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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Website Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact THAD RYAN EIKENBARY (Name) (419)238-5551-2437 (Area Code)(Telephone Number)(Extension)

TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
STEPHEN KEITH MOORE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

BENJAMIN SCOTT FAUROTE, VICE PRESIDENT #
MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
STEVEN MANSFIELD, VICE PRESIDENT
TODD EDWARD SIMPSON, VICE PRESIDENT
JAMES FREDERICK GLASSER, VICE PRESIDENT
CYNTHIA MARIE HURLESS, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
JOHN EWING WHITE, SR. VICE PRESIDENT
TRINTIN CHAD GLEN, CHIEF ACTUARY
PATRICK JOHN JACKSON, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
STEPHEN KEITH MOORE
DENNIS DALE STRIPE #
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
JOHN EWING WHITE #
THOMAS B KEARNEY
FRANCIS WALWORTH PURMORT III

State of Ohio
County of Van Wert ss

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

(Signature)	(Signature)	(Signature)
FRANCIS WALWORTH PURMORT III	STEPHEN KEITH MOORE	THAD RYAN EIKENBARY
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 18th day of February, 2016

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,939,714	0.477	5,939,714		5,939,714	0.478
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	18,989,539	1.527	18,989,539		18,989,539	1.529
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	14,846,039	1.193	14,846,039		14,846,039	1.196
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	221,193,397	17.782	221,193,397		221,193,397	17.815
1.43 Revenue and assessment obligations	369,253,200	29.684	369,253,200		369,253,200	29.739
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	120,623,610	9.697	120,623,610		120,623,610	9.715
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	134,750,722	10.833	134,750,722		134,750,722	10.853
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	39,459,864	3.172	39,459,864		39,459,864	3.178
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	93,778,805	7.539	93,778,805		93,778,805	7.553
3.4 Other equity securities:						
3.41 Affiliated	148,284,227	11.920	145,965,052		145,965,052	11.756
3.42 Unaffiliated	28,547	0.002	28,547		28,547	0.002
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	43,941,945	3.532	43,941,945		43,941,945	3.539
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)	309,793	0.025	309,793		309,793	0.025
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	32,545,192	2.616	32,545,192		32,545,192	2.621
11. Other invested assets	44	0.000	44		44	0.000
12. TOTAL Invested assets	1,243,944,638	100.000	1,241,625,463		1,241,625,463	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		45,848,309
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	91,295	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		91,295
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		(22,925)
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	1,644,028	
	8.2 TOTALS, Part 3, Column 9	844	1,644,872
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		44,271,807
10.	Deduct total nonadmitted amounts		20,931
11.	Statement value at end of current period (Lines 9 minus 10)		44,250,876

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		58
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	(2)	
	5.2 TOTALS, Part 3, Column 9		(2)
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		12
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)		44
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		44

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,089,631,223
2.	Cost of bonds and stocks acquired, Part 3, Column 7		253,180,898
3.	Accrual of Discount		141,930
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	11,646	
	4.3 Part 2, Section 2, Column 13	7,417,613	
	4.4 Part 4, Column 11	(5,694,362)	1,734,897
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		2,327,428
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		176,878,733
7.	Deduct amortization of premium		2,989,972
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		1,167,147,671
11.	Deduct total nonadmitted amounts		2,319,174
12.	Statement value at end of current period (Line 10 minus Line 11)		1,164,828,497

