		
786514-20-8	SAFEWAY INC		12/01/2015	VARIOUS	290.000	10,127		4,119	10,185	(6,065)			(6,065)		4,119		6,007	6,007	67	
79466L-30-2	SALESFORCE.COM INC		08/01/2015	VARIOUS	620.000	46,940		14,218	36,772	(22,555)			(22,555)		14,218		32,723	32,723		
80004C-10-1	SANDISK CORP		06/11/2015	VARIOUS	151.000	11,323		15,045	14,795	250			250		15,045		(3,722)	(3,722)	64	
806857-10-8	SCHLUMBERGER LTD	R	10/19/2015	ITG INC	578.000	44,047		42,360	11,530	(2,913)			(2,913)		42,360		1,687	1,687	189	
808513-10-5	SCHWAB (CHARLES) CORP		12/01/2015	VARIOUS	196.000	6,082		2,815	5,917	(3,103)			(3,103)		2,815		3,267	3,267	12	
818097-10-7	SEVENTY SEVEN ENERGY INC		01/23/2015	ITG INC	116.000	492		1,613	628	986			986		1,613		(1,121)	(1,121)	1	
826552-10-1	SIGMA-ALDRICH		11/18/2015	NON-BROKER TRADE, BOSTON	370.000	51,800		18,997	50,790	(31,793)			(31,793)		18,997		32,803	32,803	255	
828806-10-9	SIMON PROPERTY GROUP INC		11/30/2015	VARIOUS	452.000	83,454		55,733	57,365	(29,222)			(29,222)		55,733		27,721	27,721	1,133	
845467-10-9	SOUTHWESTERN ENERGY CO		09/16/2015	VARIOUS	847.000	19,979		28,415	23,115	5,300			5,300		28,415		(8,436)	(8,436)		
855030-10-2	STAPLES ORD		12/23/2015	ITG INC	1,542.000	14,695		19,799	27,941	(8,142)			(8,142)		19,799		(5,104)	(5,104)	740	
863667-10-1	STRYKER CORP		08/21/2015	INSTINET	965.000	96,193		78,805	91,028	(12,223)			(12,223)		78,805		17,387	17,387	999	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/09/2015	NON-BROKER TRADE, BOSTON	0.280	9		4							4		4	4		
871829-10-7	SYSCO CORP		08/21/2015	VARIOUS	2,714.000	107,718		82,239	107,719	(25,479)			(25,479)		82,239		25,479	25,479	2,113	
872540-10-9	TJX COMPANIES INC		03/06/2015	VARIOUS	1,997.000	136,200		81,389	136,954	(55,566)			(55,566)		81,389		54,812	54,812	349	
87265H-10-9	TRI POINTE HOMES INC		03/06/2015	ITG INC	761.000	11,148		5,772	11,605	(5,833)			(5,833)		5,772		5,377	5,377		
87422J-10-5	TALEN ENERGY CORP		06/22/2015	NON-BROKER TRADE, BOSTON	0.278	5		5							5		0	0		
87612E-10-6	TARGET CORP		03/10/2015	MERRILL LYNCH PIERCE FENNER	279.000	21,539		13,685	21,179	(7,494)			(7,494)		13,685		7,854	7,854	145	
880770-10-2	TERADYNE ORD		12/01/2015	VARIOUS	660.000	12,632		2,891	13,061	(10,171)			(10,171)		2,891		9,741	9,741	40	
88579Y-10-1	3M CO		03/12/2015	VARIOUS	1,785.000	301,602		134,783	293,311	(158,528)			(158,528)		134,783		166,818	166,818	1,830	
88732J-20-7	TIME WARNER CABLE		11/19/2015	VARIOUS	428.000	76,872		40,962	47,139	(28,455)			(28,455)		40,962		35,911	35,911	554	
89055F-10-3	TOPBUILD CORP		07/22/2015	NON-BROKER TRADE, BOSTON	0.111	3		3							3		0	0		
896945-20-1	TRIPADVISOR INC		03/06/2015	ITG INC	50.000	4,284		2,244	3,733	(1,489)			(1,489)		2,244		2,040	2,040		
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/16/2015	ITG INC	1,173.000	40,287		9,443	45,049	(35,606)			(35,606)		9,443		30,844	30,844	99	
904311-10-7	UNDER ARMOUR INC-CLASS A		03/06/2015	ITG INC	91.000	6,806		6,353							6,353		453	453		
911312-10-6	UNITED PARCEL SERVICE-CL B		03/10/2015	ITG INC	261.000	26,259		18,377	29,015	(10,638)			(10,638)		18,377		7,882	7,882	191	
911363-10-9	UNITED RENTALS INC		07/16/2015	ITG INC	194.000	16,918		22,099	19,790	2,309			2,309		22,099		(5,181)	(5,181)		
