



ANNUAL STATEMENT
For the Year Ending December 31, 2015
OF THE CONDITION AND AFFAIRS OF THE
GERMAN MUTUAL INSURANCE COMPANY

NAIC Group Code 4787 , 4787
(current period) (prior period)

NAIC Company Code 17884

Employer's ID Number 34-4469685

Organized under the Laws of Ohio ,

State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 12/28/1984

Commenced Business 06/01/1867

Statutory Home Office 1000 Westmoreland Avenue , Napoleon, OH, 43545
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 625 West Main Street
(Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code)

(717)354-4921 (Area Code)(Telephone Number)

Mail Address PO Box 489 , New Holland, PA, US 17557-0489
(Street and Number) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 625 West Main Street
(Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code)

(717)354-4921 (Area Code)(Telephone Number)

Internet Website Address german.goodville.com

Statutory Statement Contact Philip Wesley Shirk (Name)

(717)354-4921-270 (Area Code)(Telephone Number)

Phil.Shirk@goodville.com (E-Mail Address)

(717)354-5158 (Fax Number)

OFFICERS

Name	Title	#
David Charles Gautsche	President	
John Landis Frankenfield	Secretary	
Allon H Lefever	Treasurer	

OTHERS

Philip Wesley Shirk, Vice President #

Philip Wesley Shirk, Assistant Treasurer

Jerry Lee Goodpaster, Assistant Secretary #

DIRECTORS OR TRUSTEES

Sanford Landis Alderfer	Andrew Dula	Gregory Allen Edwards
John Landis Frankenfield	David Charles Gautsche #	Ronald Henry Gerken
James Milton Harder	Allon H Lefever	Keith William Lehman
John Carlton Lehman Miller	John Scott Miller	Lori Beth Miller
Donald Lee Nice	Miriam Emma Shirk	Glennys Heatwole Shouey
Jeremy Charles Shue	Alan Edward Wyse	

State of Pennsylvania

County of Lancaster ss

The officers of this reporting entity being duly affirmed, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)

David Charles Gautsche

(Printed Name)

1.

President

(Title)

(Signature)

Jerry Lee Goodpaster

(Printed Name)

2.

Assistant Secretary

(Title)

(Signature)

Philip Wesley Shirk

(Printed Name)

3.

Assistant Treasurer (CFO)

(Title)

Subscribed and affirmed to before me this

day of 2016

a. Is this an original filing? Yes[X] No[]

b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

(Notary Public Signature)

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

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	2,516,430	9.058	2,516,430		2,516,430	9.058
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies	251,972	0.907	251,972		251,972	0.907
1.22	Issued by U.S. government sponsored agencies						
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	190,000	0.684	190,000		190,000	0.684
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	225,512	0.812	225,512		225,512	0.812
1.43	Revenue and assessment obligations	880,000	3.168	880,000		880,000	3.168
1.44	Industrial development and similar obligations						
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA	748,766	2.695	748,766		748,766	2.695
1.512	Issued or Guaranteed by FNMA and FHLMC	2,260,733	8.138	2,260,733		2,260,733	8.138
1.513	All other	3,831,307	13.791	3,831,307		3,831,307	13.791
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,233,379	4.440	1,233,379		1,233,379	4.440
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	460,988	1.659	460,988		460,988	1.659
1.523	All other						
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,457,106	16.044	4,457,106		4,457,106	16.044
2.2	Unaffiliated Non-U.S. securities (including Canada)						
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds	1,408,425	5.070	1,408,425		1,408,425	5.070
3.2	Preferred stocks:						
3.21	Affiliated						
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated	4,992,692	17.972	4,992,692		4,992,692	17.972
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated	34,805	0.125	34,805		34,805	0.125
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company	1,218,263	4.385	1,218,263		1,218,263	4.385
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)	107,916	0.388	107,916		107,916	0.388
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans						
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	2,962,358	10.663	2,962,358		2,962,358	10.663
11.	Other invested assets						
12.	TOTAL Invested assets	27,780,652	100.000	27,780,652		27,780,652	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,382,418
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted 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	56,239	
8.2	TOTALS, Part 3, Column 9		56,239
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		1,326,179
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		1,326,179

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		
9.	TOTAL foreign exchange change in book value/recorded interest:		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

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

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		 15,040,232
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 17,133,774
3.	Accrual of Discount		 4,989
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	 44,024	
4.4	Part 4, Column 11	 (27,537)	 16,486
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 (10,887)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 8,620,851
7.	Deduct amortization of premium		 58,818
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	 5,229	
9.4	Part 4, Column 13	 7,582	 12,811
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		 23,492,115
11.	Deduct total nonadmitted amounts .....		.....
12.	Statement value at end of current period (Line 10 minus Line 11)		 23,492,115

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

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	2,966,634	2,954,122	2,967,492	2,964,516
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	2,966,634	2,954,122	2,967,492	2,964,516
U.S. States, Territories and Possessions (Direct and	5. TOTALS	190,000	188,261	190,000	190,000
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS	225,512	233,830	227,002	225,000
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment					
obligations and all non-guaranteed obligations of	7. TOTALS	5,859,245	5,832,020	5,869,931	5,672,868
agencies and authorities of governments and their					
political subdivisions					
	8. United States	7,814,802	7,791,183	7,819,780	7,777,704
Industrial and Miscellaneous and	9. Canada				
Hybrid Securities (unaffiliated)	10. Other Countries				
	11. TOTALS	7,814,802	7,791,183	7,819,780	7,777,704
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	17,056,193	16,999,416	17,074,204	16,830,088
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	6,435,922	6,435,922	6,410,315	
	21. Canada				
	22. Other Countries				
	23. TOTALS	6,435,922	6,435,922	6,410,315	
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks	6,435,922	6,435,922	6,410,315	
	26. TOTAL Stocks	6,435,922	6,435,922	6,410,315	
	27. TOTAL Bonds and Stocks	23,492,115	23,435,339	23,484,519	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
S105	1. U.S. Governments											
	1.1 NAIC 1	337,132	2,606,258	23,244			2,966,634	17.39	148,774	1.50	2,966,634	
	1.2 NAIC 2											
	1.3 NAIC 3											
	1.4 NAIC 4											
	1.5 NAIC 5											
	1.6 NAIC 6											
	1.7 TOTALS	337,132	2,606,258	23,244			2,966,634	17.39	148,774	1.50	2,966,634	
	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		190,000				190,000	1.11	40,000	0.40	190,000	
	3.2 NAIC 2											
	3.3 NAIC 3											
	3.4 NAIC 4											
	3.5 NAIC 5											
	3.6 NAIC 6											
	3.7 TOTALS		190,000				190,000	1.11	40,000	0.40	190,000	
	4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
	4.1 NAIC 1		225,512				225,512	1.32	615,319	6.21	225,512	
	4.2 NAIC 2											
	4.3 NAIC 3											
	4.4 NAIC 4											
	4.5 NAIC 5											
	4.6 NAIC 6											
	4.7 TOTALS		225,512				225,512	1.32	615,319	6.21	225,512	
	5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
	5.1 NAIC 1	1,426,242	3,350,411	947,254	128,822	6,516	5,859,245	34.35	2,176,281	21.96	5,859,245	
	5.2 NAIC 2											
	5.3 NAIC 3											
	5.4 NAIC 4											
	5.5 NAIC 5											
	5.6 NAIC 6											
	5.7 TOTALS	1,426,242	3,350,411	947,254	128,822	6,516	5,859,245	34.35	2,176,281	21.96	5,859,245	

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	2,103,530	4,937,168	476,055			7,516,754	44.07	6,628,990	66.90	7,516,754	
6.2 NAIC 2		298,048				298,048	1.75	299,321	3.02	298,048	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	2,103,530	5,235,217	476,055			7,814,802	45.82	6,928,311	69.92	7,814,802	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d)..... 3,866,904	 11,309,349	 1,446,553	 128,822	 6,516	 16,758,145	 98.25	 X X X	 X X X	 16,758,145	.....
9.2 NAIC 2	(d).....	 298,048	.....	.....	.....	..... 298,048	 1.75	 X X X	 X X X	 298,048	.....
9.3 NAIC 3	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.4 NAIC 4	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.5 NAIC 5	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.6 NAIC 6	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.7 TOTALS	 3,866,904	 11,607,398	 1,446,553	 128,822	 6,516	(b)..... 17,056,193	 100.00	 X X X	 X X X	 17,056,193	.....
9.8 Line 9.7 as a % of Column 6	 22.67	 68.05	 8.48	 0.76	 0.04	 100.00	 X X X	 X X X	 X X X	 100.00	.....
10. Total Bonds Prior Year											
10.1 NAIC 1	 939,683	 7,711,664	 705,454	 231,945	 20,616	 X X X	 X X X	 9,609,363	 96.98	 9,609,363	.....
10.2 NAIC 2	.....	..... 299,321	.....	.....	.....	..... X X X	 X X X	 299,321	 3.02	 299,321	.....
10.3 NAIC 3	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.4 NAIC 4	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.5 NAIC 5	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.6 NAIC 6	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.7 TOTALS	 939,683	 8,010,985	 705,454	 231,945	 20,616	 X X X	 X X X	(b)..... 9,908,684	 100.00	 9,908,684	.....
10.8 Line 10.7 as a % of Col. 8	 9.48	 80.85	 7.12	 2.34	 0.21	 X X X	 X X X	 100.00	 X X X	 100.00	.....
11. Total Publicly Traded Bonds											
11.1 NAIC 1	 3,866,904	 11,309,349	 1,446,553	 128,822	 6,516	 16,758,145	 98.25	 9,609,363	 96.98	 16,758,145	 X X X
11.2 NAIC 2	.....	..... 298,048	.....	.....	.....	..... 298,048	 1.75	 299,321	 3.02	 298,048	 X X X
11.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.7 TOTALS	 3,866,904	 11,607,398	 1,446,553	 128,822	 6,516	 17,056,193	 100.00	 9,908,684	 100.00	 17,056,193	 X X X
11.8 Line 11.7 as a % of Col. 6	 22.67	 68.05	 8.48	 0.76	 0.04	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	 22.67	 68.05	 8.48	 0.76	 0.04	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.7 TOTALS	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.8 Line 12.7 as a % of Col. 6	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	251,972	2,516,430				2,768,403	16.23			2,768,403	
1.2	Residential Mortgage-Backed Securities											
1.3	Commercial Mortgage-Backed Securities	85,160	89,828	23,244			198,231	1.16	148,774	1.50	198,231	
1.4	Other Loan-Backed and Structured Securities											
1.5	TOTALS	337,132	2,606,258	23,244			2,966,634	17.39	148,774	1.50	2,966,634	
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		190,000				190,000	1.11	40,000	0.40	190,000	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	TOTALS		190,000				190,000	1.11	40,000	0.40	190,000	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations		225,512				225,512	1.32	615,319	6.21	225,512	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	TOTALS		225,512				225,512	1.32	615,319	6.21	225,512	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations	85,000	645,000	150,000			880,000	5.16	1,031,210	10.41	880,000	
5.2	Residential Mortgage-Backed Securities	718,354	1,636,626	645,769	117,041	6,516	3,124,306	18.32	888,958	8.97	3,124,306	
5.3	Commercial Mortgage-Backed Securities	622,889	1,068,785	151,485	11,780		1,854,939	10.88	256,113	2.58	1,854,939	
5.4	Other Loan-Backed and Structured Securities											
5.5	TOTALS	1,426,242	3,350,411	947,254	128,822	6,516	5,859,245	34.35	2,176,281	21.96	5,859,245	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	301,803	3,734,192	421,111			4,457,106	26.13	5,777,319	58.31	4,457,106	
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities	385,525	479,040	37,592			902,157	5.29	294,806	2.98	902,157	
6.4	Other Loan-Backed and Structured Securities	1,416,202	1,021,985	17,352			2,455,539	14.40	856,186	8.64	2,455,539	
6.5	TOTALS	2,103,530	5,235,217	476,055			7,814,802	45.82	6,928,311	69.92	7,814,802	
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

	1	2	3	4	5	6	7	8	9	10	11
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	638,776	7,311,134	571,111			8,521,021	49.96	X X X	X X X	8,521,021	
9.2 Residential Mortgage-Backed Securities	718,354	1,636,626	645,769	117,041	6,516	3,124,306	18.32	X X X	X X X	3,124,306	
9.3 Commercial Mortgage-Backed Securities	1,093,573	1,637,653	212,321	11,780		2,955,327	17.33	X X X	X X X	2,955,327	
9.4 Other Loan-Backed and Structured Securities	1,416,202	1,021,985	17,352			2,455,539	14.40	X X X	X X X	2,455,539	
9.5 TOTALS	3,866,904	11,607,398	1,446,553	128,822	6,516	17,056,193	100.00	X X X	X X X	17,056,193	
9.6 Line 9.5 as a % of Col. 6	22.67	68.05	8.48	0.76	0.04	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	90,000	6,845,254	428,687	99,906		X X X	X X X	7,463,847	75.33	7,463,847	
10.2 Residential Mortgage-Backed Securities	218,415	402,367	164,648	83,677	19,852	X X X	X X X	888,958	8.97	888,958	
10.3 Commercial Mortgage-Backed Securities	264,467	279,021	107,077	48,362	765	X X X	X X X	699,692	7.06	699,692	
10.4 Other Loan-Backed and Structured Securities	366,801	484,343	5,043			X X X	X X X	856,186	8.64	856,186	
10.5 TOTALS	939,683	8,010,985	705,454	231,945	20,616	X X X	X X X	9,908,684	100.00	9,908,684	
10.6 Line 10.5 as a % of Col. 8	9.48	80.85	7.12	2.34	0.21	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	638,776	7,311,134	571,111			8,521,021	49.96	7,463,847	75.33	8,521,021	X X X
11.2 Residential Mortgage-Backed Securities	718,354	1,636,626	645,769	117,041	6,516	3,124,306	18.32	888,958	8.97	3,124,306	X X X
11.3 Commercial Mortgage-Backed Securities	1,093,573	1,637,653	212,321	11,780		2,955,327	17.33	699,692	7.06	2,955,327	X X X
11.4 Other Loan-Backed and Structured Securities	1,416,202	1,021,985	17,352			2,455,539	14.40	856,186	8.64	2,455,539	X X X
11.5 TOTALS	3,866,904	11,607,398	1,446,553	128,822	6,516	17,056,193	100.00	9,908,684	100.00	17,056,193	X X X
11.6 Line 11.5 as a % of Col. 6	22.67	68.05	8.48	0.76	0.04	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	22.67	68.05	8.48	0.76	0.04	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 TOTALS										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SI10 Schedule DA - Verification NONE

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

SI15 Schedule E - Verification NONE

SCHEDULE A - PART 1
Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
LAND AND BUILDING		NAPOLEON	OH	03/15/1999	03/15/1999	 2,259,641	.....	..... 1,218,263	 1,218,263	 56,239	.....	.....	..... (56,239)	.....	..... 76,236	 37,723
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						 2,259,641	.....	..... 1,218,263	 1,218,263	 56,239	.....	.....	..... (56,239)	.....	..... 76,236	 37,723
0399999 Subtotal - Properties occupied by the reporting entity						 2,259,641	.....	..... 1,218,263	 1,218,263	 56,239	.....	.....	..... (56,239)	.....	..... 76,236	 37,723
Properties held for the production of income																
LAND		NAPOLEON	OH	03/15/1999	03/15/1999	 107,916	.....	..... 107,916	 220,000	.....	.....	.....	.....	.....	.....	..... 2,210
0499999 Subtotal - Properties held for the production of income						 107,916	.....	..... 107,916	 220,000	.....	.....	.....	.....	.....	.....	..... 2,210
0699999 Totals						 2,367,557	.....	..... 1,326,179	 1,438,263	 56,239	.....	.....	..... (56,239)	.....	..... 76,236	 39,933

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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