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	24,929,252	24,949,273	25,035,644	24,825,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	24,929,252	24,949,273	25,035,644	24,825,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	14,846,040	15,358,288	15,053,463	14,585,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	221,193,391	228,780,964	224,978,267	213,780,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	369,253,205	384,743,957	376,312,530	361,405,000
	8.	United States	120,623,610	121,317,852	121,204,843	120,269,541
Industrial and Miscellaneous and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	120,623,610	121,317,852	121,204,843	120,269,541
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	750,845,498	775,150,334	762,584,747	734,864,541
PREFERRED STOCKS	14.	United States	39,459,864	41,760,964	39,528,023	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	39,459,864	41,760,964	39,528,023	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	39,459,864	41,760,964	39,528,023	
COMMON STOCKS	20.	United States	215,862,497	215,862,497	145,287,641	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	12,695,577	12,695,577	10,606,938	
	23.	TOTALS	228,558,074	228,558,074	155,894,579	
Parent, Subsidiaries and Affiliates	24.	TOTALS	148,284,227	148,284,227	13,902,000	
	25.	TOTAL Common Stocks	376,842,301	376,842,301	169,796,579	
	26.	TOTAL Stocks	416,302,165	418,603,265	209,324,602	
	27.	TOTAL Bonds and Stocks	1,167,147,663	1,193,753,599	971,909,349	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	6,000,000	11,462,942	7,466,310			24,929,252	3.12	31,944,728	4.30	24,929,252	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	6,000,000	11,462,942	7,466,310			24,929,252	3.12	31,944,728	4.30	24,929,252	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	3,599,341	3,000,000	8,246,698			14,846,039	1.86	15,547,539	2.09	14,846,039	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS	3,599,341	3,000,000	8,246,698			14,846,039	1.86	15,547,539	2.09	14,846,039	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1	28,985,256	53,207,657	117,811,248	21,189,236		221,193,397	27.68	179,100,376	24.12	221,193,397	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS	28,985,256	53,207,657	117,811,248	21,189,236		221,193,397	27.68	179,100,376	24.12	221,193,397	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	48,782,198	134,721,412	168,477,670	10,638,585		362,619,865	45.38	349,586,477	47.08	362,619,865	
5.2 NAIC 2	2,785,786	2,802,164	1,045,385			6,633,335	0.83	6,622,426	0.89	6,633,336	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	51,567,984	137,523,576	169,523,055	10,638,585		369,253,200	46.21	356,208,903	47.97	369,253,201	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	59,977,912	29,579,176	48,815,620			138,372,708	17.32	127,368,507	17.15	136,572,708	1,800,000
6.2 NAIC 2	4,467,680	11,428,613	14,632,733			30,529,026	3.82	32,327,197	4.35	30,529,027	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	64,445,592	41,007,789	63,448,353			168,901,734	21.14	159,695,704	21.51	167,101,735	1,800,000
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 147,344,707	231,971,187	350,817,546	31,827,821		761,961,261	95.35	X X X	X X X	760,161,261	1,800,000
9.2 NAIC 2	(d) 7,253,466	14,230,777	15,678,118			37,162,361	4.65	X X X	X X X	37,162,363	
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	154,598,173	246,201,964	366,495,664	31,827,821		(b) 799,123,622	100.00	X X X	X X X	797,323,624	1,800,000
9.8 Line 9.7 as a % of Column 6	19.35	30.81	45.86	3.98		100.00	X X X	X X X	X X X	99.77	0.23
10. Total Bonds Prior Year											
10.1 NAIC 1	164,141,210	273,487,385	238,743,738	27,175,295		X X X	X X X	703,547,628	94.75	701,547,627	2,000,000
10.2 NAIC 2	7,503,298	16,474,035	13,621,338	1,350,952		X X X	X X X	38,949,623	5.25	38,949,623	
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	171,644,508	289,961,420	252,365,076	28,526,247		X X X	X X X	(b) 742,497,251	100.00	740,497,250	2,000,000
10.8 Line 10.7 as a % of Col. 8	23.12	39.05	33.99	3.84		X X X	X X X	100.00	X X X	99.73	0.27
11. Total Publicly Traded Bonds											
11.1 NAIC 1	146,744,708	231,350,434	350,238,298	31,827,821		760,161,261	95.12	701,547,627	94.48	760,161,261	X X X
11.2 NAIC 2	7,253,467	14,230,777	15,678,118			37,162,362	4.65	38,949,623	5.25	37,162,362	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	153,998,175	245,581,211	365,916,416	31,827,821		797,323,623	99.77	740,497,250	99.73	797,323,623	X X X
11.8 Line 11.7 as a % of Col. 6	19.31	30.80	45.89	3.99		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	19.27	30.73	45.79	3.98		99.77	X X X	X X X	X X X	99.77	X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1	600,000	620,752	579,248			1,800,000	0.23	2,000,000	0.27	X X X	1,800,000
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	600,000	620,752	579,248			1,800,000	0.23	2,000,000	0.27	X X X	1,800,000
12.8 Line 12.7 as a % of Col. 6	33.33	34.49	32.18			100.00	X X X	X X X	X X X	X X X	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.08	0.08	0.07			0.23	X X X	X X X	X X X	X X X	0.23