913017-10-9	UNITED TECHNOLOGIES CORP		03/10/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,320.000	157,337		66,954	151,800	(84,846)			(84,846)		66,954		90,383	90,383	845	
918204-10-8	VF CORP		03/20/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	915.000	68,329		33,993	68,534	(34,541)			(34,541)		33,993		34,336	34,336	293	
91913Y-10-0	VALERO ENERGY CORP		03/06/2015	ITG INC	123.000	7,224		6,148	6,089	59			59		6,148		1,076	1,076	49	
92210H-10-5	VANTIV INC - CL A		03/06/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,965.000	72,281		62,110	66,653	(4,543)			(4,543)		62,110		10,172	10,172		

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
92276F-10-0	VENTAS INC		08/18/2015	VARIOUS	990.000	57,451		55,507	70,983	(15,476)			(15,476)		55,507		1,945	1,945	1,185	
92343V-10-4	VERIZON COMMUNICATIONS INC		03/06/2015	MERRILL LYNCH PIERCE FENNER	80.000	3,863		3,801	3,742	58			58		3,801		62	62	44	
92532F-10-0	VERTEX PHARMACEUTICALS INC		03/06/2015	ITG INC	138.000	17,433		9,436	16,394	(6,958)			(6,958)		9,436		7,997	7,997		
92553P-20-1	VIACOM INC-CLASS B		08/26/2015	ITG INC	411.000	15,847		15,926	30,928	(15,002)			(15,002)		15,926		(80)	(80)	436	
92826C-83-9	VISA INC-CLASS A SHARES		10/01/2015	VARIOUS	183.000	23,364		7,472	22,615	(15,143)			(15,143)		7,472		15,892	15,892	56	
929042-10-9	VORNADO REALTY TRUST		01/16/2015	CORPORATE ACTION	240.000	18,979		18,979	28,250	(9,271)			(9,271)		18,979					
92939N-10-2	WP GLIMCHER INC		09/01/2015	Adjustment	0.000				5,786	(2,892)			(2,892)							
949746-10-1	WELLS FARGO & CO		10/01/2015	VARIOUS	8,291.000	452,719		217,273	454,513	(237,240)			(237,240)		217,273		235,447	235,447	2,906	
962166-10-4	WEYERHAEUSER REIT		12/01/2015	VARIOUS	2,494.000	75,569		49,746	55,737	(36,282)			(36,282)		49,746		25,823	25,823	450	
966244-10-5	WHITEWAVE FOODS CO		03/06/2015	ITG INC	408.000	17,046		3,065	14,276	(11,211)			(11,211)		3,065		13,981	13,981		
969457-10-0	WILLIAMS COS INC		08/01/2015	VARIOUS	134.000	6,872		3,122	6,022	(2,900)			(2,900)		3,122		3,750	3,750	78	
983134-10-7	WYNN RESORTS LTD		06/11/2015	Citigroup (SSB)	160.000	16,672		20,798	23,802	(3,003)			(3,003)		20,798		(4,127)	(4,127)	320	
984121-10-3	XEROX ORD		12/01/2015	VARIOUS	2,051.000	24,385		13,141	28,427	(15,286)			(15,286)		13,141		11,244	11,244	270	
988498-10-1	YUM! BRANDS INC		03/06/2015	MERRILL LYNCH PIERCE FENNER	200.000	15,830		9,880	14,570	(4,690)			(4,690)		9,880		5,950	5,950	82	
G0083B-10-8	ALLERGAN PLC	R	12/01/2015	VARIOUS	287.297	85,065		57,496	158,565	(84,438)			(84,438)		57,496		27,569	27,569		
G0177J-10-8	ALLERGAN PLC	R	10/19/2015	ITG INC	45.000	12,233		14,282							14,282		(2,049)	(2,049)		
G2554F-11-3	COVIDIEN PLC	R	01/27/2015	CORPORATE ACTION	1,030.000	110,353		44,910	105,348	(60,438)			(60,438)		44,910		65,442	65,442	371	
G3157S-10-6	ENSCO PLC-CL A	R	08/26/2015	VARIOUS	541.000	10,919		17,732	16,203	1,529			1,529		17,732		(6,813)	(6,813)	162	
G47791-10-1	INGERSOLL-RAND PLC	R	03/06/2015	ITG INC	157.000	10,495		5,911	9,952	(4,041)			(4,041)		5,911		4,584	4,584		
G5960L-10-3	MEDTRONIC PLC	R	03/23/2015	VARIOUS	2,072.680	159,190		159,493							159,493		(303)	(303)		
G60754-10-1	MICHAEL KORS HOLDINGS LTD	R	06/11/2015	VARIOUS	265.000	14,041		20,223	19,902	321			321		20,223		(6,182)	(6,182)		