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

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
3135G0ES8	FED NATL MTG ASSN 1.375% 11/15/16				1	252,912		100,4640	251,160	250,000			(939)		1.375	0.468	MN	439	1,719	07/31/2015	11/15/2016
912828XP0	US TREASURY NOTE 0.625% 7/31/17				1	374,254		99,4410	372,904	375,000			156		0.625	0.725	JJ	974		07/30/2015	07/31/2017
912828H37	US TREASURY NOTE 0.875% 1/15/18				1	398,845		99,5470	398,188	400,000			44		0.875	1.013	JJ	1,607		12/02/2015	01/15/2018
912828G79	US TREASURY NOTE 1.0% 12/15/17				1	400,095		99,8630	399,452	400,000			(4)		1.000	0.988	JD	175	2,000	12/04/2015	12/15/2017
912828Uf5	US TREASURY NOTE 1.125% 12/31/19				1	297,892		98,1020	294,306	300,000			111		1.125	1.296	JD		1,688	10/09/2015	12/31/2019
912828L99	US TREASURY NOTE 1.25% 10/31/20				1	345,599		98,2340	343,819	350,000			132		1.375	1.639	AO	806		11/05/2015	10/31/2020
912828G61	US TREASURY NOTE 1.5% 11/30/19				1	398,736		99,6020	398,408	400,000			43		1.500	1.581	MN	508	3,000	11/10/2015	11/30/2019
912828XH8	US TREASURY NOTE 1.625% 6/30/20				1	300,575		99,5900	298,770	300,000			(48)		1.625	1.584	JD		2,438	07/27/2015	06/30/2020
0199999	Subtotal - U.S. Governments - Issuer Obligations					2,768,908		X X X	2,757,007	2,775,000		(505)			X X X	X X X	X X X	4,511	10,844	X X X	X X X
U.S. Governments - Commercial Mortgage-Backed Securities																					
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT				1	133,844		106,0940	132,402	124,797			(439)		3.950	1.350	MON	411	4,944	11/20/2014	07/15/2025
38376G6C24	GOVT NATL MTG ASSN SER 2011-20 CL				1	64,740		99,9910	64,714	64,720			(10)		1.883	1.745	MON	102	508	07/15/2015	04/16/2032
0399999	Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities					198,584		X X X	197,115	189,516		(449)			X X X	X X X	X X X	512	5,452	X X X	X X X
0599999	Subtotal - U.S. Governments					2,967,492		X X X	2,954,122	2,964,516		(954)			X X X	X X X	X X X	5,023	16,296	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
4197915F1	HAWAII ST 1.231% 8/1/17				1FE	40,000		100,2990	40,120	40,000					1.231	1.231	FA	205	336	11/14/2014	08/01/2017
882723A33	TEXAS ST 1.497% 10/01/19				1FE	150,000		98,7610	148,142	150,000					1.497	1.497	AO	387		10/15/2015	10/01/2019
1199999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					190,000		X X X	188,261	190,000					X X X	X X X	X X X	592	336	X X X	X X X
1799999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)					190,000		X X X	188,261	190,000					X X X	X X X	X X X	592	336	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
592112NU6	MET GOVT NASHVILLE 1.864% 7/1/19				1FE	100,000		100,9970	100,997	100,000					1.864	1.864	JJ	932	683	02/11/2015	07/01/2019
686499AF1	ORLANDO FL TOURIST 11/01/18				1FE	127,002		106,2660	132,833	125,000			(260)		5.250	5.014	MN	1,094	6,563	07/02/2009	11/01/2018
1899999	Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					227,002		X X X	233,830	225,000		(260)			X X X	X X X	X X X	2,026	7,246	X X X	X X X
2499999	Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					227,002		X X X	233,830	225,000		(260)			X X X	X X X	X X X	2,026	7,246	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
190760HC5	COBB-MARIETTA COLISE 2.45% 1/1/21				1FE	150,000		99,7660	149,649	150,000					2.450	2.450	JJ	1,143		08/25/2015	01/01/2021
2354167C2	DALLAS TX TWRWKS & 2.21% 10/01/20				1FE	100,000		100,7420	100,742	100,000					2.210	2.210	AO	553	1,142	03/11/2015	10/01/2020
34074MBF7	FL HSG FIN CORP 3.1% 07/01/16				1FE	85,000		100,9980	85,848	85,000					3.100	3.100	JJ	1,318	2,635	09/17/2009	07/01/2016
34074MBG5	FL HSG FIN CORP 3.4% 07/01/17				1FE	70,000		103,5120	72,458	70,000					3.400	3.400	JJ	1,190	2,465	09/17/2009	07/01/2017
45462TEA6	INDIANA BOND BANK RE 1.44% 1/15/18				1FE	150,000		99,7300	149,595	150,000					1.442	1.442	JJ	637		08/21/2015	01/15/2018
574218A60	MARYLAND ST HLTH & 1.488% 7/01/19				1FE	150,000		99,3840	149,076	150,000					1.488	1.488	JJ	428		10/09/2015	07/01/2019
650035K72	NEW YORK ST URBAN DE 1.44% 3/15/18				1FE	150,000		100,0120	150,018	150,000					1.440	1.440	MS	636	1,602	12/03/2014	03/15/2018
67756QMQ7	OH HSG FIN AGY 3.8% 03/01/2019				1FE	24,999		106,0400	26,510	25,000					3.800	3.800	MS	317	990	10/16/2009	03/01/2019
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					879,999		X X X	883,897	880,000					X X X	X X X	X X X	6,221	8,833	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28				1	88,770		98,7200	88,743	89,894			43		1.500	1.802	MON	112	1,130	02/05/2015	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40				1	126,701		102,9190	124,803	121,263			(377)		3.000	1.738	MON	303	3,351	01/26/2015	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41				1	168,710		102,5370	168,181	164,020			28		3.000	1.932	MON	410	410	11/18/2015	12/15/2041
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33				1	103,737		102,8370	99,628	103,283			(454)		3.000	1.545	MON	249	2,504	02/03/2015	02/15/2033
3137BCQV3	FED HOME LN MTG CORP 3.0% 7/15/40				1	102,313		103,7960	103,796	100,000			(30)		3.000	2.117	MON	250	250	11/10/2015	07/15/2040
3137A7FV7	FED HOME LN MTG CORP 3.5% 2/15/26				1	214,750		105,8630	211,726	200,000			(820)		3.500	1.373	MON	583	6,417	01/09/2015	02/15/2026
3137ALZ21	FED HOME LN MTG CORP 3.5% 5/15/30				1	117,704		103,9240	115,484	111,123			(516)		3.500	1.633	MON	324	3,578	01/08/2015	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40				1	138,505		104,6050	136,823	130,800			(546)		3.500	1.489	MON	382	4,211	01/21/2015	09/15/2040
3137B03W2	FED HOME LN MTG CORP SER K502 CL A				1	143,260		100,0590	142,167	142,083			(413)		1.426	0.641	MON	169	2,099	12/15/2014	08/25/2017
3137BBE63	FED HOME LN MTG CORP3% 12/15/41				1	92,115		102,4220	90,978	88,826			(198)		3.000	1.862	MON	222	2,672	11/07/2014	12/15/2041
3136ALTJ0	FED NATL MTG ASSN 3.0% 1/25/26				1	141,743		103,2650	140,995	141,402			(375)		3.000	2.046	MON	341	4,110	12/18/2014	01/25/2026
3136ALT7C9	FED NATL MTG ASSN 3.0% 1/25/42				1	130,820		102,4040	128,005	125,000			(950)		3.000	1.516	MON	313	3,438	01/12/2015	01/25/2042
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44				1	84,116		102,2520	84,207	82,353			(133)		3.000	1.242	MON	206	2,537	11/21/2014	02/15/2044
3136AKNC3	FED NATL MTG ASSN 3.0% 9/25/39				1	118,885		102,4680	117,985	115,143			(456)		3.000	1.717	MON	288	3,503	12/12/2014	09/25/2039
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41				1	126,516		103,1190	125,652	121,851			(190)		3.500	2.434	MON	355	3,525	02/13/2015	01/25/2041
31397Q4L9	FED NATL MTG ASSN 4.0% 2/25/40				1	160,078		103,4730	155,210	150,000			(54)		4.000	2.212	MON	500	500	11/05/2015	02/25/2040
31397QWZ7	FED NATL MTG ASSN 4.0% 9/25/29				1	160,031		106,5270	159,791	158,880			(1,151)		4.000	1.144	MON	500	5,000	02/17/2015	09/25/2029
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43				1	152,604		106,0750	152,174	143,459			8		4.000	2.269	MON	478		12/03/2015	12/01/2043
3132M5E40	FLHMC POOL #024955 4.0% 2/1/44				1	143,805		106,1080	142,627	134,417			(90)		4.000	2.572	MON	448	5,397	12/23/2014	02/01/2044

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40				1	159,579	109.2440	160.396	146,824	159,636		57			4.500	2.444	MON	551		12/10/2015	12/01/2040
3138A2BV0	FNMA POOL #AH0951 4.5% 12/1/40				1	149,019	108.7460	148.501	136,558	149,027		8			4.500	2.436	MON	512	2,056	08/10/2015	12/01/2040
3138ENLQ0	FNMA POOL #AL5734 3.5% 9/1/29				1	157,612	105.1970	156.834	149,086	157,512		(100)			3.500	1.962	MON	435	1,313	09/08/2015	09/01/2029
3138YR6Y9	FNMA POOL #AZ0886 3.0% 7/01/30				1	149,453	103.1020	148.788	144,312	149,518		66			3.000	2.181	MON	361	1,449	07/30/2015	07/01/2030
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						3,130,825	X X X	3,106,319	2,983,176	3,124,306		(6,644)			X X X	X X X	X X X	8,292	59,500	X X X	X X X
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3137ANP58	FED HOME LN MTG CORP				1	119,440	103.7800	117,737	113,449	118,907		(553)			3.500	1.721	MON	331	3,996	12/17/2014	06/15/2030
3136ANJY4	FED NATL MTG ASSN 1.55% 4/25/18				1	101,000	99.9030	99.903	100,000	100,812		(188)			1.550	0.693	MON	129	1,033	04/15/2015	04/25/2018
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19				1	152,273	100.6350	150.953	150,000	152,103		(170)			2.034	0.919	MON	254	1,271	07/20/2015	03/25/2019
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E				1	119,265	103.8570	117,686	113,316	118,698		(567)			3.000	1.515	MON	283	3,130	01/15/2015	11/25/2028
3137ANMN2	FHLMC MULTIFAMILY ST 2.2% 12/25/18				1	154,277	100.8420	151,263	150,000	153,677		(600)			2.220	0.231	MON	278	2,775	01/29/2015	12/25/2018
3137A2B26	FHLMC MULTIFAMILY ST 3.8% 8/25/20				1	136,016	107.0660	133.833	125,000	135,090		(925)			3.808	(0.698)	MON	397	3,570	02/27/2015	08/25/2020
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36				1	110,330	98.9320	110,046	111,234	110,348		17			1.700	2.097	MON	158	473	09/11/2015	06/16/2036
38378BAS8	GOVT NATL MTG ASSN 1.738% 1/16/34				1	147,514	99.9940	146.794	146,803	147,441		(73)			1.738	1.267	MON	213	1,064	07/27/2015	01/16/2034
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56				1	152,938	101.4000	151,852	149,756	152,931		(7)			2.750	1.844	MON	343	686	10/15/2015	01/16/2056
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43				1	134,465	103.1320	133.103	129,060	134,147		(317)			3.000	1.867	MON	323	3,555	01/02/2015	01/20/2043
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42				1	139,815	102.1910	139.139	136,156	139,815		0			3.000	2.250	MON	340	1,710	07/20/2015	10/20/2042
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20				1	143,447	101.1600	143,143	141,501	143,289		(158)			0.774	0.067	MON	91	843	04/10/2015	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 11/25/18				1	95,374	101.3910	94,717	93,418	94,860		(480)			2.323	1.149	MON	181	2,340	12/03/2014	11/25/2018
3137BKWB2	VR FHLMC MULTIFAMILY 2.35% 4/25/21				1	152,953	101.0910	151,637	150,000	152,821		(132)			2.355	1.393	MON	294	883	09/02/2015	04/25/2021
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,859,107	X X X	1,841,805	1,809,692	1,854,939		(4,154)			X X X	X X X	X X X	3,615	27,329	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						5,869,931	X X X	5,832,020	5,672,868	5,859,245		(10,798)			X X X	X X X	X X X	18,127	95,663	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824AZ3	ABBOTT LABORATORIES 2.0% 3/15/20				1FE	64,877	99.6660	64.783	65,000	64,896		19			2.000	2.040	MS	383	668	03/05/2015	03/15/2020
002824BA7	ABBOTT LABORATORIES 2.55% 3/15/22				1FE	64,869	99.3780	64.596	65,000	64,869		0			2.550	2.585	MS	488		12/22/2015	03/15/2022
00440EAT4	ACE INA HOLDINGS 2.3% 11/03/20				1FE	34,980	99.2810	34.748	35,000	34,981		1			2.300	2.312	MN	130		10/27/2015	11/03/2020
06051GET2	BANK AMER CORP 2% 01/11/2018				2FE	98,984	99.8730	99.873	100,000	99,540		220			2.000	2.234	JJ	944	2,000	06/01/2013	01/11/2018
06406HCL1	BANK OF NEW YORK 2.1% 08/01/2018				1FE	250,618	100.6850	251,713	250,000	250,326		(122)			2.100	2.048	FA	2,188	5,250	08/01/2013	08/01/2018
064159AM8	BANK OF NOVA SCOTIA 2.55% 1/12/17				1FE	102,790	101.3280	101,328	100,000	101,383		(1,326)			2.550	1.196	JJ	1,197	2,550	12/09/2014	01/12/2017
05531FAN3	BB&T CORP 2.05% 06/19/2018				1FE	249,600	100.5690	251,423	250,000	249,792		81			2.050	2.085	JD	171	5,125	08/15/2013	06/19/2018
084664BW0	BERK HATH FIN 1.3% 05/15/2018				1FE	149,919	99.1660	148,749	150,000	149,960		16			1.300	1.311	MN	249	1,950	05/15/2013	05/15/2018
055451AL2	BHP BILLITON FIN USA 3.2% 11/21/21				1FE	103,625	93.9300	93.930	100,000	103,229		(396)			3.250	2.654	MN	361	3,250	03/17/2015	11/21/2021
14912L6F3	CATERPILLAR FINANCA 2.25% 12/1/19				1FE	100,653	100.2660	100,266	100,000	100,596		(57)			2.250	2.091	JD	188	1,125	08/11/2015	12/01/2019
166764AE0	CHEVRON CORP 1.718% 06/24/2018				1FE	150,006	99.4890	149,234	150,000	150,002		(1)			1.718	1.717	JD	50	2,577	06/17/2013	06/24/2018
17275RAR3	CIESCO SYSTEMS INC 2.125% 3/01/19				1FE	100,523	100.8580	100,858	100,000	100,392		(119)			2.125	1.997	MS	708	2,125	11/24/2014	03/01/2019
172967GS4	CITIGROUP INC 1.75%				2FE	97,034	99.1540	99.154	100,000	98,505		615			1.750	2.413	MN	292	1,750	07/23/2013	05/01/2018
36962G6W9	GEN ELEC CAP CP 1.625%				1FE	78,281	100.3270	80.262	80,000	79,156		362			1.625	2.107	AO	321	1,300	07/12/2013	04/02/2018
458140AJ9	INTEL CORP 3.3% 10/01/21				1FE	106,690	103.5820	103.582	100,000	105,999		(691)			3.300	2.184	AO	825	1,650	04/15/2015	10/01/2021
46625HJG6	JP MORGAN CHASE 1.8%				1FE	228,208	99.8660	224,699	225,000	226,434		(678)			1.800	1.486	JJ	1,755	4,050	05/08/2013	01/25/2021
49327M2H6	KEY BANK NA 1.7% 6/01/18				1FE	249,730	99.3000	248,250	250,000	249,782		52			1.700	1.737	JD	354	2,125	05/27/2015	06/01/2018
585055BA3	MEDTRONIC INC 1.375%				1FE	247,765	99.4640	248,660	250,000	248,933		462			1.375	1.569	AO	859	3,438	06/05/2013	04/01/2018
58933YAG0	MERCK & CO INC 1.3%				1FE	249,763	99.7650	249,413	250,000	249,884		48			1.300	1.320	MN	388	3,250	05/21/2013	05/18/2018
594918AY0	MICROSOFT CORP 1.85% 2/12/20				1FE	99,990	100.1930	100.193	100,000	99,992		2			1.850	1.852	FA	714	925	02/09/2015	02/12/2020
6174467U7	MORGAN STANLEY 2.125%				1FE	100,140	100.1340	100.134	100,000	100,067		(28)			2.125	2.095	AO	390	2,125	05/23/2013	04/25/2018
68389XAK8	ORACLE CORP 2.375%				1FE	249,145	101.5440	253,860	250,000	249,504		155			2.375	2.443	JJ	2,738	5,938	07/09/2013	01/15/2019
713448CK2	PEPSICO INC 2.25% 01/07/2019				1FE	74,411	101.3430	76,007	75,000	74,											