(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 $.......8,935,595; 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	6,000,000	11,462,942	7,466,310			24,929,252	3.12	31,944,728	4.30	24,929,252	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	6,000,000	11,462,942	7,466,310			24,929,252	3.12	31,944,728	4.30	24,929,252	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	3,599,341	3,000,000	8,246,698			14,846,039	1.86	15,547,539	2.09	14,846,039	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS	3,599,341	3,000,000	8,246,698			14,846,039	1.86	15,547,539	2.09	14,846,039	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	28,985,256	53,207,657	117,811,248	21,189,236		221,193,397	27.68	179,100,376	24.12	221,193,397	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS	28,985,256	53,207,657	117,811,248	21,189,236		221,193,397	27.68	179,100,376	24.12	221,193,397	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	51,567,984	137,523,576	169,523,055	10,638,585		369,253,200	46.21	356,208,903	47.97	369,253,200	
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	51,567,984	137,523,576	169,523,055	10,638,585		369,253,200	46.21	356,208,903	47.97	369,253,200	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	63,845,593	40,387,037	62,869,105			167,101,735	20.91	157,695,703	21.24	167,101,734	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	600,000	620,752	579,248			1,800,000	0.23	2,000,000	0.27		1,800,000
6.5 TOTALS	64,445,593	41,007,789	63,448,353			168,901,735	21.14	159,695,703	21.51	167,101,734	1,800,000
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	153,998,174	245,581,212	365,916,416	31,827,821		797,323,623	99.77	X X X	X X X	797,323,622	
9.2 Residential Mortgage-Backed Securities								X X X	X X X		
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities	600,000	620,752	579,248			1,800,000	0.23	X X X	X X X		1,800,000
9.5 TOTALS	154,598,174	246,201,964	366,495,664	31,827,821		799,123,623	100.00	X X X	X X X	797,323,622	1,800,000
9.6 Line 9.5 as a % of Col. 6	19.35	30.81	45.86	3.98		100.00	X X X	X X X	X X X	99.77	0.23
10. Total Bonds Prior Year											
10.1 Issuer Obligations	171,445,160	288,903,271	251,622,572	28,526,247		X X X	X X X	740,497,250	99.73	740,497,250	
10.2 Residential Mortgage-Backed Securities						X X X	X X X				
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities	199,348	1,058,149	742,504			X X X	X X X	2,000,001	0.27		2,000,000
10.5 TOTALS	171,644,508	289,961,420	252,365,076	28,526,247		X X X	X X X	742,497,251	100.00	740,497,250	2,000,000
10.6 Line 10.5 as a % of Col. 8	23.12	39.05	33.99	3.84		X X X	X X X	100.00	X X X	99.73	0.27
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	153,998,174	245,581,212	365,916,416	31,827,821		797,323,623	99.77	740,497,250	99.73	797,323,623	X X X
11.2 Residential Mortgage-Backed Securities											X X X
11.3 Commercial Mortgage-Backed Securities											X X X
11.4 Other Loan-Backed and Structured Securities											X X X
11.5 TOTALS	153,998,174	245,581,212	365,916,416	31,827,821		797,323,623	99.77	740,497,250	99.73	797,323,623	X X X
11.6 Line 11.5 as a % of Col. 6	19.31	30.80	45.89	3.99		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	19.27	30.73	45.79	3.98		99.77	X X X	X X X	X X X	99.77	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	600,000	620,752	579,248			1,800,000	0.23	2,000,000	0.27	X X X	1,800,000
12.5 TOTALS	600,000	620,752	579,248			1,800,000	0.23	2,000,000	0.27	X X X	1,800,000
12.6 Line 12.5 as a % of Col. 6	33.33	34.49	32.18			100.00	X X X	X X X	X X X	X X X	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.08	0.08	0.07			0.23	X X X	X X X	X X X	X X X	0.23

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	46,887,334	46,887,334			
2.	Cost of short-term investments acquired	368,634,383	368,634,383			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	367,243,593	367,243,593			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	48,278,124	48,278,124			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	48,278,124	48,278,124			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)		(877,232)
2.	Cost paid/(Consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(694,715)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(2,375,494)	(3,070,209)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	109,506	
	3.2 Section 2, Column 19	467,540	577,046
4.	TOTAL gain (loss) on termination recognized, Section 2, Column 22		(118,934)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(2,799,608)
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23	104,537	104,537
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		(585,184)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(585,184)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 TOTAL gain (loss) recognized for terminations in prior year				
	5.2 TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(585,209)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	TOTAL (Line 1 plus Line 2)		(585,209)
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	TOTAL (Line 3 minus Line 4 minus Line 5)		(585,209)