G6359F-10-3	NABORS INDUSTRIES LTD	R	07/16/2015	ITG INC	670.000	8,601		9,137	8,697	440			440		9,137		(536)	(536)	80	
G65431-10-1	NOBLE CORP PLC	R	08/26/2015	ITG INC	610.000	9,301		12,841	10,108	2,733			2,733		12,841		(3,540)	(3,540)	306	
H0023R-10-5	ACE LTD	R	02/09/2015	CORPORATE ACTION	616.000	69,534		34,251	70,766	(36,515)			(36,515)		34,251		35,283	35,283	400	
H8817H-10-0	TRANSOCEAN ORD	R	12/23/2015	ITG INC	816.000	13,619		20,816	14,957	5,859			5,859		20,816		(7,197)	(7,197)	635	
N63218-10-6	NIELSEN NV	R	09/10/2015	VARIOUS	290.000	12,786		13,105	12,972	133			133		13,105		(319)	(319)	73	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		07/16/2015	ITG INC	159.000	12,568		12,815	13,106	(291)			(291)		12,815		(247)	(247)	73	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	07/16/2015	ITG INC	69.000	9,293		9,804							9,804		(510)	(510)	28	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,991,621	XXX	11,402,995	16,116,300	(5,430,361)			(5,430,361)		11,402,995		4,588,626	4,588,626	171,292	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
210573-20-0	Consumers Insurance Group, Inc.		09/29/2015	CORPORATE ACTION	3,737,834.000	42,371,923		42,371,923	47,106,032	(4,734,109)			(4,734,109)		42,371,923					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						42,371,923	XXX	42,371,923	47,106,032	(4,734,109)			(4,734,109)		42,371,923					XXX
Common Stocks - Mutual Funds																				
00769G-53-5	LSV SMALL CAP FUND-INST		08/01/2015	VARIOUS	113,672.696	1,936,158		1,136,727	1,497,069	(360,342)			(360,342)		1,136,727		799,431	799,431	13,429	
04314H-75-8	ARTISAN SMALL CAP FUND-INS		07/17/2015	NON-BROKER TRADE, BOSTON	49,045.509	1,500,000		1,102,543	1,447,333	(344,790)			(344,790)		1,102,543		397,457	397,457		
04314H-85-7	ARTISAN INTL VALUE FUND-INS		07/17/2015	NON-BROKER TRADE, BOSTON	54,749.521	2,000,000		1,468,382	1,877,909	(409,526)			(409,526)		1,468,382		531,618	531,618		
78467Y-10-7	SPDR S&P MIDCAP 400 ETF TRST		07/31/2015	ITG INC	1,550.000	422,107		238,818	409,154	(170,336)			(170,336)		238,818		183,289	183,289	2,424	
9299999. Subtotal - Common Stocks - Mutual Funds						5,858,265	XXX	3,946,470	5,231,464	(1,284,995)			(1,284,995)		3,946,470		1,911,795	1,911,795	15,854	XXX
Common Stocks - Money Market Mutual Funds																				
996085-25-4	DREYFUS CASH MGMT FUND		10/01/2015	VARIOUS	0.000														0	
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		04/01/2015	Adjustment	208.680	1,503,512		1,503,512							1,503,512					
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						1,503,512	XXX	1,503,512							1,503,512				0	XXX
9799997. Total - Common Stocks - Part 4						65,725,321	XXX	59,224,899	68,453,796	(11,449,465)			(11,449,465)		59,224,899		6,500,422	6,500,422	187,146	XXX
9799998. Total - Common Stocks - Part 5						12,418,125	XXX	12,500,246							12,500,246		(82,121)	(82,121)	10,926	XXX
9799999. Total - Common Stocks						78,143,446	XXX	71,725,145	68,453,796	(11,449,465)			(11,449,465)		71,725,145		6,418,301	6,418,301	198,071	XXX
9899999. Total - Preferred and Common Stocks						78,143,446	XXX	71,725,145	68,453,796	(11,449,465)			(11,449,465)		71,725,145		6,418,301	6,418,301	198,071	XXX