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36191YBB3	GS MORTGAGE SEC 3.707% 8/10/44				1FM	159,070	104.8630	157,295	150,000	158,841		(229)			3.707	0.690	MON	463	2,317	07/23/2015	08/10/2044
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48				1FM	87,425	99.0520	86,598	87,427	87,420		(6)			1.548	1.516	MON	113	1,133	02/13/2015	03/15/2048
61760VAM5	MORGAN STANLEY CAPIT 2.11% 3/15/45				1FM	151,605	100.2740	150,411	150,000	151,305		(300)			2.111	0.569	MON	264	1,056	08/17/2015	03/15/2045
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47				1FM	141,064	99.1500	139,867	141,066	141,060		(4)			1.568	1.530	MON	184	737	08/18/2015	12/15/2047
94989KAS2	WELLS FARGO COMMERC 1.47% 6/15/48				1FM	69,862	98.8820	69,082	69,863	69,860		(2)			1.477	1.443	MON	86	518	06/19/2015	06/15/2048
92890NAU3	WF-RBS COMMERCIAL MO 2.8% 12/15/45				1FM	185,694	98.7640	182,713	185,000	185,699		5			2.875	2.656	MON	443	1,119	06/19/2015	12/15/2045
92938CAD9	WF-RBS COMMERCIAL MO 4.153% 8/15/4				1FM	108,125	106.1620	106,162	100,000	107,972		(153)			4.153	0.828	MON	346	2,076	06/12/2015	08/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						902,846	X X X	892,127	883,355	902,157		(689)			X X X	X X X	X X X	1,900	8,280	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AFE3	ALLY MASTER OWNER TR 1.83% 1/15/21				1FE	149,977	99.5400	149,310	150,000	150,001		24			1.830	1.774	MON	229	2,318	02/05/2015	01/15/2021
02582JGS3	AMERICAN EXPRESS CRE 1.26% 1/15/20				1FE	150,352	99.7970	149,696	150,000	150,220		(132)			1.260	0.988	MON	158	1,733	01/13/2015	01/15/2020
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24				1FE	126,537	99.6110	125,043	125,531	126,473		(64)			2.008	1.646	MON	2,167	2,673	01/12/2015	02/01/2024
139742AC4	CAPITAL AUTO RECEIVA 1.24% 10/20/17				1FE	44,723	99.9880	44,565	44,570	44,651		(72)			1.240	0.660	MON	46	523	01/22/2015	10/20/2017
14041NET4	CAPITAL ONE MULTI-AS 1.48% 7/15/20				1FE	100,438	100.0190	100,019	100,000	100,279		(150)			1.480	1.069	MON	123	1,480	11/12/2014	07/15/2020
15200WAB1	CENTERPOINT ENERGY 2.45% 10/15/21				1FE	100,898	100.6440	100,644	100,000	100,782		(114)			2.161	1.676	MON	2,161	2,161	11/12/2014	10/15/2021
161571GC2	CHASE ISSUANCE TRUST 1.01% 10/15/18				1FE	150,023	99.9100	149,865	150,000	149,985		(38)			1.010	0.942	MON	126	1,515	12/09/2014	10/15/2018
17305EFN0	CITIBANK CREDIT CARD 1.02% 2/22/19				1FE	149,988	99.7600	149,640	150,000	149,971		(18)			1.020	0.985	MON	1,275	1,530	01/13/2015	02/22/2019
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20				1FE	123,090	99.0500	122,074	123,244	123,112		23			1.334	1.406	MON	1,907	2,200	11/25/2014	11/02/2020
29366AA2	ENTERGY LOUISIANA IN 2.04% 9/1/23				1FE	126,811	99.6150	126,719	127,209	127,036		225			2.040	2.111	MON	1,160	1,298	06/30/2015	09/01/2023
43814KAC5	HONDA AUTO RECEIVABL 1.05% 10/15/18				1FE	99,992	99.6560	99,656	100,000	100,000		8			1.050	1.006	MON	88	925	01/21/2015	10/15/2018
44890RAC5	HYUNDAI AUTO RECEIVA .79% 7/16/18				1FE	82,343	99.7730	82,178	82,365	82,342		(1)			0.790	0.787	MON	54	655	11/12/2014	07/16/2018
65477WAC0	NISSAN AUTO RECEIVAB 1.11% 5/15/19				1FE	149,995	99.6950	149,543	150,000	150,005		(21)			1.110	1.064	MON	139	1,688	12/03/2014	05/15/2019
65474VAJ0	NISSAN MASTER OWNER 1.44% 2/15/20				1FE	124,965	99.2560	124,070	125,000	124,965		0			1.440	1.410	MON	150	1,575	01/28/2015	02/15/2020
87165LAF8	SYNCHRONY CREDIT CAR 2.37% 3/15/23				1FE	126,426	99.5660	124,458	125,000	126,295		(131)			2.370	1.680	MON	247	1,975	05/07/2015	03/15/2023
89231MAD7	TOYOTA AUTO RECEIVAB 1.18% 6/17/19				1FE	174,563	99.6780	174,437	175,000	174,554		(9)			1.180	1.380	MON	172		12/18/2015	06/17/2019
05522RCT3	VR BANK OF AMERICA .50125% 6/15/20				1FE	125,000	99.8040	124,755	125,000	125,000					0.501	0.488	MON	52	563	02/02/2015	06/15/2020
126802CY1	VR CABELA'S MASTER .6245% 7/15/22				1FE	149,936	99.1290	148,694	150,000	149,934		(2)			0.625	0.645	MON	78	653	04/15/2015	07/15/2022
36159LCK0	VR GE DEALER FLOOR .52727% 7/20/19				1FE	149,906	99.8590	149,789	150,000	149,925		19			0.545	0.589	MON	68	860	01/12/2015	07/20/2019
98161JAD9	WORLD OMNI AUTO RECE 1.51% 5/15/20				1FE	50,000	99.5260	49,763	50,000	50,007		8			1.340	1.273	MON	56	523	02/25/2015	05/15/2020
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,455,963	X X X	2,444,915	2,452,920	2,455,539		(443)			X X X	X X X	X X X	10,455	26,845	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						7,819,780	X X X	7,791,183	7,777,704	7,814,802		(6,436)			X X X	X X X	X X X	35,691	112,168	X X X	X X X
7799999 Subtotals - Issuer Obligations						8,526,878	X X X	8,517,135	8,511,429	8,521,021		(6,069)			X X X	X X X	X X X	36,684	104,302	X X X	X X X
7899999 Subtotals - Residential Mortgage-Backed Securities						3,130,825	X X X	3,106,319	2,983,176	3,124,306		(6,644)			X X X	X X X	X X X	8,292	59,500	X X X	X X X
7999999 Subtotals - Commercial Mortgage-Backed Securities						2,960,537	X X X	2,931,048	2,882,564	2,955,327		(5,292)			X X X	X X X	X X X	6,027	41,061	X X X	X X X
8099999 Subtotals - Other Loan-Backed and Structured Securities						2,455,963	X X X	2,444,915	2,452,920	2,455,539		(443)			X X X	X X X	X X X	10,455	26,845	X X X	X X X
8399999 Grand Total - Bonds						17,074,204	X X X	16,999,416	16,830,088	17,056,193		(18,448)			X X X	X X X	X X X	61,459	231,709	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
		3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description		For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
002824100	ABBOTT LABS			240.000	10.778	44.910	10.778	10.379		79		399		399		L	09/14/2015
G1151C101	ACCENTURE PLC			250.000	26.125	104.500	26.125	25.873		242		252		252		L	11/04/2015
00507V109	ACTIVISION BLIZZARD INC			650.000	25.162	38.710	25.162	23.938				1,224		1,224		L	11/06/2015
00508Y102	ACUITY BRANDS (HOLDING CO) INC RR			50.000	11.690	233.800	11.690	10,646				1,044		1,044		L	11/06/2015
007903107	ADVANCED MICRO DEVICES INC			7,690.000	22.070	2.870	22.070	20.737				1,665		1,665		L	11/04/2015
00817Y108	AETNA INC-NEW			110.000	11.893	108.120	11.893	9,558		100		1,922		1,922		L	11/04/2015
001084102	AGCO CORP COM			450.000	20.426	45.390	20.426	22,670				(2,244)		(2,244)		L	12/09/2015
02079K305	ALPHABET INC CL A			55.000	42.791	778.010	42.791	32,373				10,417		10,417		L	11/04/2015
02079K107	ALPHABET INC CL C			25.000	18.972	758.880	18.972	13,519				5,453		5,453		L	10/05/2015
023135106	AMAZON COM INC COM			190.000	128.419	675.890	128.419	103,604				24,815		24,815		L	11/04/2015
023608102	AMEREN CORP COM			120.000	5.188	43.230	5.188	5,088		199		(348)		(348)		L	11/06/2014
03073E105	AMERISOURCEBERGEN CORP COM			680.000	70.523	103.710	70.523	64,911				4,522		4,522		L	11/04/2015
031162100	AMGEN INC			320.000	51.946	162.330	51.946	51,975				(30)		(30)		L	11/04/2015
036752103	ANTHEM INC			260.000	36.254	139.440	36.254	34,219				2,425		2,425		L	11/04/2015
037833100	APPLE COMPUTER			2,090.000	219.993	105.260	219.993	237,676		3,442		(19,767)		(19,767)		L	11/06/2015
044209104	ASHLAND INC NEW			245.000	25.162	102.700	25.162	29,877		242		(4,715)		(4,715)		L	11/06/2015
04621X108	ASSURANT INC COM			390.000	31.411	80.540	31.411	30,768				643		643		L	12/09/2015
G0585R106	ASSURED GUARANTY LTD USD 1.0			1,550.000	40.967	26.430	40.967	44,081				(3,159)		(3,159)		L	06/18/2015
00206R102	AT & T INC			1,685.000	57.981	34.410	57.981	56,920		1,614		1,397		1,397		L	12/09/2015
049560105	ATMOS ENERGY CORP			725.000	45.704	63.040	45.704	40,518				4,703		4,703		L	11/10/2015
053611109	AVERY DENNISON CORP			510.000	31.957	62.660	31.957	32,911				(954)		(954)		L	11/06/2015
060505104	BANK AMER CORP			4,215.000	70.938	16.830	70.938	75,310				(4,372)		(4,372)		L	11/04/2015
064058100	BANK NEW YORK MELLON CORP COM			180.000	7.420	41.220	7.420	8,006			65	(587)		(587)		L	08/06/2015
084670702	BERKSHIRE HATHAWAY INC			310.000	40.932	132.040	40.932	44,481				(4,767)		(4,767)		L	06/30/2015
086516101	BEST BUY INC			450.000	13.703	30.450	13.703	16,659				(3,366)		(3,366)		L	11/04/2015
089302103	BIG LOTS INC			170.000	6.552	38.540	6.552	7,899				(395)		(395)		L	11/04/2015
G16962105	BUNGE LIMITED			450.000	30.726	68.280	30.726	36,865		293		(6,139)		(6,139)		L	11/04/2015
12686C109	CABLEVISION SYSTEMS-NY GRP-A			675.000	21.533	31.900	21.533	16,124			122	4,989		4,989		L	09/10/2015
13342B105	CAMERON INTL CORP			160.000	10.112	63.200	10.112	8,233				1,879		1,879		L	11/06/2015
14040H105	CAPITAL ONE FINANCIAL CORP			440.000	38.707	87.970	38.707	32,386				6,321		6,321		L	12/30/2015
14149Y108	CARDINAL HEALTH INC COM			260.000	23.210	89.270	23.210	21,236	101			1,746		1,746		L	11/04/2015
124830100	CBL & ASSOC PPTYS INC COM			980.000	12.123	12.370	12.123	18,984	260			(6,921)		(6,921)		L	11/04/2015
12514G100	CDW CORP/DE			355.000	14.924	42.040	14.924	13,636				1,288		1,288		L	11/04/2015
166764100	CHEVRON CORP			220.000	19.791	89.960	19.791	19,217				574		574		L	12/09/2015
167250109	CHICAGO BRIDGE & IRON COMPANY N.V.			340.000	13.257	38.990	13.257	14,257	4	40		(1,001)		(1,001)		L	09/10/2015
125509109	CIGNA CORP			190.000	27.803	146.330	27.803	22,239				5,403		5,403		L	11/04/2015
172908105	CINTAS CORP			170.000	15.479	91.050	15.479	13,177				1,556		1,556		L	11/04/2015
17275R102	CISCO SYSTEMS INC			1,635.000	44.398	27.155	44.398	46,895				(2,497)		(2,497)		L	11/04/2015
172967424	CITIGROUP INC			860.000	44.505	51.750	44.505	46,467				(1,962)		(1,962)		L	11/04/2015
189054109	CLOROX CO			480.000	60.878	126.830	60.878	51,156		1,128		8,818		8,818		L	11/04/2015
125896100	CMS ENERGY CORP			690.000	24.895	36.080	24.895	23,614				1,281		1,281		L	11/06/2015
19122T109	COCA-COLA ENTERPRISES			100.000	4.924	49.240	4.924	5,034				(110)		(110)		L	11/10/2015
20030N101	COMCAST CORP CLASS A			360.000	20.315	56.430	20.315	20,183				(705)		(705)		L	11/04/2015
22002T108	CORPORATE OFFICE PROPERTIES COM			330.000	7.204	21.830	7.204	9,423	91	239		(2,219)		(2,219)		L	11/04/2015
235851102	DANAHER CORP			270.000	25.078	92.880	25.078	25,736	36			(658)		(658)		L	12/09/2015
253868103	DIGITAL RLTY TR INC			520.000	39.322	75.620	39.322	34,023	442	442		5,299		5,299		L	08/07/2015
26138E109	DR PEPPER SNAPPLE GROUP INC			760.000	70.832	93.200	70.832	55,341	365	1,177		14,408		14,408		L	11/04/2015
233326107	DST SYS INC COM			160.000	18.250	114.060	18.250	19,854				(1,604)		(1,604)		L	11/06/2015
269246401	E*TRADE GROUP			300.000	8.892	29.640	8.892	9,125				(233)		(233)		L	11/06/2015
285512109	ELECTRONIC ARTS INC			1,035.000	71.125	68.720	71.125	47,902				18,166		18,166		L	11/04/2015
26875P101	EOG RESOURCES, INC			280.000	19.821	70.790	19.821	26,985		157		(5,796)		(5,796)		L	11/06/2015
G3223R108	EVEREST RE GROUP LTD			185.000	33.872	183.090	33.872	33,913				(41)		(41)		L	11/04/2015
30161N101	EXELON CORPORATION			335.000	9.303	27.770	9.303	11,770				(2,382)		(2,382)		L	11/06/2015
30219G108	EXPRESS SCRIPTS HOLDING CO			440.000	38.460	87.410	38.460	37,248				660		660		L	12/09/2015
30231G102	EXXON MOBIL CORPORATION			1,760.000	137.192	77.950	137.192	165,604		4,514		(23,155)		(23,155)		L	11/04/2015
30303M102	FACEBOOK INC			665.000	68.552	104.660	68.552	55,310				12,088		12,088		L	11/10/2015
344849104	FOOT LOCKER INC			110.000	7.160	65.090	7.160	6,984		50		176		176		L	11/04/2015

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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	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
369604103	GENERAL ELECTRIC CO			4,012,000	124,974	31.150	124,974	112,931	923	1,736		13,924		13,924		L	12/01/2015
37045V100	GENERAL MOTORS CO			450,000	15,305	34.010	15,305	16,332		270		(1,027)		(1,027)		L	12/09/2015
375558103	GILEAD SCIENCES INC			1,050,000	106,250	101.190	106,250	112,392		1,234		4,011		4,011		L	11/04/2015
38141G104	GOLDMAN SACHS GROUP INC			270,000	48,662	180.230	48,662	52,141		626		(3,969)		(3,969)		L	05/07/2015
382550101	GOODYEAR TIRE & RUBR CO			1,000,000	32,670	32.670	32,670	31,534		57		1,136		1,136		L	11/04/2015
418056107	HASBRO INC			200,000	13,472	67.360	13,472	14,603		184		(1,131)		(1,131)		L	06/11/2015
42222G108	HEALTH NET INC			240,000	16,430	68.460	16,430	16,406				25		25		L	11/04/2015
42824C109	HEWLETT PACKARD ENTERPRISE CO			705,000	10,716	15.200	10,716	13,047	39			(2,331)		(2,331)		L	11/02/2015
436440101	HOLOGIC INC COM			470,000	18,184	38.690	18,184	18,657				(473)		(473)		L	11/04/2015
437076102	HOME DEPOT INC			650,000	85,963	132.250	85,963	67,337		1,280		15,134		15,134		L	11/04/2015
44106M102	HOSPITALITY PTYS TR COM SH BEN			960,000	25,104	26.150	25,104	28,844		1,814		(4,385)		(4,385)		L	11/04/2015
40434L105	HP INC			705,000	8,347	11.840	8,347	11,870	87			(3,522)		(3,522)		L	11/02/2015
458140100	INTEL CORP			455,000	15,675	34.450	15,675	14,829		194		846		846		L	11/04/2015
466313103	JABIL CIRCUIT INC COM			1,395,000	32,490	23.290	32,490	32,483		219		7		7		L	11/10/2015
477143101	JETBLUE AWYS CORP			1,940,000	43,941	22.650	43,941	39,001				4,940		4,940		L	11/04/2015
478160104	JOHNSON & JOHNSON			1,490,000	153,053	102.720	153,053	157,460		3,916		(450)		(450)		L	11/04/2015
46625H100	JPMORGAN CHASE & CO			1,215,000	80,226	66.030	80,226	75,188		2,108		3,810		3,810		L	11/04/2015
48203R104	JUNIPER NETWORKS INC			1,760,000	48,576	27.600	48,576	51,617		86		(3,041)		(3,041)		L	12/14/2015
48242W106	KBR INC			940,000	15,905	16.920	15,905	18,530	75	75		(2,625)		(2,625)		L	06/15/2015
494368103	KIMBERLY CLARK CORP			250,000	31,825	127.300	31,825	28,366	220	194		3,460		3,460		L	11/04/2015
482480100	KLA-TENCOR CORP COM			250,000	17,338	69.350	17,338	16,983				354		354		L	12/11/2015
501044101	KROGER CO			1,840,000	76,967	41.830	76,967	60,793		613		13,289		13,289		L	11/04/2015
512807108	LAM RESEARCH CORP COM			125,000	9,928	79.420	9,928	9,445	38	75		482		482		L	05/07/2015
521865204	LEAR CORP			70,000	8,598	122.830	8,598	7,900		58		698		698		L	11/04/2015
535678106	LINEAR TECHNOLOGY CORP			275,000	11,679	42.470	11,679	12,122		315		(903)		(903)		L	04/13/2015
548661107	LOWES COS INC			440,000	33,458	76.040	33,458	29,194		384		2,632		2,632		L	11/04/2015
N53745100	LYONDELLBASELL INDU-CL A			560,000	48,664	86.900	48,664	49,831		1,381		1,640		1,640		L	11/06/2015
56418H100	MANPOWERGROUP INC.			375,000	31,609	84.290	31,609	34,241		300		(2,632)		(2,632)		L	11/10/2015
580135101	MCDONALDS CORP			380,000	44,893	118.140	44,893	42,867		338		2,026		2,026		L	11/06/2015
58933Y105	MERCK & CO INC NEW			915,000	48,330	52.820	48,330	51,102	421	567		(2,516)		(2,516)		L	11/10/2015
594918104	MICROSOFT CORP			2,230,000	123,720	55.480	123,720	110,844		2,314		16,446		16,446		L	12/09/2015
62989*105	NAMICO Class B Shares			70,000	20,168	288.119	20,168	3,500				3,249		3,249		A	02/27/1992
64110L106	NETFLIX.COM INC			135,000	15,441	114.380	15,441	14,729				712		712		L	12/09/2015
651290108	NEWFIELD EXPL CO COM			410,000	13,350	32.560	13,350	14,413				165		165		L	11/10/2015
651639106	NEWMONT MINING CORP			1,490,000	26,805	17.990	26,805	29,454		65		(2,649)		(2,649)		L	11/10/2015
65339F101	NEXTERA ENERGY INC			360,000	37,400	103.890	37,400	38,698		524		(1,298)		(1,298)		L	11/06/2015
654106103	NIKE INC CL B			440,000	27,500	62.500	27,500	21,904	194	213		5,323		5,323		L	11/04/2015
G65431101	NOBLE CORP PLC			1,550,000	16,353	10.550	16,353	21,215		675		(4,862)		(4,862)		L	11/06/2015
670346105	NUCOR CORP			180,000	7,254	40.300	7,254	7,551	68			(297)		(297)		L	11/06/2015
67103H107	O'REILLY AUTOMOTIVE INC			75,000	19,007	253.420	19,007	20,040				(1,033)		(1,033)		L	12/09/2015
681919106	OMNICOM GROUP			330,000	24,968	75.660	24,968	24,146	165			821		821		L	11/10/2015
697435105	PALO ALTO NETWORKS INC			135,000	23,779	176.140	23,779	20,511				3,268		3,268		L	11/04/2015
713448108	PEPSICO INC			480,000	47,962	99.920	47,962	46,665	337	1,088		2,155		2,155		L	11/04/2015
717081103	PFIZER INC			3,640,000	117,499	32.280	117,499	117,049		2,605		(1,667)		(1,667)		L	11/06/2015
69331C108	PG&E CORP COM			275,000	14,627	53.190	14,627	14,182	125	223		445		445		L	11/06/2015
69351T106	PPL CORPORATION			300,000	10,239	34.130	10,239	10,036				203		203		L	12/09/2015
742718109	PROCTER & GAMBLE CO			350,000	27,794	79.410	27,794	30,004		911		(2,633)		(2,633)		L	04/13/2015
74460D109	PUBLIC STORAGE INC COM			150,000	37,155	247.700	37,155	28,991		865		8,416		8,416		L	11/04/2015
744573106	PUBLIC SVC ENTERPRISE GROUP INC			840,000	32,500	38.690	32,500	34,222		1,177		(1,940)		(1,940)		L	11/06/2015
00829J107	RESTRICTED AFFINITY FINL CORP			1,428,000	14,637	10.250	14,637	14,637								A	01/12/1998
74967R106	RMR GROUP INC/THE			15,936	230	14.410	230	189		189		40		40		L	12/15/2015
778296103	ROSS STORES INC			120,000	6,457	53.810	6,457	5,359		56		802		802		L	12/10/2014
806857108	SCHLUMBERGER LTD			560,000	39,060	69.750	39,060	48,046	280	591		(8,877)		(8,877)		L	05/07/2015
81761R109	SERVICEMASTER GLOBAL HOLDINGS			170,000	6,671	39.240	6,671	6,023				648		648		L	11/04/2015
828806109	SIMON PROPERTY GROUP INC			100,000	19,444	194.440	19,444	18,278		561		1,021		1,021		L	11/04/2015
830566105	SKECHERS U S A INC			305,000	9,214	30.210	9,214	14,858				(5,644)		(5,644)		L	08/06/2015
831865209	SMITH A O CORP CL B			150,000	11,492	76.610	11,492	10,260		49		1,231		1,231		L	11/04/2015
833034101	SNAP ON INC			190,000	32,572	171.430	32,572	31,504		169		1,068		1,068		L	11/06/2015
844741108	SOUTHWEST AIRLINES CO			620,000	26,697	43.060	26,697	25,636	47	125		(89)		(89)		L	11/04/2015