		Fair Value Check	
7.	Part A, Section 1, Column 16	(585,209)	
8.	Part B, Section 1, Column 13		
9.	TOTAL (Line 7 plus Line 8)		(585,209)
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	TOTAL (Line 9 minus Line 10 minus Line 11)		(585,209)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	TOTAL (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

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

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																
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION		VAN WERT	OH	12/31/1929	12/31/1999	58,572,468		42,607,597	42,607,597	1,630,195			(1,630,195)		2,453,290	1,242,328
SD228 CONTAINING .75 ACRES IN BACK OF 80		VAN WERT	OH	12/31/1956	12/31/1999	3,500		3,500	3,500							
SD228-3 CONTAINING 1.91 ACRES AT THE SOU		VAN WERT	OH	12/31/1966	12/31/1999	12,027		12,027	12,027							
SD227-5 & 227-6 LAND - 4.852 ACRES APPRO		VAN WERT	OH	04/27/2004	04/24/2004	1,223,918		1,223,918	1,223,918							
LEASEHOLD IMPROVEMENTS 404 WYMAN ST 360		WALTHAM	MA	08/03/1989		6,165										
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		25,246		20,931	20,931	2,511			(2,511)			
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						59,843,324		43,867,973	43,867,973	1,632,706			(1,632,706)		2,453,290	1,242,328
0399999 Subtotal - Properties occupied by the reporting entity						59,843,324		43,867,973	43,867,973	1,632,706			(1,632,706)		2,453,290	1,242,328
Properties held for the production of income																
SD227-1 LOCATED AT 749 S. WALNUT ST., VA		VAN WERT	OH	12/31/1973	12/31/1999	4,660		4,660	4,660							
SD228.1 & 228.10 LOCATED AT 751 S. WALNU		VAN WERT	OH	12/31/1973	12/31/1999	52,217		23,934	23,934	767			(767)		4,770	1,771
SD227 LOCATED AT 743 S. WALNUT ST., VAN		VAN WERT	OH	12/31/1979	12/31/1999	35,000		35,000	35,000							
SD228-4 WEST PART LOCATED AT ERVIN ROAD,		VAN WERT	OH	12/31/1980	12/31/1999	15,000		15,000	15,000							
SD228-4 EAST PART LOCATED AT 361 E. ERVI		VAN WERT	OH	12/31/1983	12/31/1999	125,248		33,639	33,639	1,804			(1,804)		8,040	2,059
SD227-3 LOCATED AT 741 S. WALNUT ST., VA		VAN WERT	OH	12/31/1983	12/31/1999	1,880		1,880	1,880							
999 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1985	12/31/1999	128,037		46,103	46,103	1,616			(1,616)		8,370	4,245
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		38,993	38,993	1,680			(1,680)		7,200	1,273
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	164,825		110,584	110,584	5,455			(5,455)		8,040	907
853 S. WALNUT ST., VAN WERT, OH 45891		VAN WERT	OH	06/02/2014	12/31/1999	94,903		94,903	94,903						4,975	12,635
0499999 Subtotal - Properties held for the production of income						737,975		404,696	404,696	11,322			(11,322)		41,395	22,890
0699999 Totals						60,581,299		44,272,669	44,272,669	1,644,028			(1,644,028)		2,494,685	1,265,218

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRID	ALPHARETTA	GA	07/14/2015	1 ELECTRIC	23,442		23,442	
OUTLOTS NOS 85-94 INCLUSIVE OF SUBDIV	VAN WERT	OH	09/30/2015	RUNKEL LANDSCAPING ASSOC	58,353		58,353	
OUTLOTS NOX 85-94 INCLUSIVE OF SUBDIV	VAN WERT	OH	04/01/2015	RAGER	9,500		9,500	
0199999 Subtotal - Acquired by Purchase					91,295		91,295	
0399999 Totals					91,295		91,295	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
OUTLOTS NOS 85-94 INCLUSIVE OF SUBDIV	VAN WERT	OH	02/01/2015		9,360		7,444	29			(29)					(7,444)	(7,444)		
OUTLOTS NOS 85-94 INCLUSIVE OF SUBDIV	VAN WERT	OH	06/01/2015		29,332		15,481	815			(815)					(15,481)	(15,481)		
0199999 Subtotal - Property Disposed					38,692		22,925	844			(844)					(22,925)	(22,925)		
0399999 Totals					38,692		22,925	844			(844)					(22,925)	(22,925)		