9999999 - Totals						222,982,354	XXX	214,699,641	210,459,442	(13,146,323)	40,397		(13,105,926)		212,659,111		10,323,243	10,323,243	3,441,225	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES CORP		04/23/2015	ITG INC	09/16/2015	ITG INC	1,185.000	15,973	13,236	15,973							(2,737)	(2,737)	237	
00751Y-10-6	ADVANCE AUTO PARTS INC		09/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	122.000	21,789	19,830	21,789							(1,960)	(1,960)		
00971T-10-1	AKAMAI TECHNOLOGIES INC		09/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	197.000	14,742	11,662	14,742							(3,079)	(3,079)		
013817-10-1	ALCOA INC		07/16/2015	ITG INC	11/25/2015	VARIOUS	2,509.000	28,860	21,516	28,860							(7,344)	(7,344)	149	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		03/06/2015	ITG INC	07/16/2015	ITG INC	234.000	7,406	6,224	7,406							(1,182)	(1,182)	84	
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/23/2015	ITG INC	11/19/2015	Citigroup (SSB)	1,155.000	59,221	46,997	59,221							(12,224)	(12,224)	172	
032511-10-7	ANADARKO PETROLEUM CORP		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	193.000	16,200	14,412	16,200							(1,788)	(1,788)		
037411-10-5	APACHE CORP		03/06/2015	ITG INC	08/26/2015	ITG INC	127.000	8,019	4,977	8,019							(3,042)	(3,042)	64	
057224-10-7	BAKER HUGHES INC		06/11/2015	Citigroup (SSB)	12/24/2015	VARIOUS	207.000	13,356	10,088	13,356							(3,268)	(3,268)	64	
060505-10-4	BANK OF AMERICA CORP		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	1,077.000	18,918	19,318	18,918							401	401		
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	07/08/2015	VARIOUS	6,890.000	188,333	258,487	188,333							70,154	70,154		
075887-10-9	BECTON DICKINSON AND CO		03/17/2015	CORPORATE ACTION	04/23/2015	VARIOUS	61.380	8,690	8,879	8,690							189	189		
125509-10-9	CIGNA CORP		09/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	175.000	25,482	22,433	25,482							(3,049)	(3,049)		
156700-10-6	CENTURYLINK INC		04/23/2015	ITG INC	12/01/2015	VARIOUS	517.000	18,891	14,703	18,891							(4,189)	(4,189)	431	
156782-10-4	CERNER CORP		09/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	403.000	25,550	23,434	25,550							(2,116)	(2,116)		
165167-10-7	CHESAPEAKE ENERGY CORP		06/11/2015	Citigroup (SSB)	09/16/2015	ITG INC	759.000	9,578	6,823	9,578							(2,755)	(2,755)		
171798-10-1	CIMAREX ENERGY CO		07/16/2015	ITG INC	12/23/2015	ITG INC	121.000	12,766	11,086	12,766							(1,680)	(1,680)	39	
20030N-10-1	COMCAST CL A ORD		10/19/2015	ITG INC	12/23/2015	ITG INC	453.000	28,054	25,843	28,054							(2,211)	(2,211)		
205363-10-4	COMPUTER SCIENCES CORP		03/06/2015	ITG INC	11/30/2015	CORPORATE ACTION	257.000	17,700	17,700	17,700									2,876	
20825C-10-4	CONOCOPHILLIPS		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	334.000	21,423	19,351	21,423							(2,072)	(2,072)		
20854P-10-9	CONSOL ENERGY INC		03/06/2015	ITG INC	07/16/2015	ITG INC	336.000	9,902	6,111	9,902							(3,791)	(3,791)	21	
247361-70-2	DELTA AIR LINES INC		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	477.000	19,509	21,206	19,509							1,697	1,697		
247916-20-8	DENBURY RESOURCES INC		01/23/2015	ITG INC	09/29/2015	ITG INC	820.000	5,609	2,796	5,609							(2,813)	(2,813)	154	
25179M-10-3	DEVON ENERGY CORP		11/19/2015	Citigroup (SSB)	12/31/2015	ITG INC	1,015.000	49,077	36,369	49,077							(12,708)	(12,708)	209	