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3	4			7	8		10	11	12	13	14	15	16		
		Code	For- eign			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.		
790849103	ST JUDE MED INC .....	.....	.....	120.000	7,412	61.770	7,412	8,570	35	32		(1,158)		(1,158)		L	11/04/2015
855244109	STARBUCKS CORP COM .....	.....	.....	770.000	46,223	60.030	46,223	39,120		295		7,103		7,103		L	11/04/2015
867914103	SUNTRUST BANKS INC .....	.....	.....	1,150.000	49,266	42.840	49,266	48,401		247		865		865		L	12/09/2015
87165B103	SYNCHRONY FINANCIAL .....	.....	.....	1,480.000	45,007	30.410	45,007	43,550				1,457		1,457		L	12/09/2015
872590104	T-MOBILE US INC .....	.....	.....	380.000	14,866	39.120	14,866	15,017				(152)		(152)		L	11/10/2015
87612E106	TARGET CORP .....	.....	.....	560.000	40,662	72.610	40,662	43,097		842		(2,436)		(2,436)		L	12/09/2015
881609101	TESORO CORP .....	.....	.....	190.000	20,020	105.370	20,020	14,655		325		5,099		5,099		L	11/04/2015
882508104	TEXAS INSTRUMENTS INC .....	.....	.....	730.000	40,011	54.810	40,011	39,661		617		52		52		L	11/04/2015
887317303	TIME WARNER .....	.....	.....	170.000	10,994	64.670	10,994	14,345		245		(3,527)		(3,527)		L	04/13/2015
891906109	TOTAL SYS SVCS INC .....	.....	.....	430.000	21,414	49.800	21,414	23,270	33			(1,856)		(1,856)		L	12/30/2015
89417E109	TRAVELERS COMPANIES, INC .....	.....	.....	510.000	57,559	112.860	57,559	54,661		655		2,272		2,272		L	11/10/2015
896522109	TRINITY INDS INC .....	.....	.....	470.000	11,289	24.020	11,289	11,289		182		2,481	5,229	(2,748)		L	04/13/2015
902494103	TYSON FOODS INC CL A DEL .....	.....	.....	800.000	42,664	53.330	42,664	42,315				349		349		L	12/10/2015
907818108	UNION PACIFIC CORP .....	.....	.....	340.000	26,588	78.200	26,588	39,979		866		(13,471)		(13,471)		L	04/13/2015
91307C102	UNITED THERAPEUTICS CORP DEL .....	.....	.....	100.000	15,661	156.610	15,661	12,770				2,507		2,507		L	11/04/2015
91913Y100	VALERO ENERGY CORP .....	.....	.....	670.000	47,376	70.710	47,376	35,629		1,027		12,140		12,140		L	11/04/2015
92343E102	VERISIGN INC COM .....	.....	.....	620.000	54,163	87.360	54,163	39,395				16,065		16,065		L	11/04/2015
92343V104	VERIZON COMMUNICATIONS .....	.....	.....	1,495.000	69,099	46.220	69,099	73,401		1,537		(4,302)		(4,302)		L	11/04/2015
92826C839	VISA INC-CLASS A SHRS .....	.....	.....	360.000	27,918	77.550	27,918	27,200		79		718		718		L	11/04/2015
931427108	WALGREENS BOOTS ALLIANCE INC .....	.....	.....	120.000	10,219	85.155	10,219	11,483		86		(1,264)		(1,264)		L	08/06/2015
254687106	WALT DISNEY CO .....	.....	.....	730.000	76,708	105.080	76,708	71,641	518	928		4,031		4,031		L	11/04/2015
949746101	WELLS FARGO & CO .....	.....	.....	1,980.000	107,633	54.360	107,633	107,121		2,532		(822)		(822)		L	11/04/2015
959802109	WESTERN UNION CO/THE .....	.....	.....	1,460.000	26,149	17.910	26,149	28,383		549		(2,235)		(2,235)		L	11/06/2015
983919101	XILINX INC .....	.....	.....	190.000	8,924	46.970	8,924	8,436		207		617		617		L	11/04/2015
98956P102	ZIMMER HOLDINGS INC .....	.....	.....	120.000	12,311	102.590	12,311	12,030	26			281		281		L	12/09/2015
98978V103	ZOETIS INC .....	.....	.....	220.000	10,542	47.920	10,542	9,986				557		557		L	12/09/2015
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					5,027,498	X X X	5,027,498	4,889,917	4,928	64,311		125,208	5,229	119,980		X X X	X X X
Mutual Funds																	
74316J110	BOSTON COMMON INTERNATIONAL FUND .....	.....	.....	27,770.120	700,085	25.210	700,085	754,507		7,612		(23,634)		(23,634)		L	12/24/2015
233203363	DFA EMERG MKTS SOCIAL CORE #5329 .....	.....	.....	13,324.652	133,380	10.010	133,380	148,620		1,799		(15,240)		(15,240)		L	12/17/2015
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712 .....	.....	.....	52,797.086	574,960	10.890	574,960	617,271		4,989		(42,311)		(42,311)		L	12/17/2015
9299999 Subtotal - Mutual Funds					1,408,425	X X X	1,408,425	1,520,398		14,400		(81,185)		(81,185)		X X X	X X X
9799999 Total Common Stocks					6,435,922	X X X	6,435,922	6,410,315	4,928	78,712		44,024	5,229	38,795		X X X	X X X
9899999 Total Preferred and Common Stocks					6,435,922	X X X	6,435,922	6,410,315	4,928	78,712		44,024	5,229	38,795		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3135G0ES8	FED NATL MTG ASSN 1.375% 11/15/16		07/31/2015	BANC/AMERICA SECU.LLC	X X X	252,912	250,000	745
38376GC24	GOVT NATL MTG ASSN SER 2011-20 CL		07/15/2015	G.X. CLARKE & COMPANY	X X X	91,670	91,641	91
912828XP0	US TREASURY NOTE 0.625% 7/31/17		07/30/2015	BANC/AMERICA SECU.LLC	X X X	374,254	375,000 .....	.....
912828H37	US TREASURY NOTE 0.875% 1/15/18		12/02/2015	BANC/AMERICA SECU.LLC	X X X	398,845	400,000	1,341
912828G79	US TREASURY NOTE 1.0% 12/15/17		12/04/2015	BANC/AMERICA SECU.LLC	X X X	400,095	400,000	1,913
912828UF5	US TREASURY NOTE 1.125% 12/31/19		10/09/2015	CITIGROUP GLOBAL MKTS	X X X	297,892	300,000	972
912828L99	US TREASURY NOTE 1.25% 10/31/20		11/05/2015	GREENWICH CAPITAL MARKETS	X X X	345,599	350,000	132
912828G61	US TREASURY NOTE 1.5% 11/30/19		11/10/2015	Credit Swiss First Boston	X X X	398,736	400,000	2,705
912828XH8	US TREASURY NOTE 1.625% 6/30/20		07/27/2015	RBS SECURITIES	X X X	300,575	300,000	384
0599999 Subtotal - Bonds - U.S. Governments						2,860,577	2,866,641	8,283
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
882723A33	TEXAS ST 1.497% 10/01/19		10/15/2015	PIPELINE TRADING SYSTEMS	X X X	150,000	150,000 .....	.....
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						150,000	150,000 .....	.....
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
592112NU6	MET GOVT NASHVILLE 1.864% 7/1/19		02/11/2015	PIPER JAFFREY HOPWOOD	X X X	100,000	100,000 .....	.....
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						100,000	100,000 .....	.....
Bonds - U.S. Special Revenue, Special Assessment								
190760HC5	COBB-MARIETTA COLISE 2.45% 1/1/21		08/25/2015	WELLS FARGO SECURITIES	X X X	150,000	150,000 .....	.....
2354167C2	DALLAS TX WTRWKS & 2.21% 10/01/20		03/11/2015	CABRERA CAPITAL MARKETS	X X X	100,000	100,000 .....	.....
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28		02/05/2015	CANTOR & FITZGERALD	X X X	107,028	108,383	41
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40		01/26/2015	G.X. CLARKE & COMPANY	X X X	149,367	142,956	334
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41		11/18/2015	BOENNING & SCATTERGOOD INC.	X X X	171,142	166,384	305
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33		02/03/2015	CRT CAPITAL GROUP LLC	X X X	125,556	120,582	50
3137BCQV3	FED HOME LN MTG CORP 3.0% 7/15/40		11/10/2015	G.X. CLARKE & COMPANY	X X X	102,313	100,000	125
3137A7FV7	FED HOME LN MTG CORP 3.5% 2/15/26		01/09/2015	G.X. CLARKE & COMPANY	X X X	214,750	200,000	253
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30		01/08/2015	BANC ONE CAPITAL MARKETS	X X X	132,402	125,000	146
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40		01/21/2015	G.X. CLARKE & COMPANY	X X X	154,610	146,009	355
3136ANJY4	FED NATL MTG ASSN 1.55% 4/25/18		04/15/2015	DEUTSCHE BANC ALEX.BROWN	X X X	101,000	100,000	125
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19		07/20/2015	BREAN CAPITAL LLC	X X X	152,273	150,000	186
3136AL7C9	FED NATL MTG ASSN 3.0% 1/25/42		01/12/2015	WELLS FARGO SECURITIES	X X X	130,820	125,000	146
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41		02/13/2015	BOENNING & SCATTERGOOD INC.	X X X	143,064	137,790	241
31397Q4L9	FED NATL MTG ASSN 4.0% 2/25/40		11/05/2015	STEPHENS INC	X X X	160,078	150,000	150
31397QWZ7	FED NATL MTG ASSN 4.0% 9/25/29		02/17/2015	CRT CAPITAL GROUP LLC	X X X	160,031	150,000	317
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E		01/15/2015	BONY/COUNTRYWIDE SEC	X X X	131,563	125,000	208
3137ANMN2	FHLMC MULTIFAMILY ST 2.2% 12/25/18		01/29/2015	BREAN CAPITAL LLC	X X X	154,277	150,000	19
3137A2B26	FHLMC MULTIFAMILY ST 3.8% 8/25/20		02/27/2015	CITIGROUP GLOBAL MKTS	X X X	136,016	125,000	40
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43		12/03/2015	G.X. CLARKE & COMPANY	X X X	152,604	143,459	143
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40		12/10/2015	J.P. Morgan Securites Inc	X X X	159,579	146,824	257
3138A2BV0	FNMA POOL #AH0951 4.5% 12/1/40		08/10/2015	G.X. CLARKE & COMPANY	X X X	156,677	143,575	215
3138ENLQ0	FNMA POOL #AL5734 3.5% 9/1/29		09/08/2015	BAIRD, ROBERT & CO	X X X	163,204	154,376	240
3138YR6Y9	FNMA POOL #AZ0886 3.0% 7/01/30		07/30/2015	WELLS FARGO SECURITIES	X X X	154,085	148,785	211
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36		09/11/2015	BREAN CAPITAL LLC	X X X	113,767	114,699	81
38378BAS8	GOVT NATL MTG ASSN 1.738% 1/16/34		07/27/2015	KGS ALPHA CAPITAL MARKETS, LLC	X X X	150,657	149,931	210
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56		10/15/2015	JEFFRIES & COMPANY	X X X	153,188	150,000	332
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43		01/02/2015	FIRST UNION CAPITAL MRKTS	X X X	143,868	138,086	69
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42		07/20/2015	JEFFRIES & COMPANY	X X X	148,420	144,536	265
45462TEA6	INDIANA BOND BANK RE 1.44% 1/15/18		08/21/2015	RAYMOND JAMES & ASSOC	X X X	150,000	150,000 .....	.....
574218A60	MARYLAND ST HLTH & 1.488% 7/01/19		10/09/2015	JEFFRIES & COMPANY	X X X	150,000	150,000 .....	.....
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20		04/10/2015	GOLDMAN SACHS & cO	X X X	147,560	145,559	63

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137BKW B2 ..	VR FHLMC MULTIFAMILY 2.35% 4/25/21 .....	.....	09/02/2015 ..	FIRST TENNESSEE BANK NA	X X X	152,953	150,000	69
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,772,853	4,601,933	5,195
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824AZ3	ABBOTT LABORATORIES 2.0% 3/15/20 .....	.....	03/05/2015 ..	BANC/AMERICA SECU.LLC	X X X	64,877	65,000 .....	.....
002824BA7	ABBOTT LABORATORIES 2.55% 3/15/22 .....	.....	12/22/2015 ..	Morgan Stanley	X X X	64,869	65,000	474
00440EAT4	ACE INA HOLDINGS 2.3% 11/03/20 .....	.....	10/27/2015 ..	Morgan Stanley	X X X	34,980	35,000 .....	.....
02005AFE3	ALLY MASTER OWNER TR 1.83% 1/15/21 .....	.....	02/05/2015 ..	Credit Swiss First Boston	X X X	149,977	150,000 .....	.....
02582JGS3	AMERICAN EXPRESS CRE 1.26% 1/15/20 .....	.....	01/13/2015 ..	Morgan Stanley	X X X	150,352	150,000	5
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24 .....	.....	01/12/2015 ..	NOMURA SECURITIES INTERNATIONAL	X X X	142,319	141,188	1,291
055451AL2	BHP BILLITON FIN USA 3.2% 11/21/21 .....	.....	03/17/2015 ..	WELLS FARGO SECURITIES	X X X	103,625	100,000	1,074
139742AC4	CAPITAL AUTO RECEIVA 1.24% 10/20/17 .....	.....	01/22/2015 ..	WELLS FARGO SECURITIES	X X X	100,344	100,000	24
14912L6F3	CATERPILLAR FINANCIA 2.25% 12/1/19 .....	.....	08/11/2015 ..	BANC/AMERICA SECU.LLC	X X X	100,653	100,000	456
17305EFN0	CITIBANK CREDIT CARD 1.02% 2/22/19 .....	.....	01/13/2015 ..	Morgan Stanley	X X X	149,988	150,000	612
29366AAA2	ENTERGY LOUISIANA IN 2.04% 9/1/23 .....	.....	06/30/2015 ..	Undefined	X X X	138,416	138,850	275
36191YBB3	GS MORTGAGE SEC 3.707% 8/10/44 .....	.....	07/23/2015 ..	CITIGROUP GLOBAL MKTS	X X X	159,070	150,000	417
43814KAC5	HONDA AUTO RECEIVABL 1.05% 10/15/18 .....	.....	01/21/2015 ..	MERRILL LYNCH	X X X	99,992	100,000 .....	.....
458140AJ9	INTEL CORP 3.3% 10/01/21 .....	.....	04/15/2015 ..	MILLER TABAK HIRSCH & CO	X X X	106,690	100,000	128
49327M2H6	KEY BANK NA 1.7% 6/01/18 .....	.....	05/27/2015 ..	GOLDMAN SACHS & cO	X X X	249,730	250,000 .....	.....
594918AY0	MICROSOFT CORP 1.85% 2/12/20 .....	.....	02/09/2015 ..	BARCLAYS CAPITAL INC	X X X	99,990	100,000 .....	.....
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48 .....	.....	02/13/2015 ..	Morgan Stanley	X X X	99,998	100,000	108
61760VAM5	MORGAN STANLEY CAPIT 2.11% 3/15/45 .....	.....	08/17/2015 ..	MERRILL LYNCH	X X X	151,605	150,000	167
65474VAJ0	NISSAN MASTER OWNER 1.44% 2/15/20 .....	.....	01/28/2015 ..	BARCLAYS CAPITAL INC	X X X	124,965	125,000 .....	.....
744448CD1	PUBLIC SERVICE COLOR 3.2% 11/15/20 .....	.....	06/23/2015 ..	RBC CAPITAL MARKETS	X X X	119,789	115,000	419
74456QBJ4	PUBLIC SERVICE ELECT 2.0% 8/15/19 .....	.....	05/12/2015 ..	VARIOUS	X X X	100,702	100,000	500
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22 .....	.....	01/13/2015 ..	J.P. Morgan Securites Inc	X X X	50,000	50,000 .....	.....
87165LAF8	SYNCHRONY CREDIT CAR 2.37% 3/15/23 .....	.....	05/07/2015 ..	NOMURA SECURITIES INTERNATIONAL	X X X	126,426	125,000	222
89231MAD7	TOYOTA AUTO RECEIVAB 1.18% 6/17/19 .....	.....	12/18/2015 ..	G.X. CLARKE & COMPANY	X X X	174,563	175,000	46
907818EA2	UNION PACIFIC CORP 1.8% 2/1/20 .....	.....	01/26/2015 ..	BARCLAYS CAPITAL INC	X X X	59,872	60,000 .....	.....
91159HHH6	US BANCORP 2.200% 4/25/19 .....	.....	08/14/2015 ..	US BANCORP PIPER JAFFRAY	X X X	85,972	85,000	592
92826CAB8	VISA INC 2.2% 12/14/20 .....	.....	12/09/2015 ..	BANC/AMERICA SECU.LLC	X X X	39,966	40,000 .....	.....
05522RCT3	VR BANK OF AMERICA .50125% 6/15/20 .....	.....	02/02/2015 ..	MERRILL LYNCH	X X X	125,000	125,000 .....	.....
126802CY1	VR CABELA'S MASTER .6245% 7/15/22 .....	.....	04/15/2015 ..	MERRILL LYNCH	X X X	149,936	150,000	13
36159LCK0	VR GE DEALER FLOOR .52727% 7/20/19 .....	.....	01/12/2015 ..	Credit Swiss First Boston	X X X	149,906	150,000	55
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47 .....	.....	08/18/2015 ..	WELLS FARGO SECURITIES	X X X	149,999	150,000	170
94989KAS2	WELLS FARGO COMMERC 1.47% 6/15/48 .....	.....	06/19/2015 ..	WELLS FARGO SECURITIES	X X X	74,999	75,000	77
92890NAU3	WF-RBS COMMERCIAL MO 2.8% 12/15/45 .....	.....	11/19/2015 ..	BOENNING & SCATTERGOOD INC.	X X X	185,694	185,000	340
92938CAD9	WF-RBS COMMERCIAL MO 4.153% 8/15/4 .....	.....	06/12/2015 ..	WELLS FARGO SECURITIES	X X X	108,125	100,000	185
98161JAD9	WORLD OMNI AUTO RECE 1.51% 5/15/20 .....	.....	02/25/2015 ..	BARCLAYS CAPITAL INC	X X X	50,000	50,000 .....	.....
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,043,387	4,005,038	7,651
8399997 Subtotal - Bonds - Part 3						11,926,817	11,723,612	21,129
8399998 Summary item from Part 5 for Bonds						151,499	150,000	196
8399999 Subtotal - Bonds						12,078,316	11,873,612	21,325
8999998 Summary Item from Part 5 for Preferred Stocks .....						.....	X X X .....	.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002824100	ABBOTT LABS .....	.....	09/14/2015 ..	CANTOR & FITZGERALD	330.000	14,271	X X X .....	.....
G1151C101	ACCENTURE PLC .....	.....	11/04/2015 ..	VARIOUS	250.000	25,873	X X X .....	.....
00507V109	ACTIVISION BLIZZARD INC .....	.....	11/06/2015 ..	BNY Brokerage	650.000	23,938	X X X .....	.....
00508Y102	ACUITY BRANDS (HOLDING CO) INC RR .....	.....	11/06/2015 ..	INVESTMENT TECHNOLOGY GR	50.000	10,646	X X X .....	.....
007903107	ADVANCED MICRO DEVICES INC .....	.....	11/04/2015 ..	INVESTMENT TECHNOLOGY GR	4,370.000	11,541	X X X .....	.....
00817Y108	AETNA INC-NEW .....	.....	11/04/2015 ..	BNY Brokerage	10.000	1,088	X X X .....	.....