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	07/16/2015	ITG INC	159.000	6,066	9,501	6,066							3,435	3,435		
30161N-10-1	EXELON CORP		09/16/2015	ITG INC	12/10/2015	Citigroup (SSB)	1,096.000	34,053	30,885	34,053							(3,168)	(3,168)	340	
30303M-10-2	FACEBOOK INC-A		01/23/2015	ITG INC	03/06/2015	MERRILL LYNCH PIERCE FENNER	158.000	12,316	12,639	12,316							323	323		
31620M-10-6	FIDELITY NATIONAL INFO SERV		09/16/2015	ITG INC	12/30/2015	ITG INC	350.000	24,479	21,409	24,479							(3,070)	(3,070)	91	
316773-10-0	FIFTH THIRD BANCORP		09/16/2015	ITG INC	10/20/2015	ITG INC	1,742.000	35,049	33,158	35,049							(1,891)	(1,891)	226	
34988V-10-6	FOSSIL GROUP INC		03/06/2015	ITG INC	09/16/2015	ITG INC	82.000	6,653	4,935	6,653							(1,718)	(1,718)		
35671D-85-7	FREEPORT-MCMORAN INC		06/11/2015	Citigroup (SSB)	11/19/2015	VARIOUS	935.000	18,643	10,697	18,643							(7,947)	(7,947)	197	
36473H-10-4	GANNETT CO INC		06/29/2015	CORPORATE ACTION	07/24/2015	VARIOUS	6,630.000	74,464	91,282	74,464							16,817	16,817		
375558-10-3	GILEAD SCIENCES INC		07/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	126.000	14,976	13,436	14,976							(1,540)	(1,540)	54	
40412C-10-1	HCA HOLDINGS INC		09/16/2015	ITG INC	10/19/2015	ITG INC	322.000	27,438	23,612	27,438							(3,826)	(3,826)		
410345-10-2	HANESBRANDS INC		07/16/2015	ITG INC	09/16/2015	ITG INC	677.000	23,025	20,479	23,025							(2,546)	(2,546)	68	
418056-10-7	HASBRO INC		09/16/2015	ITG INC	12/23/2015	ITG INC	257.000	20,627	17,332	20,627							(3,295)	(3,295)	118	
428236-10-3	HEWLETT-PACKARD CO		09/16/2015	ITG INC	12/01/2015	VARIOUS	1,856.000	54,045	54,045	54,045									111	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/01/2015	VARIOUS	12/01/2015	VARIOUS	2,301.000	22,702	31,638	22,702							8,937	8,937		
441060-10-0	HOSPIRA INC		04/23/2015	ITG INC	09/03/2015	NON-BROKER TRADE, BOSTON	144.000	12,640	12,960	12,640							320	320		
44107P-10-4	HOST HOTELS & RESORTS INC		04/23/2015	ITG INC	09/16/2015	VARIOUS	2,390.000	53,574	44,812	53,574							(8,762)	(8,762)	307	
469814-10-7	JACOBS ENGINEERING GROUP INC		03/06/2015	ITG INC	07/16/2015	ITG INC	238.000	10,258	9,624	10,258							(634)	(634)		
481165-10-8	JOY GLOBAL INC		03/06/2015	ITG INC	09/18/2015	ITG INC	212.000	8,281	3,971	8,281							(4,310)	(4,310)	85	
485170-30-2	KANSAS CITY SOUTHERN		08/26/2015	ITG INC	12/23/2015	ITG INC	199.000	17,600	14,718	17,600							(2,882)	(2,882)	66	
49456B-10-1	KINDER MORGAN INC		09/16/2015	ITG INC	12/23/2015	ITG INC	663.000	20,354	10,821	20,354							(9,533)	(9,533)	338	
500754-10-6	KRAFT HEINZ CO/THE		10/19/2015	ITG INC	11/20/2015	Citigroup (SSB)	414.000	31,670	30,313	31,670							(1,357)	(1,357)	238	
524901-10-5	LEGG MASON INC		04/23/2015	ITG INC	07/16/2015	ITG INC	215.000	11,733	10,674	11,733							(1,059)	(1,059)	43	
565849-10-6	MARATHON OIL CORP		10/19/2015	ITG INC	12/23/2015	VARIOUS	2,555.000	52,724	37,092	52,724							(15,632)	(15,632)	294	
574599-10-6	MASCO CORP		03/06/2015	ITG INC	07/01/2015	CORPORATE ACTION	547.000	14,211	14,211	14,211									49	
58155Q-10-3	MCKESSON CORP		07/16/2015	ITG INC	10/01/2015	ITG INC	74.000	17,392	15,113	17,392							(2,279)	(2,279)	21	
594918-10-4	MICROSOFT CORP		01/23/2015	ITG INC	03/12/2015	MERRILL LYNCH PIERCE FENNER	503.000	23,721	21,303	23,721							(2,418)	(2,418)	156	
608190-10-4	MOHAWK INDUSTRIES INC		09/16/2015	ITG INC	10/19/2015	ITG INC	143.000	29,424	28,275	29,424							(1,148)	(1,148)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
617446-44-8	MORGAN STANLEY		07/16/2015	ITG INC	12/01/2015	VARIOUS	1,334.000	49,257	44,904	49,257							(4,353)	(4,353)	315	
61945C-10-3	MOSAIC CO/THE		09/16/2015	ITG INC	11/19/2015	VARIOUS	712.000	29,561	23,579	29,561							(5,983)	(5,983)	70	
637071-10-1	NATIONAL OILWELL VARCO INC		07/16/2015	ITG INC	11/19/2015	VARIOUS	510.000	22,185	19,869	22,185							(2,316)	(2,316)	235	
655044-10-5	NOBLE ENERGY INC		06/11/2015	VARIOUS	12/23/2015	VARIOUS	745.000	34,814	27,458	34,814							(7,357)	(7,357)	239	
670346-10-5	NUCOR CORP		06/11/2015	Citigroup (SSB)	08/11/2015	ITG INC	400.000	19,524	17,299	19,524							(2,225)	(2,225)	149	
682680-10-3	ONEOK INC		09/16/2015	ITG INC	11/19/2015	Citigroup (SSB)	388.000	13,999	11,201	13,999							(2,798)	(2,798)	239	
690768-40-3	OWENS-ILLINOIS INC		01/23/2015	ITG INC	12/23/2015	ITG INC	383.000	8,989	6,687	8,989							(2,302)	(2,302)		
69331C-10-8	P G & E CORP		01/23/2015	ITG INC	04/23/2015	ITG INC	112.000	6,592	5,872	6,592							(720)	(720)	51	
693656-10-0	PVH CORP		04/23/2015	ITG INC	12/18/2015	Citigroup (SSB)	111.000	11,686	9,850	11,686							(1,836)	(1,836)	12	
717081-10-3	PFIZER INC		10/19/2015	ITG INC	12/01/2015	Citigroup (SSB)	1,610.000	55,175	51,889	55,175							(3,285)	(3,285)	451	
740189-10-5	PRECISION CASTPARTS CORP		08/04/2015	VARIOUS	08/21/2015	VARIOUS	1,915.000	371,092	441,721	371,092							70,630	70,630		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/16/2015	ITG INC	12/28/2015	ITG INC	628.000	31,023	28,671	31,023							(2,352)	(2,352)	239	
744320-10-2	PRUDENTIAL FINANCIAL INC		09/21/2015	INSTINET	12/21/2015	MERRILL LYNCH PIERCE FENNER	890.000	68,534	71,165	68,534							2,631	2,631	623	
74733V-10-0	QEP RESOURCES INC		03/06/2015	ITG INC	07/16/2015	ITG INC	356.000	7,537	5,553	7,537							(1,984)	(1,984)	7	
74736K-10-1	QORVO INC		07/16/2015	ITG INC	09/16/2015	ITG INC	269.000	21,587	13,915	21,587							(7,672)	(7,672)		
75281A-10-9	RANGE RESOURCES CORP		10/19/2015	ITG INC	12/31/2015	VARIOUS	824.000	34,155	28,183	34,155							(5,972)	(5,972)	36	
761713-10-6	REYNOLDS AMERICAN INC		11/01/2015	Adjustment	11/01/2015	Adjustment	0.080	13	6	13							(6)	(6)		
78440X-10-1	SL GREEN REALTY CORP		04/23/2015	ITG INC	06/11/2015	Citigroup (SSB)	213.000	27,055	24,735	27,055							(2,319)	(2,319)		
80004C-10-1	SANDISK CORP		04/23/2015	ITG INC	09/16/2015	ITG INC	186.000	12,780	10,375	12,780							(2,405)	(2,405)	112	
83088M-10-2	SKYWORKS SOLUTIONS INC		04/23/2015	ITG INC	10/19/2015	ITG INC	230.000	22,087	17,855	22,087							(4,232)	(4,232)	90	
845467-10-9	SOUTHWESTERN ENERGY CO		04/23/2015	ITG INC	09/16/2015	ITG INC	414.000	11,161	6,669	11,161							(4,492)	(4,492)		
88033G-40-7	TENET HEALTHCARE CORP		03/06/2015	ITG INC	11/19/2015	Citigroup (SSB)	177.000	8,715	5,367	8,715							(3,349)	(3,349)		
911363-10-9	UNITED RENTALS INC		06/11/2015	Citigroup (SSB)	09/16/2015	ITG INC	136.000	12,214	9,971	12,214							(2,243)	(2,243)		