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
001084102	AGCO CORP COM		12/09/2015	BNY Brokerage	450.000	22,670	X X X	
02079K305	ALPHABET INC CL A		11/04/2015	VARIOUS	55.000	32,373	X X X	
02079K107	ALPHABET INC CL C		10/05/2015	INVESTMENT TECHNOLOGY GR	25.000	13,519	X X X	
023135106	AMAZON COM INC COM		11/04/2015	VARIOUS	190.000	103,604	X X X	
03073E105	AMERISOURCEBERGEN CORP COM		11/04/2015	VARIOUS	270.000	29,036	X X X	
031162100	AMGEN INC		11/04/2015	VARIOUS	320.000	51,975	X X X	
036752103	ANTHEM INC		11/04/2015	VARIOUS	60.000	8,696	X X X	
037833100	APPLE COMPUTER		11/06/2015	VARIOUS	725.000	89,092	X X X	
044209104	ASHLAND INC NEW		11/06/2015	INVESTMENT TECHNOLOGY GR	245.000	29,877	X X X	
04621X108	ASSURANT INC COM		12/09/2015	VARIOUS	390.000	30,768	X X X	
G0585R106	ASSURED GUARANTY LTD USD 1.0		06/18/2015	INVESTMENT TECHNOLOGY GR	1,450.000	41,526	X X X	
00206R102	AT & T INC		12/09/2015	VARIOUS	1,345.960	45,195	X X X	
049560105	ATMOS ENERGY CORP		11/10/2015	VARIOUS	385.000	22,049	X X X	
053611109	AVERY DENNISON CORP		11/06/2015	VARIOUS	510.000	32,911	X X X	
060505104	BANK AMER CORP		11/04/2015	VARIOUS	4,215.000	75,310	X X X	
064058100	BANK NEW YORK MELLON CORP COM		08/06/2015	MORGAN KEEGAN & CO	380.000	16,902	X X X	
084670702	BERKSHIRE HATHAWAY INC.		06/30/2015	INVESTMENT TECHNOLOGY GR	80.000	11,165	X X X	
086516101	BEST BUY INC		11/04/2015	VARIOUS	170.000	6,154	X X X	
089302103	BIG LOTS INC		11/04/2015	BNY Brokerage	20.000	944	X X X	
G16962105	BUNGE LIMITED		11/04/2015	VARIOUS	450.000	36,865	X X X	
12686C109	CABLEVISION SYSTEMS-NY GRP-A		09/10/2015	VARIOUS	500.000	12,932	X X X	
13342B105	CAMERON INTL CORP		11/06/2015	VARIOUS	160.000	8,233	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		12/30/2015	BNY Brokerage	440.000	32,386	X X X	
14149Y108	CARDINAL HEALTH INC COM		11/04/2015	VARIOUS	60.000	5,318	X X X	
124830100	CBL & ASSOC PPTYS INC COM		11/04/2015	VARIOUS	610.000	11,859	X X X	
12514G108	CDW CORP/DE		11/04/2015	VARIOUS	730.000	27,292	X X X	
166764100	CHEVRON CORP		12/09/2015	INVESTMENT TECHNOLOGY GR	220.000	19,217	X X X	
167250109	CHICAGO BRIDGE & IRON COMPANY N.V.		09/10/2015	INVESTMENT TECHNOLOGY GR	340.000	14,257	X X X	
125509109	CIGNA CORP		11/04/2015	VARIOUS	100.000	13,138	X X X	
172908105	CINTAS CORP		11/04/2015	VARIOUS	70.000	6,078	X X X	
17275R102	CISCO SYSTEMS INC		11/04/2015	VARIOUS	1,945.000	56,004	X X X	
172967424	CITIGROUP INC		11/04/2015	VARIOUS	860.000	46,467	X X X	
189054109	CLOROX CO		11/04/2015	VARIOUS	250.000	28,092	X X X	
125896100	CMS ENERGY CORP		11/06/2015	VARIOUS	690.000	23,614	X X X	
19122T109	COCA-COLA ENTERPRISES		11/10/2015	INVESTMENT TECHNOLOGY GR	100.000	5,034	X X X	
20030N101	COMCAST CORP CLASS A		11/04/2015	BNY Brokerage	40.000	2,457	X X X	
22002T108	CORPORATE OFFICE PROPERTIES COM		11/04/2015	VARIOUS	330.000	9,423	X X X	
235851102	DANAHER CORP		12/09/2015	INVESTMENT TECHNOLOGY GR	270.000	25,736	X X X	
253868103	DIGITAL RLTY TR INC		08/07/2015	VARIOUS	520.000	34,023	X X X	
26138E109	DR PEPPER SNAPPLE GROUP INC		11/04/2015	VARIOUS	160.000	13,417	X X X	
233326107	DST SYS INC COM		11/06/2015	INVESTMENT TECHNOLOGY GR	160.000	19,854	X X X	
269246401	E*TRADE GROUP		11/06/2015	INVESTMENT TECHNOLOGY GR	300.000	9,125	X X X	
285512109	ELECTRONIC ARTS INC		11/04/2015	VARIOUS	220.000	14,642	X X X	
26875P101	EOG RESOURCES, INC		11/06/2015	INVESTMENT TECHNOLOGY GR	60.000	5,361	X X X	
G3223R108	EVEREST RE GROUP LTD		11/04/2015	VARIOUS	210.000	38,509	X X X	
30161N101	EXELON CORPORATION		11/06/2015	INVESTMENT TECHNOLOGY GR	130.000	4,083	X X X	
30219G108	EXPRESS SCRIPTS HOLDING CO		12/09/2015	BNY Brokerage	360.000	31,027	X X X	
30231G102	EXXON MOBIL CORPORATION		11/04/2015	VARIOUS	360.000	30,917	X X X	
30303M102	FACEBOOK INC		11/10/2015	VARIOUS	250.000	24,866	X X X	
344849104	FOOT LOCKER INC		11/04/2015	VARIOUS	110.000	6,984	X X X	
369604103	GENERAL ELECTRIC CO		12/01/2015	VARIOUS	2,260.000	66,777	X X X	
37045V100	GENERAL MOTORS CO		12/09/2015	VARIOUS	600.000	22,036	X X X	
375558103	GILEAD SCIENCES INC		11/04/2015	VARIOUS	230.000	24,945	X X X	
38141G104	GOLDMAN SACHS GROUP INC		05/07/2015	INVESTMENT TECHNOLOGY GR	105.000	20,649	X X X	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
382550101	GOODYEAR TIRE & RUBR CO		11/04/2015	VARIOUS	1,200.000	37,704	X X X .....	.....
418056107	HASBRO INC		06/11/2015	INVESTMENT TECHNOLOGY GR	200.000	14,603	X X X .....	.....
42222G108	HEALTH NET INC		11/04/2015	VARIOUS	240.000	16,406	X X X .....	.....
42824C109	HEWLETT PACKARD ENTERPRISE CO		11/02/2015	INVESTMENT TECHNOLOGY GR	705.000	13,047	X X X .....	.....
436440101	HOLOGIC INC COM		11/04/2015	VARIOUS	600.000	23,774	X X X .....	.....
437076102	HOME DEPOT INC		11/04/2015	VARIOUS	200.000	23,592	X X X .....	.....
44106M102	HOSPITALITY PPTYS TR COM SH BEN		11/04/2015	VARIOUS	180.000	5,309	X X X .....	.....
40434L105	HP INC		11/02/2015	INVESTMENT TECHNOLOGY GR	705.000	24,917	X X X .....	.....
458140100	INTEL CORP		11/04/2015	VARIOUS	455.000	14,829	X X X .....	.....
466313103	JABIL CIRCUIT INC COM		11/10/2015	VARIOUS	1,590.000	36,770	X X X .....	.....
477143101	JETBLUE AWYS CORP		11/04/2015	VARIOUS	1,940.000	39,001	X X X .....	.....
478160104	JOHNSON & JOHNSON		11/04/2015	VARIOUS	560.000	56,253	X X X .....	.....
46625H100	JPMORGAN CHASE & CO		11/04/2015	VARIOUS	340.000	21,659	X X X .....	.....
48203R104	JUNIPER NETWORKS INC		12/14/2015	VARIOUS	1,760.000	51,617	X X X .....	.....
48242W106	KBR INC		06/15/2015	INVESTMENT TECHNOLOGY GR	940.000	18,530	X X X .....	.....
494368103	KIMBERLY CLARK CORP		11/04/2015	VARIOUS	250.000	28,366	X X X .....	.....
482480100	KLA-TENCOR CORP COM		12/11/2015	INVESTMENT TECHNOLOGY GR	250.000	16,983	X X X .....	.....
501044101	KROGER CO		11/04/2015	VARIOUS	580.000	34,783	X X X .....	.....
512807108	LAM RESEARCH CORP COM		05/07/2015	MORGAN KEEGAN & CO	150.000	11,335	X X X .....	.....
521865204	LEAR CORP		11/04/2015	VARIOUS	70.000	7,900	X X X .....	.....
535678106	LINEAR TECHNOLOGY CORP		04/13/2015	INVESTMENT TECHNOLOGY GR	50.000	2,322	X X X .....	.....
548661107	LOWES COS INC		11/04/2015	VARIOUS	110.000	8,121	X X X .....	.....
N53745100	LYONDELLBASELL INDU-CL A		11/06/2015	VARIOUS	170.000	16,062	X X X .....	.....
56418H100	MANPOWERGROUP INC		11/10/2015	INVESTMENT TECHNOLOGY GR	375.000	34,241	X X X .....	.....
580135101	MCDONALDS CORP		11/06/2015	VARIOUS	380.000	42,867	X X X .....	.....
58933Y105	MERCK & CO INC NEW		11/10/2015	VARIOUS	815.000	45,167	X X X .....	.....
594918104	MICROSOFT CORP		12/09/2015	VARIOUS	660.000	34,348	X X X .....	.....
64110L106	NETFLIX.COM INC		12/09/2015	VARIOUS	135.000	14,729	X X X .....	.....
651290108	NEWFIELD EXPL CO COM		11/10/2015	INVESTMENT TECHNOLOGY GR	170.000	6,676	X X X .....	.....
651639106	NEWMONT MINING CORP		11/10/2015	VARIOUS	1,490.000	29,454	X X X .....	.....
65339F101	NEXTERA ENERGY INC		11/06/2015	VARIOUS	360.000	38,698	X X X .....	.....
654106103	NIKE INC CL B		11/04/2015	BNY Brokerage	30.000	3,908	X X X .....	.....
G65431101	NOBLE CORP PLC		11/06/2015	VARIOUS	1,550.000	21,215	X X X .....	.....
670346105	NUCOR CORP		11/06/2015	BNY Brokerage	180.000	7,551	X X X .....	.....
67103H107	O'REILLY AUTOMOTIVE INC		12/09/2015	VARIOUS	75.000	20,040	X X X .....	.....
681919106	OMNICOM GROUP		11/10/2015	INVESTMENT TECHNOLOGY GR	330.000	24,146	X X X .....	.....
697435105	PALO ALTO NETWORKS INC		11/04/2015	VARIOUS	145.000	22,005	X X X .....	.....
713448108	PEPSICO INC		11/04/2015	VARIOUS	100.000	9,874	X X X .....	.....
717081103	PFIZER INC		11/06/2015	VARIOUS	1,810.000	62,162	X X X .....	.....
69331C108	PG&E CORP COM		11/06/2015	VARIOUS	275.000	14,182	X X X .....	.....
69351T106	PPL CORPORATION		12/09/2015	BNY Brokerage	300.000	10,036	X X X .....	.....
742718109	PROCTER & GAMBLE CO		04/13/2015	VARIOUS	170.000	14,030	X X X .....	.....
74460D109	PUBLIC STORAGE INC COM		11/04/2015	VARIOUS	30.000	6,557	X X X .....	.....
744573106	PUBLIC SVC ENTERPRISE GROUP INC		11/06/2015	INVESTMENT TECHNOLOGY GR	420.000	17,047	X X X .....	.....
74967R106	RMR GROUP INC/THE		12/15/2015	WELLS FARGO SECURITIES	15.936	189	X X X .....	.....
806857108	SCHLUMBERGER LTD		05/07/2015	INVESTMENT TECHNOLOGY GR	550.000	47,083	X X X .....	.....
81761R109	SERVICEMASTER GLOBAL HOLDINGS		11/04/2015	VARIOUS	340.000	12,107	X X X .....	.....
828806109	SIMON PROPERTY GROUP INC		11/04/2015	BNY Brokerage	10.000	2,034	X X X .....	.....
830566105	SKECHERS U S A INC		08/06/2015	VARIOUS	230.000	28,872	X X X .....	.....
831865209	SMITH A O CORP CL B		11/04/2015	VARIOUS	150.000	10,260	X X X .....	.....
833034101	SNAP ON INC		11/06/2015	VARIOUS	190.000	31,504	X X X .....	.....
844741108	SOUTHWEST AIRLINES CO		11/04/2015	VARIOUS	360.000	15,783	X X X .....	.....
790849103	ST JUDE MED INC		11/04/2015	VARIOUS	120.000	8,570	X X X .....	.....
855244109	STARBUCKS CORP COM		11/04/2015	VARIOUS	670.000	39,120	X X X .....	.....

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
867914103	SUNTRUST BANKS INC		12/09/2015	VARIOUS	1,150.000	48,401	X X X .....	.....
87165B103	SYNCHRONY FINANCIAL		12/09/2015	VARIOUS	1,480.119	43,553	X X X .....	.....
872590104	T-MOBILE US INC		11/10/2015	VARIOUS	380.000	15,017	X X X .....	.....
87612E106	TARGET CORP		12/09/2015	VARIOUS	560.000	43,097	X X X .....	.....
881609101	TESORO CORP		11/04/2015	BNY Brokerage	20.000	2,282	X X X .....	.....
882508104	TEXAS INSTRUMENTS INC		11/04/2015	VARIOUS	610.000	33,544	X X X .....	.....
887317303	TIME WARNER		04/13/2015	INVESTMENT TECHNOLOGY GR	50.000	4,270	X X X .....	.....
891906109	TOTAL SYS SVCS INC		12/30/2015	VARIOUS	430.000	23,270	X X X .....	.....
89417E109	TRAVELERS COMPANIES, INC		11/10/2015	VARIOUS	350.000	38,350	X X X .....	.....
896522109	TRINITY INDS INC		04/13/2015	INVESTMENT TECHNOLOGY GR	110.000	3,954	X X X .....	.....
902494103	TYSON FOODS INC CL A DEL		12/10/2015	VARIOUS	800.000	42,315	X X X .....	.....
907818108	UNION PACIFIC CORP		04/13/2015	INVESTMENT TECHNOLOGY GR	50.000	5,512	X X X .....	.....
91307C102	UNITED THERAPEUTICS CORP DEL		11/04/2015	BNY Brokerage	10.000	1,500	X X X .....	.....
91913Y100	VALERO ENERGY CORP		11/04/2015	VARIOUS	120.000	8,010	X X X .....	.....
92343E102	VERISIGN INC COM		11/04/2015	VARIOUS	170.000	12,448	X X X .....	.....
92343V104	VERIZON COMMUNICATIONS		11/04/2015	VARIOUS	1,725.000	84,543	X X X .....	.....
92826C839	VISA INC-CLASS A SHRS		11/04/2015	BNY Brokerage	520.000	39,052	X X X .....	.....
931427108	WALGREENS BOOTS ALLIANCE INC		08/06/2015	CANTOR & FITZGERALD	120.000	11,483	X X X .....	.....
254687106	WALT DISNEY CO		11/04/2015	VARIOUS	290.000	31,233	X X X .....	.....
949746101	WELLS FARGO & CO		11/04/2015	VARIOUS	370.000	20,195	X X X .....	.....
959802109	WESTERN UNION CO/THE		11/06/2015	VARIOUS	1,460.000	28,383	X X X .....	.....
983919101	XILINX INC		11/04/2015	BNY Brokerage	20.000	948	X X X .....	.....
98956P102	ZIMMER HOLDINGS INC		12/09/2015	STATE STREET BROKERAGE	120.000	12,030	X X X .....	.....
98978V103	ZOETIS INC		12/09/2015	RBC CAPITAL MARKETS	220.000	9,986	X X X .....	.....
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,264,454	X X X .....	.....
Common Stocks - Mutual Funds								
74316J110	BOSTON COMMON INTERNATIONAL FUND		12/24/2015	VARIOUS	5,035.255	132,612	X X X .....	.....
233203363	DFA EMERG MKTS SOCIAL CORE #5329		12/17/2015	WELLS FARGO SECURITIES	13,324.652	148,620	X X X .....	.....
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712		12/17/2015	WELLS FARGO SECURITIES	52,797.086	617,271	X X X .....	.....
9299999 Subtotal - Common Stocks - Mutual Funds						898,503	X X X .....	.....
9799997 Subtotal - Common Stocks - Part 3						4,162,957	X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks						892,502	X X X .....	.....
9799999 Subtotal - Common Stocks						5,055,459	X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks						5,055,459	X X X .....	.....
9999999 Totals						17,133,774	X X X	21,325