913903-10-0	UNIVERSAL HEALTH SERVICES-B		07/16/2015	ITG INC	10/19/2015	ITG INC	163.000	23,025	20,953	23,025							(2,072)	(2,072)	16	
92343V-10-4	VERIZON COMMUNICATIONS INC		01/23/2015	ITG INC	03/06/2015	MERRILL LYNCH PIERCE FENNER	457.000	21,534	22,065	21,534							531	531		
97382A-10-1	WINDSTREAM HOLDINGS INC		03/06/2015	ITG INC	04/28/2015	CORPORATE ACTION	1,296.000	9,953	9,953	9,953									409	
983134-10-7	WYNN RESORTS LTD		07/16/2015	ITG INC	09/16/2015	ITG INC	146.000	15,156	10,770	15,156							(4,386)	(4,386)	73	
G29183-10-3	EATON CORP PLC	R	09/16/2015	VARIOUS	10/19/2015	ITG INC	830.000	53,259	48,238	53,259							(5,022)	(5,022)		
G30401-10-6	ENDO INTERNATIONAL PLC	R	06/11/2015	VARIOUS	11/19/2015	VARIOUS	433.000	36,687	27,610	36,687							(9,077)	(9,077)		
G5785G-10-7	MALLINCKRODT PLC	R	09/16/2015	VARIOUS	11/19/2015	VARIOUS	263.000	27,339	18,784	27,339							(8,556)	(8,556)		
G65431-10-1	NOBLE CORP PLC	R	06/11/2015	Citigroup (SSB)	08/26/2015	ITG INC	419.000	6,981	4,548	6,981							(2,432)	(2,432)	157	
H8817H-10-0	TRANSOCEAN LTD	R	06/11/2015	Citigroup (SSB)	12/23/2015	ITG INC	661.000	12,004	8,586	12,004							(3,418)	(3,418)	99	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,408,839	2,326,718	2,408,839							(82,121)	(82,121)	10,922	
Common Stocks - Money Market Mutual Funds																				
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		12/21/2015	VARIOUS	12/22/2015	VARIOUS	10,091,407.010	10,091,407	10,091,407	10,091,407									4	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								10,091,407	10,091,407	10,091,407									4	
9799998. Total - Common Stocks								12,500,246	12,418,125	12,500,246							(82,121)	(82,121)	10,926	
9899999. Total - Preferred and Common Stocks								12,500,246	12,418,125	12,500,246							(82,121)	(82,121)	10,926	
9999999 - Totals								12,500,246	12,418,125	12,500,246							(82,121)	(82,121)	10,926	

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
0999999. Total Preferred Stocks								XXX	XXX
Subtotal - Common Stock - U.S. P&C Insurer									
59478*-10-9	MICO Insurance Company		40932	2CIB1	NO		10,677,385	563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							10,677,385	XXX	XXX
Subtotal - Common Stock - U.S. Life Insurer									
61944@-10-9	Motorists Life Insurance		66311	2CIB1	NO		43,240,629	210,000.000	70.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							43,240,629	XXX	XXX
210573-20-0	Consumers Insurance Group Inc.		None	2CIB1	NO		46,012,595	100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							46,012,595	XXX	XXX
Subtotal - Common Stock - Other Affiliates									
62006@-10-2	Motorists Service Corporation		None	2CIB2	NO		4,894,424	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							4,894,424	XXX	XXX
1899999. Total Common Stocks							104,825,034	XXX	XXX
1999999 - Totals							104,825,034	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: $ 490,976,145

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 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
52470G-88-2	WA Inst Liquid Rsv;I			12/31/2015	Direct	XXX	2,300,711						2,300,711	455		0.350	0.000	N/A		
8899999. Subtotal - Exempt Money Market Mutual Funds							2,300,711					XXX	2,300,711	455		XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
09248U-61-9	BLACKROCK LIQUIDITY TEMPCL INS MMF			12/02/2015	Direct	XXX	1,000,286						1,000,286	189		0.340	0.000	N/A	107	
097100-51-5	BofA:MM Rsv;Cap			12/31/2015	Direct	XXX	1,500,000						1,500,000	11		0.350	0.000	N/A		
23337T-20-1	DWS DWS SRS: CL INSTI MMF			12/02/2015	Direct	XXX	1,001,311						1,001,311	181		0.300	0.000	N/A	111	
26188J-20-6	DREYFUS CASH MGMT CL INST MMF			12/31/2015	Direct	XXX	947,355						947,355	658		0.270	0.000	N/A	38	
26200V-10-4	DRYFS INSTL CSH CL INSTI ADVNTG MMF			12/02/2015	Direct	XXX	500,762						500,762	88		0.330	0.000	N/A	39	
316175-40-5	FIDELITY INST DOMESTIC PT CL I MMF			12/14/2015	Direct	XXX	650,000						650,000	88		0.330	0.000	N/A		
38141W-23-2	FINANCIAL SQUARE CL FST MMF			12/31/2015	Direct	XXX	1,501,833						1,501,833	160		0.350	0.000	N/A	120	
52470G-30-4	WST AST INST CSH RSV CL INST MMF			12/02/2015	Direct	XXX	1,052,450						1,052,450	249		0.340	0.000	N/A	441	
60934N-62-5	FEDERATED PRIME CASH OBLIGATION MMF			12/02/2015	Direct	XXX	400,157						400,157	125		0.340	0.000	N/A	34	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS MMF			12/02/2015	Direct	XXX	1,000,168						1,000,168	175		0.340	0.000	N/A	79	
94975P-50-4	WFA PRIME INVESTMENT MM-I			12/31/2015	Direct	XXX	91,885						91,885			0.000	0.000	N/A	22	
8999999. Subtotal - Class One Money Market Mutual Funds							9,646,207					XXX	9,646,207	1,924		XXX	XXX	XXX	990	
9199999 - Totals							11,946,918					XXX	11,946,918	2,380		XXX	XXX	XXX	990	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

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 Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,028,133 Book/Adjusted Carrying Value $ 1,028,133
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 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 Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,028,133 Book/Adjusted Carrying Value $ 1,028,133

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 *
Vanderbilt Avenue Asset Management LLC New York, NY		0.280	14,159		2,005,220	XXX
Huntington National Bank Columbus, OH					(2,812,079)	XXX
PNC Bank Columbus, OH					(11,942,079)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			376,366	XXX
0199999. Totals - Open Depositories	XXX	XXX	14,159		(12,372,572)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	14,159		(12,372,572)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,600	XXX
0599999 Total - Cash	XXX	XXX	14,159		(12,369,972)	XXX

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

1. January	(13,546,984)	4. April	(10,970,564)	7. July	(12,093,986)	10. October	(13,580,987)
2. February	(8,507,566)	5. May	(4,015,880)	8. August	(3,259,111)	11. November	(9,329,182)
3. March	(9,826,506)	6. June	(16,159,591)	9. September	(11,943,446)	12. December	(12,372,572)

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 and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 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						
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	Property & Casualty	1,787,628	1,703,732		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,787,628	1,703,732		
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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