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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																				
36230MEP8	GOV'T NAT'L MTG ASSN POOL #752842 DT		12/15/2015	PRINCIPAL RECEIPT	X X X	13,820	13,820	14,822	14,833		(1,013)		(1,013)		13,820				249	07/15/2025
38376GC24	GOV'T NAT'L MTG ASSN SER 2011-20 CL		12/16/2015	PRINCIPAL RECEIPT	X X X	26,922	26,922	26,930			(8)		(8)		26,922				164	04/16/2032
0599999 Subtotal - Bonds - U.S. Governments						40,742	40,742	41,752	14,833		(1,021)		(1,021)		40,742				413	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
033161UC2	ANCHORAGE MUNICIP 5% 9/1/21		10/09/2015	LOOP CAPITAL MARKETS	X X X	59,354	50,000	59,564	58,466			(917)	(917)		57,549		1,805	1,805	2,806	09/01/2021
155674GG3	CENT UTAH WTR 4% 04/01/2017		10/09/2015	MESIROW FINANCIAL	X X X	52,319	50,000	55,147	53,454		(1,178)		(1,178)		52,276		43	43	2,078	04/01/2017
442565Q59	CNTY HOWARD MD 5% 8/15/2018		10/09/2015	BAIRD, ROBERT & CO	X X X	55,555	50,000	58,529	56,479		(1,355)		(1,355)		55,124		432	432	2,917	08/15/2018
432281CU5	HILLSBOROUGH CNTY FL 5% 09/01/2016		09/29/2015	CALLED @ 100.0000000	X X X	75,000	75,000	75,506	75,126		(55)		(55)		75,071		(71)	(71)	4,042	09/01/2016
797300WR7	SAN DIEGO CA 09/01/17		12/08/2015	MESIROW FINANCIAL	X X X	95,383	95,000	97,995	95,452		(152)		(152)		95,301		82	82	6,331	09/01/2017
79765DVM9	SAN FRANCISCO CA 5% 04/01/2020		10/13/2015	STIFEL NICOLAUS	X X X	72,970	65,000	70,593	67,935		(506)		(506)		67,429		5,542	5,542	3,385	04/01/2020
977092VV4	STATE OF WISCONSIN 5% 06/01/2021		10/13/2015	LOOP CAPITAL MARKETS	X X X	58,991	50,000	58,925	57,687		(876)		(876)		56,811		2,179	2,179	2,188	06/01/2021
901073BY1	TUSTIN CALIF UNI SCH 09/01/19		09/01/2015	CALLED @ 100.0000000	X X X	25,000	25,000	24,900	24,947		7		7		24,954		46	46	1,094	09/01/2019
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						494,572	460,000	501,157	489,547		(5,033)		(5,033)		484,514		10,058	10,058	24,840	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
736754MC3	CITY OF PORTLAND 5% 10/01/16		12/08/2015	BARCLAYS CAPITAL INC	X X X	51,775	50,000	54,963	53,894		(2,078)		(2,078)		51,816		(41)	(41)	2,965	10/01/2016
796237NR2	CITY OF SAN ANTONIO 5% 8/1/16		12/08/2015	BARCLAYS CAPITAL INC	X X X	51,402	50,000	54,839	53,537		(2,087)		(2,087)		51,449		(48)	(48)	3,382	08/01/2016
3137ANP58	FED HOME LN MTG CORP		12/15/2015	PRINCIPAL RECEIPT	X X X	32,854	32,854	34,589	34,595		(1,741)		(1,741)		32,854				580	06/15/2030
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28		12/15/2015	PRINCIPAL RECEIPT	X X X	18,489	18,489	18,258			231		231		18,489				121	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40		12/15/2015	PRINCIPAL RECEIPT	X X X	21,694	21,694	22,666			(973)		(973)		21,694				312	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41		12/15/2015	PRINCIPAL RECEIPT	X X X	2,364	2,364	2,432			(68)		(68)		2,364				6	12/15/2041
3137BOMW1	FED HOME LN MTG CORP 3.0% 2/15/33		12/15/2015	PRINCIPAL RECEIPT	X X X	20,954	20,954	21,818			(864)		(864)		20,954				262	02/15/2033
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30		12/15/2015	PRINCIPAL RECEIPT	X X X	13,877	13,877	14,698			(822)		(822)		13,877				325	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40		12/15/2015	PRINCIPAL RECEIPT	X X X	15,209	15,209	16,105			(896)		(896)		15,209				267	09/15/2040
3137B03W2	FED HOME LN MTG CORP SER K502 CL A		12/25/2015	PRINCIPAL RECEIPT	X X X	7,917	7,917	7,982	7,983		(66)		(66)		7,917				103	08/25/2017
3137BBE63	FED HOME LN MTG CORP3% 12/15/41		12/15/2015	PRINCIPAL RECEIPT	X X X	8,690	8,690	9,012	9,011		(321)		(321)		8,690				146	12/15/2041
3136ALTJ0	FED NAT'L MTG ASSN 3.0% 1/25/26		12/25/2015	PRINCIPAL RECEIPT	X X X	11,568	11,568	12,009	12,012		(444)		(444)		11,568				175	01/25/2026
3136AKN74	FED NAT'L MTG ASSN 3.0% 2/25/44		12/25/2015	PRINCIPAL RECEIPT	X X X	65,375	65,375	66,774	66,787		(1,412)		(1,412)		65,375				884	02/25/2044
3136AKNC3	FED NAT'L MTG ASSN 3.0% 9/25/39		12/25/2015	PRINCIPAL RECEIPT	X X X	44,687	44,687	46,139	46,144		(1,457)		(1,457)		44,687				637	09/25/2039
3136A5B47	FED NAT'L MTG ASSN 3.5% 1/25/41		12/25/2015	PRINCIPAL RECEIPT	X X X	15,939	15,939	16,549			(610)		(610)		15,939				212	01/25/2041
3136AGDN9	FED NAT'L MTG ASSN SER 2013-97 CL E		12/25/2015	PRINCIPAL RECEIPT	X X X	11,685	11,685	12,298			(613)		(613)		11,685				176	11/25/2028
34074MBE0	FL HSG FIN CORP 2.8% 07/01/15		07/01/2015	MATURITY	X X X	90,000	90,000	90,000	90,000						90,000				2,520	07/01/2015
34074MBF7	FL HSG FIN CORP 3.1% 07/01/16		07/01/2015	CALLED @ 100.0000000	X X X	5,000	5,000	5,000	5,000						5,000				155	07/01/2016
34074MBG5	FL HSG FIN CORP 3.4% 07/01/17		01/01/2015	MATURITY	X X X	5,000	5,000	5,000	5,000						5,000					07/01/2017
3132M5E40	FLHMC POOL #Q24955 4.0% 2/1/44		12/15/2015	PRINCIPAL RECEIPT	X X X	21,464	21,464	22,963	22,972		(1,508)		(1,508)		21,464				428	02/01/2044
34160WRX4	FLORIDA ST DEPT ENV 4.125% 07/01/2		10/09/2015	PIPELINE TRADING SYSTEMS	X X X	52,899	50,000	50,437	50,289		(26)		(26)		50,263		2,636	2,636	2,658	07/01/2022
3138A2BV0	FNMA POOL #AH0951 4.5% 12/1/40		12/25/2015	PRINCIPAL RECEIPT	X X X	7,018	7,018	7,658			(640)		(640)		7,018				54	12/01/2040
3138ENLQ0	FNMA POOL #AL5734 3.5% 9/1/29		12/25/2015	PRINCIPAL RECEIPT	X X X	5,290	5,290	5,593			(303)		(303)		5,290				22	09/01/2029
3138YR6Y9	FNMA POOL #AZ0886 3.0% 7/01/30		12/25/2015	PRINCIPAL RECEIPT	X X X	4,473	4,473	4,633			(159)		(159)		4,473				23	07/01/2030
38378KR35	GOV'T NAT'L MTG ASSN 1.7% 6/16/36		12/16/2015	PRINCIPAL RECEIPT	X X X	3,465	3,465	3,437			28		28		3,465				13	06/16/2036
38378BAS8	GOV'T NAT'L MTG ASSN 1.738% 1/16/34		12/16/2015	PRINCIPAL RECEIPT	X X X	3,128	3,128	3,143			(15)		(15)		3,128				13	01/16/2034
38379KU63	GOV'T NAT'L MTG ASSN 2.75% 1/16/56		12/16/2015	PRINCIPAL RECEIPT	X X X	244	244	249			(5)		(5)		244				1	01/16/2056
38378UZP5	GOV'T NAT'L MTG ASSN 3.0% 1/20/43		12/20/2015	PRINCIPAL RECEIPT	X X X	9,025	9,025	9,403			(378)		(378)		9,025				130	01/20/2043
38378TAL4	GOV'T NAT'L MTG ASSN 3.0% 10/20/42		12/20/2015	PRINCIPAL RECEIPT	X X X	8,380	8,380	8,605			(225)		(225)		8,380				54	10/20/2042
120532HZ2	MET SWR DIST 5% 07/01/2021		10/09/2015	MESIROW FINANCIAL	X X X	59,105	50,000	58,635	57,501		(829)		(829)		56,673		2,432	2,432	3,222	07/01/2021
67756QM07	OH HSG FIN AGY 3.8% 03/01/2019		12/01/2015	CALLED @ 100.0000000	X X X	10,000	10,000	10,000	10,000						10,000		0	0	388	03/01/2019
677561GH9	OHIO ST HOSP 5% 01/01/22		10/09/2015	MESIROW FINANCIAL	X X X	112,003	100,000	106,303	104,054		(389)		(389)		103,665		8,338	8,338	6,444	01/01/2022
677561GM8	OHIO ST HOSP FAC 5% 01/01/26		12/08/2015	J.P. Morgan Securities Inc	X X X	110,777	100,000	99,501	99,906		6		6		99,912		10,865	10,865	7,181	01/01/2026
76218RGF9	RHODE IS CLEAN WTR 5% 10/01/19		10/13/2015	STIFEL NICOLAUS	X X X	57,126	50,000	59,195	58,162		(1,309)		(1,309)		56,853		273	273	2,604	10/01/2019
977123E87	STATE OF WISCONSIN 5% 07/01/18		10/13/2015	STIFEL NICOLAUS	X X X	55,310	50,000	57,941	56,759		(1,491)		(1,491)		55,268		42	42	3,229	07/01/2018
876443JR4	TARRANT REG WTR D 5% 3/1/19		10/13/2015	UBS SECURITIES	X X X	56,265	50,000	58,692	57,109		(1,304)		(1,304)		55,805		460	460	2,813	03/01/2019

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	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 Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description																			
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20		12/25/2015	VARIOUS	X X X	4,057	4,057	4,113			(37)		(37)		4,076		(19)	(19)	7	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 112518		12/25/2015	PRINCIPAL RECEIPT	X X X	6,582	6,582	6,720	6,718		(135)		(135)		6,582				140	11/25/2018
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,081,087	1,024,427	1,088,351	907,432		(22,940)		(22,940)		1,056,150		24,937	24,937	42,653	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24		12/15/2015	PRINCIPAL RECEIPT	X X X	15,657	15,657	15,782			(125)		(125)		15,657				85	02/01/2024
037833AJ9	APPLE INC		07/24/2015	GOLDMAN SACHS & cO	X X X	395,260	400,000	399,335	399,540		77		77		399,617		(4,357)	(4,357)	2,956	05/03/2018
00206RBM3	AT&T INC 1.4%		07/24/2015	MILLER TABAK HIRSCH & CO	X X X	248,205	250,000	245,918	247,230		524		524		247,754		451	451	2,314	12/01/2017
07387BCL5	BEAR STEARNS COMMER 5.3032% 10/12/		09/12/2015	PRINCIPAL RECEIPT	X X X	142,874	142,874	145,731	145,730		(2,856)		(2,856)		142,874				4,050	10/12/2042
084664BW0	BERK HATH FIN 1.3% 05/15/2018		07/29/2015	WELLS FARGO SECURITIES	X X X	249,075	250,000	249,864	249,907		16		16		249,922		(847)	(847)	2,329	05/15/2018
097023BE4	BOEING CO .95% 05/15/2018		07/24/2015	J.P. Morgan Securites Inc	X X X	246,833	250,000	248,223	248,795		198		198		248,993		(2,161)	(2,161)	1,676	05/15/2018
139742AC4	CAPITAL AUTO RECEIVA 1.24%10/20/17		12/20/2015	PRINCIPAL RECEIPT	X X X	55,430	55,430	55,620			(191)		(191)		55,430				489	10/20/2017
14912L5P2	CATERPILLAR FINL 1.3%		07/24/2015	J.P. Morgan Securites Inc	X X X	248,665	250,000	250,175	250,118		(21)		(21)		250,097		(1,432)	(1,432)	2,961	03/01/2018
166764AE0	CHEVRON CORP 1.718% 06/24/2018		07/29/2015	MARKETAXESS CORP	X X X	250,985	250,000	250,009	250,005		(1)		(1)		250,004		981	981	2,613	06/24/2018
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20		12/01/2015	PRINCIPAL RECEIPT	X X X	31,756	31,756	31,716	31,716		40		40		31,756				328	11/02/2020
25459HBH7	DIRECTV HLDGS 1.75%		07/28/2015	MILLER TABAK HIRSCH & CO	X X X	99,373	100,000	96,851	97,843		396		396		98,238		1,135	1,135	1,828	01/15/2018
29366AA2	ENTERGY LOUISIANA IN 2.04% 9/1/23		12/01/2015	PRINCIPAL RECEIPT	X X X	11,641	11,641	11,605			36		36		11,641				119	09/01/2023
36163GAC5	GE EQUIPMENT TRANSP0 .92% 9/25/17		12/25/2015	VARIOUS	X X X	100,000	100,000	100,039	100,035		(47)		(47)		99,989		11	11	858	09/25/2017
40621B6C4	HALLIBURTON CO 2% 08/01/2018		11/04/2015	MILLER TABAK HIRSCH & CO	X X X	250,448	250,000	250,425	250,308		(70)		(70)		250,238		210	210	6,361	08/01/2018
428236BW2	HEWLETT PACKARD 2.6%		07/29/2015	WELLS FARGO SECURITIES	X X X	101,520	100,000	102,332	101,472		(308)		(308)		101,165		355	355	2,297	09/15/2017
44890RAC5	HYUNDAI AUTO RECEIVA .79% 7/16/18		12/15/2015	PRINCIPAL RECEIPT	X X X	17,635	17,635	17,630	17,630		5		5		17,635				125	07/16/2018
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48		12/17/2015	PRINCIPAL RECEIPT	X X X	12,573	12,573	12,572			0		0		12,573				84	03/15/2048
717081DG5	PFIZER INC 1.5%		07/24/2015	WELLS FARGO SECURITIES	X X X	249,298	250,000	249,870	249,910		14		14		249,924		(627)	(627)	2,333	06/15/2018
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22		08/04/2015	MATURITY	X X X	3,571	3,571	3,571							3,571				36	02/01/2022
92976BDT6	WACHOVIA BK COML MT 5.418% 1/15/45		11/15/2015	PRINCIPAL RECEIPT	X X X	144,866	144,866	149,348	149,076		(4,210)		(4,210)		144,866				5,898	01/15/2045
94974BFG0	WELLS FARGO & CO 1.5%		07/24/2015	BARCLAYS CAPITAL INC	X X X	250,150	250,000	246,905	247,923		377		377		248,300		1,850	1,850	3,885	01/16/2018
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47		12/17/2015	PRINCIPAL RECEIPT	X X X	8,934	8,934	8,934			0		0		8,934				30	12/15/2047
94989KAS2	WELLS FARGO COMMERC 1.47% 6/15/48		12/17/2015	PRINCIPAL RECEIPT	X X X	5,137	5,137	5,137			0		0		5,137				20	06/15/2048
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,139,885	3,150,074	3,147,594	3,037,237		(6,145)		(6,145)		3,144,315		(4,431)	(4,431)	43,673	X X X
8399997 Subtotal - Bonds - Part 4						4,756,285	4,675,243	4,778,854	4,449,048		(35,139)		(35,139)		4,725,721		30,564	30,564	111,579	X X X
8399998 Summary Item from Part 5 for Bonds						150,891	150,000	151,499			(242)		(242)		151,257		(367)	(367)	1,402	X X X
8399999 Subtotal - Bonds						4,907,176	4,825,243	4,930,353	4,449,048		(35,381)		(35,381)		4,876,978		30,198	30,198	112,981	X X X
8999998 Summary Item from Part 5 for Preferred Stocks							X X X													X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO COM		05/07/2015	INVESTMENT TECHNOLOGY GR	160.000	25,315	X X X	24,974	26,291	(1,318)			(1,318)		24,974		341	341	164	X X X
002824100	ABBOTT LABS		11/06/2015	INVESTMENT TECHNOLOGY GR	90.000	4,069	X X X	3,892							3,892		176	176		X X X
00287Y109	ABBVIE INC		11/06/2015	INVESTMENT TECHNOLOGY GR	250.000	15,910	X X X	15,691	16,360	(669)			(669)		15,691		218	218	346	X X X
001204106	AGL RES INC COM		03/12/2015	STATE STREET BROKERAGE	170.000	7,990	X X X	9,311	9,267	44			44		9,311		(1,321)	(1,321)	87	X X X
012653101	ALBEMARLE CORP COM		02/12/2015	INVESTMENT TECHNOLOGY GR	300.000	16,171	X X X	18,050	18,039	11			11		18,050		(1,879)	(1,879)	83	X X X
013817101	ALCOA INC		08/06/2015	BLOOMBERG TRADEBOOK	620.000	6,110	X X X	10,134	9,790	344			344		10,134		(4,024)	(4,024)	56	X X X
026874784	AMERICAN INTERNATIONAL GROUP, INC		09/10/2015	VARIOUS	260.000	14,896	X X X	14,002		(560)			(560)		14,002		893	893	105	X X X

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
032511107	ANADARKO PETROLEUM CORP		03/12/2015	INVESTMENT																
	TECHNOLOGY GR				120.000	9,378	X X X	11,166	9,900	1,266			1,266		11,166		(1,788)	(1,788)	32	X X X
036752103	ANTHEM INC		08/06/2015	MORGAN KEEGAN & CO	80.000	12,294	X X X	10,209	10,054	156			156		10,209		2,085	2,085	100	X X X
037833100	APPLE COMPUTER		04/29/2015	BNY Brokerage	75.000	9,741	X X X	8,126	8,279	(152)			(152)		8,126		1,615	1,615	32	X X X
039483102	ARCHER DANIELS MIDLAND CO		12/09/2015	VARIOUS	720.000	28,647	X X X	36,047	37,440	(1,393)			(1,393)		36,047		(7,400)	(7,400)	666	X X X
G0585R106	ASSURED GUARANTY LTD USD 1.0		03/12/2015	BNY Brokerage	150.000	3,917	X X X	3,833	3,899	(66)			(66)		3,833		84	84	18	X X X
00206R102	AT & T INC		08/25/2015	VARIOUS	580.960	19,397	X X X	20,091	19,514	577	0		577		20,091		(695)	(695)	522	X X X
054303102	AVON PRODS INC		03/18/2015	INVESTMENT																
	TECHNOLOGY GR				2,130.000	16,032	X X X	21,982	20,001	1,981			1,981		21,982		(5,950)	(5,950)	128	X X X
060505104	BANK AMER CORP		04/23/2015	VARIOUS	2,430.000	38,811	X X X	42,124	43,473	(1,349)			(1,349)		42,124		(3,313)	(3,313)	82	X X X
064058100	BANK NEW YORK MELLON CORP COM		11/06/2015	INVESTMENT																
	TECHNOLOGY GR				200.000	8,833	X X X	8,896							8,896		(63)	(63)		X X X
084670702	BERKSHIRE HATHAWAY INC.		11/06/2015	INVESTMENT																
	TECHNOLOGY GR				20.000	2,717	X X X	2,863	3,003	(140)			(140)		2,863		(146)	(146)		X X X
086516101	BEST BUY INC		12/09/2015	VARIOUS	540.000	17,578	X X X	19,022	21,049	(2,028)			(2,028)		19,022		(1,443)	(1,443)	614	X X X
089302103	BIG LOTS INC		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				80.000	3,832	X X X	3,710	3,202	508			508		3,710		123	123		X X X
09062X103	BIOGEN IDEC INC		05/04/2015	INVESTMENT																
	TECHNOLOGY GR				35.000	13,514	X X X	11,309	11,881	(571)			(571)		11,309		2,204	2,204		X X X
110122108	BRISTOL MYERS SQUIBB CO		03/13/2015	CANTOR & FITZGERALD	130.000	8,703	X X X	7,611	7,674	(63)			(63)		7,611		1,092	1,092	48	X X X
12686C109	CABLEVISION SYSTEMS-NY GRP-A		12/09/2015	VARIOUS	1,405.000	36,788	X X X	25,632	28,999	(3,367)			(3,367)		25,632		11,156	11,156	460	X X X
14040H105	CAPITAL ONE FINANCIAL CORP		07/27/2015	BNY Brokerage	270.000	21,207	X X X	22,105	22,289	(184)			(184)		22,105		(898)	(898)	189	X X X
14149Y108	CARDINAL HEALTH INC COM		06/11/2015	VARIOUS	250.000	22,496	X X X	19,897	20,183	(285)			(285)		19,897		2,599	2,599	137	X X X
142339100	CARLISLE COS INC		03/12/2015	RBC CAPITAL MARKETS	270.000	24,788	X X X	24,000	24,365	(365)			(365)		24,000		788	788	68	X X X
149123101	CATERPILLAR INC		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				300.000	25,045	X X X	30,257	27,459	2,798			2,798		30,257		(5,211)	(5,211)	210	X X X
12514G108	CDW CORP/DE		12/09/2015	VARIOUS	375.000	14,743	X X X	13,656			0		0		13,656		1,088	1,088	63	X X X
151020104	CELGENE CORP COM		05/04/2015	INVESTMENT																
	TECHNOLOGY GR				150.000	16,532	X X X	17,670	16,779	891			891		17,670		(1,138)	(1,138)		X X X
166764100	CHEVRON CORP		09/10/2015	VARIOUS	280.000	21,687	X X X	33,095	31,410	1,684			1,684		33,095		(11,408)	(11,408)	824	X X X
16934Q109	CHIMERA INVESTMENT CORPORATION		04/07/2015	INVESTMENT																
	TECHNOLOGY GR				2,950.000	9,293	X X X	9,293	9,381	(89)			(89)		9,293				549	X X X
169656105	CHIPOTLE MEXICAN GRILL INC		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				20.000	13,395	X X X	12,930	13,690	(760)			(760)		12,930		464	464		X X X
169905106	CHOICE HOTELS INTL INC COM		06/11/2015	INVESTMENT																
	TECHNOLOGY GR				950.000	54,248	X X X	50,176	53,219	(3,043)			(3,043)		50,176		4,072	4,072	371	X X X
125509109	CIGNA CORP		12/09/2015	BNY Brokerage	290.000	39,671	X X X	29,326	29,844	(518)			(518)		29,326		10,345	10,345	12	X X X
17275R102	CISCO SYSTEMS INC		12/10/2015	VARIOUS	840.000	22,441	X X X	22,480	14,742	(1,371)			(1,371)		22,480		(39)	(39)	630	X X X
192446102	COGNIZANT TECH SOLUTIONS CRP COM		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				180.000	10,786	X X X	9,163	9,479	(316)			(316)		9,163		1,623	1,623		X X X
20825C104	CONOCOPHILLIPS		08/06/2015	STATE STREET																
	BROKERAGE				50.000	2,467	X X X	3,553	3,453	100			100		3,553		(1,086)	(1,086)	110	X X X
22160K105	COSTCO WHOLESALE CORP		08/06/2015	VARIOUS	120.000	17,257	X X X	16,675	17,010	(336)			(336)		16,675		583	583	691	X X X
G2554F113	COVIDIEN PLC		01/28/2015	INVESTMENT																
	TECHNOLOGY GR				250.000	31,888	X X X	23,090	25,570	(2,480)			(2,480)		23,090		8,798	8,798	72	X X X
G27823106	DELPHI AUTOMOTIVE PLC		03/12/2015	INVESTMENT																
	TECHNOLOGY GR				140.000	10,923	X X X	9,831	10,181	(350)			(350)		9,831		1,092	1,092	35	X X X
247361702	DELTA AIR LINES INC		06/12/2015	INVESTMENT																
	TECHNOLOGY GR				660.000	27,706	X X X	28,394	32,465	(4,072)			(4,072)		28,394		(687)	(687)	90	X X X
253868103	DIGITAL RLTY TR INC		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				90.000	6,352	X X X	6,122	5,967	155			155		6,122		229	229	75	X X X
254709108	DISCOVER FINANCIAL SERVICES		08/06/2015	INVESTMENT																
	TECHNOLOGY GR				540.000	30,878	X X X	35,430	35,365	66			66		35,430		(4,552)	(4,552)	236	X X X
260543103	DOW CHEMICAL CO		02/12/2015	INVESTMENT																
	TECHNOLOGY GR				130.000	6,390	X X X	6,472	5,929	543			543		6,472		(82)	(82)	55	X X X
26138E109	DR PEPPER SNAPPLE GROUP INC		08/06/2015	INVESTMENT																
	TECHNOLOGY GR				100.000	8,235	X X X	6,987	7,168	(181)			(181)		6,987		1,248	1,248	137	X X X

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										11	12	13	14	15						
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263534109	DU PONT E I DE NEMOURS & CO		02/12/2015	INVESTMENT																
281020107	EDISON INTL COM		06/11/2015	TECHNOLOGY GR	110.000	8,336	X X X	7,736	8,133	(398)			(398)		7,736		600	600	52	X X X
28176E108	EDWARDS LIFESCIENCES CORP		09/10/2015	INVESTMENT																
285512109	UBS SECURITIES ELECTRONIC ARTS INC		07/30/2015	TECHNOLOGY GR	100.000	5,795	X X X	6,433	6,548	(115)			(115)		6,433		(638)	(638)	84	X X X
29364G103	ENTERGY CORP NEW COM		08/17/2015	STATE STREET	160.000	22,192	X X X	20,522	20,381	142			142		20,522		1,669	1,669		X X X
26875P101	EOG RESOURCES, INC		03/12/2015	BROKERAGE	215.000	15,364	X X X	8,774	10,108	(1,334)	0		(1,334)		8,774		6,590	6,590		X X X
G3223R108	EVEREST RE GROUP LTD		09/10/2015	VARIOUS	550.000	38,758	X X X	45,089	48,114	(3,025)			(3,025)		45,089		(6,331)	(6,331)	1,419	X X X
30161N101	EXELON CORPORATION		05/07/2015	INVESTMENT																
30212P303	EXPEDIA INC		12/09/2015	TECHNOLOGY GR	140.000	12,390	X X X	13,760	12,890	871	0		871		13,760		(1,370)	(1,370)	23	X X X
315616102	F5 NETWORKS INC COM		11/06/2015	RBC CAPITAL MARKETS	25.000	4,406	X X X	4,596							4,596		(189)	(189)	30	X X X
30303M102	FACEBOOK INC		08/06/2015	INVESTMENT																
30249U101	FMC TECHNOLOGIES INC		08/06/2015	TECHNOLOGY GR	595.000	20,101	X X X	22,310	22,063	247	0		247		22,310		(2,208)	(2,208)	184	X X X
G3727Q101	FREESCALE SEMICONDUCTOR LTD		03/13/2015	VARIOUS	330.000	35,380	X X X	27,629	28,169	(539)			(539)		27,629		7,751	7,751	80	X X X
35906A108	FRONTIER COMMUNICATIONS CORPORATIO		03/13/2015	INVESTMENT																
369604103	GENERAL ELECTRIC CO		11/23/2015	TECHNOLOGY GR	390.000	43,353	X X X	48,809	50,881	(2,072)			(2,072)		48,809		(5,456)	(5,456)		X X X
37045V100	GENERAL MOTORS CO		05/07/2015	VARIOUS	565.000	47,845	X X X	42,471	44,081	(1,610)			(1,610)		42,471		5,374	5,374		X X X
375558103	GILEAD SCIENCES INC		02/12/2015	MORGAN KEEGAN & CO	180.000	5,947	X X X	10,009	8,431	1,577			1,577		10,009		(4,061)	(4,061)		X X X
38141G104	GOLDMAN SACHS GROUP INC		08/06/2015	INVESTMENT																
382550101	GOODYEAR TIRE & RUBR CO		12/09/2015	TECHNOLOGY GR	760.000	31,420	X X X	14,952	19,175	(4,222)			(4,222)		14,952		16,467	16,467		X X X
38259P508	GOOGLE INC		10/05/2015	VARIOUS	3,450.000	25,260	X X X	21,944	23,012	(1,067)			(1,067)		21,944		3,316	3,316	362	X X X
38259P706	GOOGLE INC CLASS C		10/05/2015	VARIOUS	738.000	19,326	X X X	19,442	18,649	792			792		19,442		(115)	(115)	610	X X X
40412C101	HCA HOLDINGS INC		06/11/2015	MERRILL LYNCH	150.000	5,232	X X X	5,704							5,704		(472)	(472)		X X X
42809H107	HESS CORP		02/12/2015	INVESTMENT																
428236103	HEWLETT PACKARD CO		11/02/2015	TECHNOLOGY GR	110.000	11,048	X X X	11,731	10,369	1,362			1,362		11,731		(683)	(683)		X X X
436440101	HOLOGIC INC COM		12/09/2015	VARIOUS	105.000	21,522	X X X	20,040	20,352	(312)	0		(312)		20,040		1,482	1,482	131	X X X
437076102	HOME DEPOT INC		02/12/2015	INVESTMENT																
44106M102	HOSPITALITY PPTYS TR COM SH BEN		02/12/2015	TECHNOLOGY GR	200.000	6,687	X X X	6,170							6,170		517	517	14	X X X
40434L105	HP INC		11/02/2015	INVESTMENT																
46120E602	INTUITIVE SURGICAL INC		02/12/2015	TECHNOLOGY GR	45.000	24,825	X X X	24,825	23,880	945			945		24,825					X X X
466313103	JABIL CIRCUIT INC COM		12/09/2015	VARIOUS	25.069	13,557	X X X	13,556	13,160	396			396		13,556		1	1		X X X
46625H100	JPMORGAN CHASE & CO		07/30/2015	INVESTMENT																
494368103	KIMBERLY CLARK CORP		02/12/2015	TECHNOLOGY GR	60.000	5,029	X X X	4,140	4,403	(263)			(263)		4,140		889	889		X X X
501044101	KROGER CO		02/12/2015	INVESTMENT																
512807108	LAM RESEARCH CORP COM		11/09/2015	TECHNOLOGY GR	90.000	6,695	X X X	6,261	6,644	(383)			(383)		6,261		434	434		X X X
521865204	LEAR CORP		09/10/2015	VARIOUS	1,630.000	55,388	X X X	59,008	65,412	(6,404)			(6,404)		59,008		(3,620)	(3,620)	779	X X X
52729N308	LEVEL 3 COMMUNICATIONS, INC.		05/07/2015	STATE STREET	130.000	4,944	X X X	5,116							5,116		(172)	(172)		X X X
				BROKERAGE																
				INVESTMENT																
				TECHNOLOGY GR	50.000	5,585	X X X	4,861	5,249	(388)			(388)		4,861		724	724		X X X
				INVESTMENT																
				TECHNOLOGY GR	320.000	10,360	X X X	9,656	9,920	(264)			(264)		9,656		704	704		X X X
				COST ADJ																
				INVESTMENT																
				TECHNOLOGY GR	35.000	17,562	X X X	17,800	18,513	(713)			(713)		17,800		(238)	(238)		X X X
				INVESTMENT																
				TECHNOLOGY GR	195.000	4,704	X X X	4,287			0		0		4,287		417	417	55	X X X
				VARIOUS	965.000	66,126	X X X	59,034	60,390	(1,356)	0		(1,356)		59,034		7,092	7,092	734	X X X
				INVESTMENT																
				TECHNOLOGY GR	130.000	14,320	X X X	14,692	15,020	(328)			(328)		14,692		(372)	(372)	109	X X X
				INVESTMENT																
				TECHNOLOGY GR	90.000	6,508	X X X	5,202	5,779	(577)			(577)		5,202		1,306	1,306		X X X
				CANTOR & FITZGERALD	25.000	1,912	X X X	1,889							1,889		23	23	15	X X X
				INVESTMENT																
				TECHNOLOGY GR	200.000	21,074	X X X	18,649	19,616	(967)			(967)		18,649		2,425	2,425	133	X X X
				INVESTMENT																
				TECHNOLOGY GR	270.000	14,976	X X X	12,488	13,333	(845)			(845)		12,488		2,488	2,488		X X X

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
534187109 . 535678106 .	LINCOLN NATL CORP IND LINEAR TECHNOLOGY CORP		06/15/2015 11/06/2015	VARIOUS INVESTMENT	1,100.000 425.000	66,962 19,659	X X X X X X	61,232 18,511	63,437 19,380	(2,205) (869)			(2,205) (869)		61,232 18,511		5,730 1,148	(5,730) 1,148	418 218	X X X X X X
548661107 .	LOWES COS INC		06/11/2015	CITIGROUP GLOBAL MKTS	200.000	13,807	X X X	11,517	13,760	(2,243)			(2,243)		11,517		2,290	(2,290)	92	X X X
N53745100	LYONDELLBASELL INDU-CL A		02/12/2015	INVESTMENT	90.000	8,120	X X X	7,793	7,145	648	0		648		7,793		327	327		X X X
G5785G107	MALLINCKRODT PLC		08/11/2015	INVESTMENT	60.000	6,142	X X X	5,680	5,942	(262)			(262)		5,680		463	463		X X X
57636Q104	MASTERCARD INC CL A		06/11/2015	INVESTMENT	60.000	5,653	X X X	5,270	5,170	100			100		5,270		384	384	19	X X X
55262C100	MBIA INC		02/12/2015	INVESTMENT	610.000	5,218	X X X	5,671	5,819	(149)			(149)		5,671		(452)	(452)		X X X
580645109 .	MCGRAW-HILL FINANCIAL INC		08/06/2015	INVESTMENT	190.000	19,097	X X X	17,095	16,906	189			189		17,095		2,002	2,002	125	X X X
585055106 .	MEDTRONIC INC		01/28/2015	INVESTMENT	250.000	14,538	X X X	17,176	18,050	(874)			(874)		17,176		(2,638)	(2,638)	76	X X X
594918104 . 611740101 .	MICROSOFT CORP MONSTER BEVERAGE CORP		03/13/2015 06/15/2015	VARIOUS INVESTMENT	540.000 40.000	22,742 4,016	X X X X X X	26,311 4,016	25,083 4,334	1,228 (318)			1,228 (318)		26,311 4,016		(3,569) (3,569)	(3,569) (3,569)	62	X X X
617446448 .	MORGAN STANLEY COM		11/09/2015	INVESTMENT	530.000	18,979	X X X	18,743	20,564	(1,821)			(1,821)		18,743		235	235	227	X X X
637071101 .	NATIONAL OILWELL INC COM		06/11/2015	INVESTMENT	120.000	5,823	X X X	8,703	7,864	839			839		8,703		(2,880)	(2,880)	110	X X X
637417106 .	NATIONAL RETAIL PPTYS INC		11/06/2015	INVESTMENT	270.000	9,879	X X X	10,289	10,630	(341)			(341)		10,289		(410)	(410)	331	X X X
681919106 .	OMNICOM GROUP		02/12/2015	INVESTMENT	100.000	7,646	X X X	7,269	7,747	(479)			(479)		7,269		378	378	50	X X X
68389X105 697435105 .	ORACLE CORPORATION PALO ALTO NETWORKS INC		05/08/2015 08/06/2015	BNY Brokerage STATE STREET	630.000 10.000	27,469 1,813	X X X X X X	25,008 1,494	28,331	(3,323) (190)			(3,323) (190)		25,008 20,442		2,461 (1,065)	2,461 (1,065)	162	X X X
701094104 . 703481101 .	PARKER HANNIFIN CORP PATTERSON-UTI ENERGY INC		05/07/2015 02/12/2015	LIQUIDNET INC INVESTMENT	160.000 1,010.000	19,377 17,367	X X X X X X	20,442 21,947	20,632 16,756	(190) 5,191			(190) 5,191		20,442 21,947		(1,065) (4,581)	(1,065) (4,581)	266	X X X
717081103 .	PFIZER INC		03/12/2015	INVESTMENT	990.000	34,289	X X X	29,693	30,839	(1,146)			(1,146)		29,693		4,596	4,596	74	X X X
72147K108 724479100 .	PILGRIM'S PRIDE CORP PITNEY BOWES INC		12/10/2015 02/12/2015	VARIOUS INVESTMENT	830.000 1,140.000	18,741 26,111	X X X X X X	26,658 28,385	27,216 27,782	(557) 603			(557) 603		26,658 28,385		(7,917) (2,273)	(7,917) (2,273)	4,789	X X X
693506107 . 742718109 . 744573106 .	PPG INDUSTRIES INC PROCTER & GAMBLE CO PUBLIC SVC ENTERPRISE GROUP INC		05/07/2015 08/06/2015 12/09/2015	VARIOUS MORGAN KEEGAN & CO INVESTMENT	180.000 150.000 260.000	40,912 11,362 9,931	X X X X X X X X X	37,055 13,311 10,632	41,607 13,664 10,767	(4,552) (352) (134)			(4,552) (352) (134)		37,055 13,311 10,632		3,857 (1,950) (702)	3,857 (1,950) (702)	164 196 281	X X X X X X X X X
747525103 .	QUALCOMM INC		03/12/2015	STATE STREET	200.000	13,981	X X X	13,993	14,866	(873)			(873)		13,993		(12)	(12)	84	X X X
756109104 . 759351604 .	REALTY INCOME CORP COM REINSURANCE GROUP AMER CLASS A NEW		06/11/2015 02/12/2015	J.P. Morgan Securites Inc INVESTMENT	180.000 60.000	8,205 5,324	X X X X X X	8,267 5,119	8,588 5,257	(321) (138)			(321) (138)		8,267 5,119		(61) 205	(61) 205	203	X X X
770323103 .	ROBERT HALF INTL INC		08/06/2015	INVESTMENT	210.000	11,726	X X X	11,860	12,260	(400)			(400)		11,860		(134)	(134)	84	X X X
V7780T103 806857108 .	ROYAL CARRIBEAN CRUISE SCHLUMBERGER LTD		03/12/2015 11/06/2015	VARIOUS BLOOMBERG	290.000 50.000	22,360 3,911	X X X X X X	19,624 4,818	23,905 4,271	(4,280) 547			(4,280) 547		19,624 4,818		2,736 (907)	2,736 (907)	120	X X X
81761R109 830566105 . 844741108 .	SERVICEMASTER GLOBAL HOLDINGS SKECHERS U S A INC SOUTHWEST AIRLINES CO		12/09/2015 10/26/2015 09/10/2015	BNY Brokerage BNY Brokerage VARIOUS	170.000 385.000 470.000	6,479 12,612 18,008	X X X X X X X X X	6,084 14,013 17,811							6,084 14,013 17,811		395 (1,401) 197	395 (1,401) 197		X X X X X X X X X

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
867914103	SUNTRUST BANKS INC		05/07/2015	INVESTMENT	150.000	6,259	X X X	6,212	6,285	(73)			(73)		6,212		46	46	30	X X X
87165B103	SYNCHRONY FINANCIAL		11/27/2015	TECHNOLOGY GR WELLS FARGO SECURITIES	0.119	4	X X X	3							3		1	1		X X X
25490A309	THE DIRECTV GROUP HOLDING CL A COM		07/27/2015	INVESTMENT																
887317303	TIME WARNER		12/09/2015	TECHNOLOGY GR	130.000	12,237	X X X	11,359	11,271	88			88		11,359		879	879		X X X
89417E109	TRAVELERS COMPANIES, INC		05/07/2015	BNY Brokerage STATE STREET BROKERAGE	290.000	19,861	X X X	22,934	24,772	(1,838)			(1,838)		22,934		(3,073)	(3,073)	305	X X X
896522109	TRINITY INDS INC		05/08/2015	VARIOUS	350.000	35,859	X X X	35,680	37,048	(1,368)			(1,368)		35,680		179	179	193	X X X
G91442106	TYCO INTERNATIONAL PLC		05/07/2015	VARIOUS	600.000	18,163	X X X	20,940	16,806	4,134			4,134		20,940		(2,777)	(2,777)	114	X X X
902494103	TYSON FOODS INC CL A DEL		03/12/2015	INVESTMENT	310.000	12,646	X X X	13,446	13,597	(151)			(151)		13,446		(799)	(799)	77	X X X
907818108	UNION PACIFIC CORP		08/06/2015	TECHNOLOGY GR	410.000	15,500	X X X	17,040	16,437	603			603		17,040		(1,540)	(1,540)	41	X X X
912909108	UNITED STS STL CORP NEW		11/06/2015	INVESTMENT																
92343E102	VERISIGN INC COM		07/30/2015	TECHNOLOGY GR	230.000	21,597	X X X	27,336	27,400	(64)			(64)		27,336		(5,739)	(5,739)	368	X X X
92343V104	VERIZON COMMUNICATIONS		12/09/2015	BNY Brokerage	690.000	9,892	X X X	17,323	18,451	6,455		7,582	(1,128)		17,323		(7,430)	(7,430)	84	X X X
92826C839	VISA INC-CLASS A SHRS		12/11/2015	VARIOUS	530.000	36,490	X X X	31,738	30,210	1,528			1,528		31,738		4,752	4,752		X X X
931142103	WAL MART STORES INC		11/06/2015	VARIOUS	660.000	31,614	X X X	32,688	20,115	1,431			1,431		32,688		(1,075)	(1,075)	619	X X X
254687106	WALT DISNEY CO		09/10/2015	VARIOUS	920.000	68,388	X X X	59,245	49,818	(2,425)			(2,425)		59,245		9,143	9,143	331	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				220.000	14,318	X X X	17,108	18,894	(1,786)			(1,786)		17,108		(2,790)	(2,790)	429	X X X
					120.000	12,519	X X X	11,020	11,303	(282)			(282)		11,020		1,499	1,499	217	X X X
921909818	VANGUARD TOTAL INT ST IDX-AD #569		08/04/2015	WELLS FARGO SECURITIES	22,471.792	600,896	X X X	604,792	584,267	20,525			20,525		604,792		(3,896)	(3,896)	8,419	X X X
9299999	Subtotal - Common Stocks - Mutual Funds					600,896	X X X	604,792	584,267	20,525			20,525		604,792		(3,896)	(3,896)	8,419	X X X
9799997	Subtotal - Common Stocks - Part 4					2,880,542	X X X	2,862,258	2,776,427	(27,537)	0	7,582	(35,120)		2,862,258		18,284	18,284	32,496	X X X
9799998	Summary Item from Part 5 for Common Stocks					833,133	X X X	892,502							892,502		(59,368)	(59,368)	4,998	X X X
9799999	Subtotal - Common Stocks					3,713,675	X X X	3,754,760	2,776,427	(27,537)	0	7,582	(35,120)		3,754,760		(41,085)	(41,085)	37,494	X X X
9899999	Subtotal - Preferred and Common Stocks					3,713,675	X X X	3,754,760	2,776,427	(27,537)	0	7,582	(35,120)		3,754,760		(41,085)	(41,085)	37,494	X X X
9999999	Totals					8,620,851	X X X	8,685,113	7,225,475	(27,537)	(35,381)	7,582	(70,500)		8,631,738		(10,887)	(10,887)	150,475	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue, Special Assessment																				
3136AMKW8	FED NATL MTG ASSN 1.626% 2/25/18		01/14/2015	MERRILL LYNCH	07/25/2015	VARIOUS	150,000	151,499	150,891	151,257		(242)		(242)			(367)	(367)	1,402	196
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						150,000	151,499	150,891	151,257		(242)		(242)			(367)	(367)	1,402	196
8399998	Subtotal - Bonds						150,000	151,499	150,891	151,257		(242)		(242)			(367)	(367)	1,402	196
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y101	3M CO COM		04/13/2015	INVESTMENT		INVESTMENT														
002824100	ABBOTT LABS		09/11/2015	TECHNOLOGY GR	11/06/2015	TECHNOLOGY GR	180	29,661	28,220	29,661							(1,441)	(1,441)	308	
00287Y109	ABBVIE INC		08/06/2015	VARIOUS	11/06/2015	INVESTMENT	300	12,927	13,562	12,927							636	636	72	
00724F101	ADOBE SYS INC		02/12/2015	INVESTMENT		INVESTMENT	290	17,873	18,299	17,873							426	426	333	
00846U101	AGILENT TECHNOLOGIES INC		06/12/2015	TECHNOLOGY GR	06/11/2015	TECHNOLOGY GR	150	11,191	11,944	11,191							753	753		
039483102	ARCHER DANIELS MIDLAND CO		04/13/2015	INVESTMENT	09/10/2015	VARIOUS	550	22,181	20,437	22,181							(1,743)	(1,743)	55	
060505104	BANK AMER CORP		04/13/2015	TECHNOLOGY GR	12/09/2015	BNY Brokerage	80	3,854	2,823	3,854							(1,031)	(1,031)	67	
09062X103	BIOMERIE INC		04/13/2015	INVESTMENT	04/23/2015	BNY Brokerage	140	2,215	2,192	2,215							(23)	(23)		
093671105	BLOCK H & R INC		11/10/2015	TECHNOLOGY GR	05/04/2015	TECHNOLOGY GR	40	15,989	15,444	15,989							(545)	(545)		
14040H105	CAPITAL ONE FINANCIAL CORP		04/13/2015	VARIOUS	12/30/2015	VARIOUS	810	29,795	27,171	29,795							(2,624)	(2,624)		
146229109	CARTER HOLDINGS		06/11/2015	INVESTMENT	07/27/2015	BNY Brokerage	30	2,437	2,356	2,437							(81)	(81)	12	
125269100	CF INDS HLDGS INC		02/12/2015	TECHNOLOGY GR	08/06/2015	TECHNOLOGY GR	150	15,856	14,686	15,856							(1,170)	(1,170)		
166764100	CHEVRON CORP		04/13/2015	INVESTMENT	11/06/2015	BNY Brokerage	100	6,024	4,676	6,024							(1,348)	(1,348)	60	
16934Q208	CHIMERA INVESTMENT CORP		04/13/2015	TECHNOLOGY GR	09/10/2015	INVESTMENT	30	3,211	2,259	3,211							(951)	(951)	64	
169905106	CHOICE HOTELS INTL INC COM		04/07/2015	INVESTMENT	09/10/2015	VARIOUS	590	9,293	8,082	9,293							(1,211)	(1,211)	283	
12572Q105	CME GROUP INC		04/13/2015	TECHNOLOGY GR	06/11/2015	INVESTMENT	100	6,250	5,653	6,250							(597)	(597)		
20825C104	CONOCOPHILLIPS		03/12/2015	INVESTMENT	05/07/2015	FITZGERALD	350	33,228	31,820	33,228							(1,409)	(1,409)	160	
22160K105	COSTCO WHOLESALE CORP		05/07/2015	BNY Brokerage	09/10/2015	VARIOUS	180	11,052	8,691	11,052							(2,361)	(2,361)	265	
232820100	CYTEC INDS INC COM		05/07/2015	INVESTMENT	08/06/2015	J.P. Morgan Securites Inc	75	10,868	11,029	10,868							160	160		
247361702	DELTA AIR LINES INC		05/07/2015	TECHNOLOGY GR	08/17/2015	INVESTMENT	160	8,811	11,876	8,811							3,065	3,065	20	
25754A201	DOMINOS PIZZA INC		04/13/2015	INVESTMENT	06/12/2015	INVESTMENT	50	2,177	2,059	2,177							(118)	(118)	5	
28176E108	EDWARDS LIFESCIENCES CORP		09/10/2015	TECHNOLOGY GR	11/06/2015	INVESTMENT	150	16,205	15,609	16,205							(596)	(596)	47	
29364G103	ENTERGY CORP NEW COM		04/13/2015	INVESTMENT	09/10/2015	UBS SECURITIES	20	2,904	2,774	2,904							(130)	(130)		
G3223R108	EVEREST RE GROUP LTD		04/13/2015	TECHNOLOGY GR	08/17/2015	TECHNOLOGY GR	60	4,661	4,242	4,661							(419)	(419)	50	
30212P303	EXPEDIA INC		05/07/2015	STATE STREET BROKERAGE	09/10/2015	RBC CAPITAL MARKETS	75	13,451	13,674	13,451							223	223	44	
315616102	F5 NETWORKS INC COM		11/04/2015	INVESTMENT	12/09/2015	BNY Brokerage	20	2,685	2,514	2,685							(172)	(172)	5	
			05/07/2015	TECHNOLOGY GR	11/06/2015	INVESTMENT	125	15,492	13,720	15,492							(1,771)	(1,771)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34959E109 ...	FORTINET INC		09/10/2015	VARIOUS	11/06/2015	INVESTMENT														
354613101 ...	FRANKLIN RESOURCES INC		06/11/2015	CANTOR & FITZGERALD	08/06/2015	INVESTMENT	390	17,551	13,225	17,551							(4,326)	(4,326)		
35906A108 ...	FRONTIER COMMUNICATIONS CORPORATIO		02/12/2015	INVESTMENT	03/13/2015	INVESTMENT													33	
372460105 ...	GENUINE PARTS CO		02/12/2015	TECHNOLOGY GR ..		INVESTMENT	1,140	9,559	8,331	9,559							(1,228)	(1,228)	120	
382550101 ...	GOODYEAR TIRE & RUBR CO ..		08/06/2015	TECHNOLOGY GR ..	03/12/2015	FITZGERALD	60	5,793	5,633	5,793							(160)	(160)	37	
382550101 ...	GOODYEAR TIRE & RUBR CO ..		08/06/2015	J.P. Morgan Securites Inc	12/09/2015	INVESTMENT	300	9,235	10,030	9,235							795	795	21	
38268T103 ...	GOPRO INC		05/08/2015	INVESTMENT	09/10/2015	INVESTMENT	175	8,782	5,994	8,782							(2,789)	(2,789)		
416515104 ...	HARTFORD FINANCIAL SERVICES GROUP		09/10/2015	INVESTMENT	11/09/2015	INVESTMENT	200	9,183	9,363	9,183							180	180		
42809H107 ...	HESS CORP		11/06/2015	VARIOUS	12/09/2015	BNY Brokerage	180	10,046	9,356	10,046							(690)	(690)	38	
428236103 ...	HEWLETT PACKARD CO		04/13/2015	INVESTMENT	11/02/2015	INVESTMENT	170	5,549	5,549	5,549									60	
461202103 ...	INTUIT COM		03/16/2015	TECHNOLOGY GR ..	09/10/2015	INVESTMENT	80	7,945	7,030	7,945							(914)	(914)	40	
466313103 ...	JABIL CIRCUIT INC COM		01/23/2015	INVESTMENT	07/30/2015	INVESTMENT	760	15,845	15,230	15,845							(614)	(614)	94	
493267108 ...	KEYCORP NEW		02/12/2015	INVESTMENT	08/07/2015	VARIOUS	1,150	16,307	16,969	16,307							662	662	161	
512807108 ...	LAM RESEARCH CORP COM ..		03/12/2015	TECHNOLOGY GR ..	11/09/2015	CANTOR & FITZGERALD	200	15,457	15,295	15,457							(163)	(163)	120	
529771107 ...	LEXMARK INTERNATIONAL INC		11/04/2015	VARIOUS	12/09/2015	VARIOUS	565	24,167	19,377	24,167							(4,790)	(4,790)	383	
534187109 ...	LINCOLN NATL CORP IND		04/13/2015	INVESTMENT	06/16/2015	VARIOUS	210	12,076	12,768	12,076							691	691	38	
55826P100 ...	MADISON SQUARE GARDEN CO-A		03/12/2015	TECHNOLOGY GR ..	09/10/2015	STATE STREET BROKERAGE	100	7,680	7,282	7,680							(399)	(399)		
G5785G107 ...	MALLINCKRODT PLC		04/13/2015	INVESTMENT	08/11/2015	INVESTMENT	170	19,183	17,404	19,183							(1,780)	(1,780)		
55262C100 ...	MBIA INC		05/07/2015	TECHNOLOGY GR ..	09/10/2015	INVESTMENT	1,785	15,109	12,272	15,109							(2,838)	(2,838)		
580645109 ...	MCGRAW-HILL FINANCIAL INC		04/13/2015	VARIOUS	08/06/2015	INVESTMENT	80	8,423	8,041	8,423							(382)	(382)	26	
G5960L103 ...	MEDTRONIC PLC		04/13/2015	INVESTMENT	06/12/2015	INVESTMENT	539	41,554	40,754	41,554							(800)	(800)	149	
61174X109 ...	MONSTER BEVERAGE CORP ..		06/15/2015	INVESTMENT	09/10/2015	RBC CAPITAL MARKETS	40	4,016	5,303	4,016							1,287	1,287		
617446448 ...	MORGAN STANLEY COM		09/10/2015	VARIOUS	12/01/2015	VARIOUS	1,610	61,452	56,413	61,452							(5,039)	(5,039)	373	
G6359F103 ...	NABORS INDUSTRIES LTD		06/11/2015	VARIOUS	11/06/2015	INVESTMENT													70	
68389X105 ...	ORACLE CORPORATION		04/13/2015	INVESTMENT	05/08/2015	BNY Brokerage	60	2,607	2,626	2,607							19	19	8	
693718108 ...	PACCAR INC		05/11/2015	VARIOUS	12/09/2015	VARIOUS	885	58,167	46,476	58,167							(11,691)	(11,691)	440	
697435105 ...	PALO ALTO NETWORKS INC ..		03/12/2015	INVESTMENT	08/06/2015	STATE STREET BROKERAGE	110	15,536	19,940	15,536							4,404	4,404		
701094104 ...	PARKER HANNIFIN CORP		04/13/2015	TECHNOLOGY GR ..	05/07/2015	LIQUIDNET INC	180	21,918	21,799	21,918							(119)	(119)	49	
72147K108 ...	PILGRIM'S PRIDE CORP		11/04/2015	INVESTMENT	12/10/2015	BNY Brokerage	110	2,209	2,487	2,209							278	278		
767754104 ...	RITE AID CORP		01/30/2015	BLOOMBERG TRADEBOOK	05/07/2015	UBS SECURITIES ..	775	5,550	6,083	5,550							533	533		
773903109 ...	ROCKWELL AUTOMATION INC COM		11/04/2015	INVESTMENT	12/09/2015	INVESTMENT	255	30,253	26,472	30,253							(3,781)	(3,781)	477	
78388J106 ...	SBA COMMUNICATIONS CORP		02/12/2015	VARIOUS	05/07/2015	TECHNOLOGY GR ..	60	7,167	6,834	7,167							(333)	(333)		

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
824348106 ...	SHERWIN WILLIAMS CO	..	04/13/2015	INVESTMENT		INVESTMENT														
871829107 ...	SYSCO CORP	..	03/12/2015	TECHNOLOGY GR ..	08/06/2015	TECHNOLOGY GR ..	135	38,339	36,778	38,339							(1,562)	(1,562)	131	
87336U105 ...	TABLEAU SOFTWARE INC-CL A ..	..	06/11/2015	INVESTMENT	06/11/2015	TECHNOLOGY GR ..	490	18,966	18,242	18,966							(723)	(723)	147	
912909108 ...	TABLEAU SOFTWARE INC-CL A ..	..	06/11/2015	LIQUIDNET INC	08/06/2015	MORGAN KEEGAN & CO	140	16,689	14,293	16,689							(2,396)	(2,396)		
92826C839 ...	UNITED STS STL CORP NEW ...	..	04/13/2015	INVESTMENT	11/06/2015	BNY Brokerage	100	2,487	1,058	2,487							(1,429)	(1,429)	10	
	VISA INC-CLASS A SHRS	..	04/13/2015	TECHNOLOGY GR ..		CANTOR & FITZGERALD	80	5,306	6,073	5,306							767	767	30	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								883,987	824,926	883,987							(59,061)	(59,061)	4,903	
Common Stocks - Mutual Funds																				
921909818 ...	VANGUARD TOTAL INT ST			WELLS FARGO		WELLS FARGO														
	IDX-AD #569	..	06/26/2015	SECURITIES	08/04/2015	SECURITIES	307	8,514	8,207	8,514							(308)	(308)	95	
9299999 Subtotal - Common Stocks - Mutual Funds								8,514	8,207	8,514							(308)	(308)	95	
9799998 Subtotal - Common Stocks								892,502	833,133	892,502							(59,368)	(59,368)	4,998	
9899999 Subtotal - Preferred and Common Stocks								892,502	833,133	892,502							(59,368)	(59,368)	4,998	
9999999 Totals								1,044,000	984,024	1,043,759		(242)		(242)			(59,735)	(59,735)	6,401	196

E16	Schedule D - Part 6 Sn 1	NONE
E16	Schedule D - Part 6 Sn 2	NONE
E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Future Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Future Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments .	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E25	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Farmers & Merchants State Bank	2255 Scott St., Napoleon, OH 43545			0.090	3,422		2,412,016	X X X
Wells Fargo & Company	230 W. Monroe St., Chicago, IL 60606			0.010	125	22	550,042	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..	3,547	22	2,962,058	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..	3,547	22	2,962,058	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...	300	X X X
0599999 Total Cash				X X X ..	3,547	22	2,962,358	X X X

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

1. January	4,903,023	4. April	3,418,512	7. July	4,958,677	10. October	5,668,160
2. February	4,451,018	5. May	3,889,000	8. August	4,691,320	11. November	3,874,022
3. March	3,772,236	6. June	3,652,346	9. September	4,965,490	12. December	2,962,058

E27 Schedule E - Part 2 Cash Equivalents NONE

E28 Schedule E - Part 3 Special Deposits NONE

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Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
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Schedule DB - Part B - Verification Between Years	SI11
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