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

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Other - Unaffiliated																			
210465AA8	CONSUMER AGENT PORTAL LLC CL B				Consumer Agent Portal LLC	A	09/16/2013												
210465AB6	CONSUMER AGENT PORTAL LLC CL C				Consumer Agent Portal LLC	A	04/17/2014												
62010U101	MOTORS LIQUIDITY CO. GUC TRUST				Motors Liquidity Co.	U	12/20/2012		51	44	44	(2)							
2199999 Subtotal - Joint Venture - Other - Unaffiliated									51	44	44	(2)							XXX
4499999 Total - Unaffiliated									51	44	44	(2)							XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									51	44	44	(2)							XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
4499999 Total - Unaffiliated										XXX
4599999 Total - Affiliated										XXX
4699999 Totals										XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Other - Unaffiliated																			
62010U101	MOTORS LIQUIDITY CO. GUC TRUST			Motors Liquidity Co.	12/20/2012	11/16/2015	12							12	12				
2199999 Subtotal - Joint Venture - Other - Unaffiliated							12							12	12				
4499999 Total - Unaffiliated							12							12	12				
4599999 Total - Affiliated																			
4699999 Totals							12							12	12				

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
31331JAW3	FEDERAL FARM CREDIT BANK				1FE	1,051,650	107.7100	1,077,097	1,000,000	1,021,258		(6,582)			4.150	3.403	JJ	20,058	41,500	01/27/2011	01/07/2019
3133EC2K9	FEDERAL FARM CREDIT BANK			1	1FE	999,500	97.4950	974,945	1,000,000	999,644		48			2.180	2.186	MN	2,846	21,800	11/27/2012	11/14/2022
3133ECC36	FEDERAL FARM CREDIT BANK			1	1FE	991,200	97.6480	976,483	1,000,000	993,568		839			2.200	2.300	JD	244	22,000	02/13/2013	12/27/2022
3133ECE59	FEDERAL FARM CREDIT BANK				1FE	2,000,000	97.6880	1,953,754	2,000,000	2,000,000					1.420	1.420	JJ	11,833	28,400	01/25/2013	01/30/2020
3133ECFP4	FEDERAL FARM CREDIT BANK			1	1FE	973,340	100.0020	1,000,024	1,000,000	983,954		4,917			1.430	1.960	FA	5,243	14,300	10/25/2013	02/19/2019
3133ECLV4	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	100.0060	1,000,058	1,000,000	1,000,000					2.200	2.200	AO	4,217	22,000	05/07/2013	04/22/2022
3133EDHZ8	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	102.2090	1,022,093	1,000,000	1,000,000					3.440	3.440	AO	8,409	34,400	03/25/2014	04/03/2024
3133EE2J8	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	100.0220	1,000,218	1,000,000	1,000,000					3.170	3.170	JD		15,850	06/29/2015	06/30/2025
3133EECJ7	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	101.2650	1,012,649	1,000,000	1,000,000					2.490	2.490	MN	2,559	24,900	11/13/2014	11/24/2021
3133EEQ60	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	100.1450	1,001,445	1,000,000	1,000,000					2.930	2.930	JD	2,279	14,650	05/20/2015	06/03/2024
3133EETV2	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	99.0530	990,527	1,000,000	1,000,000					2.900	2.900	MS	8,297	14,500	03/11/2015	03/18/2025
3133EEX47	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	100.5550	1,005,554	1,000,000	1,000,000					3.190	3.190	JD	1,329	16,039	06/09/2015	06/16/2025
3133EEYW4	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	99.7750	997,749	1,000,000	1,000,000					2.290	2.290	AO	4,898	11,450	04/07/2015	04/14/2022
3133EFCZ8	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	99.5520	995,523	1,000,000	1,000,000					2.300	2.300	MS	6,836		09/03/2015	09/14/2022
3133EFJU2	FEDERAL FARM CREDIT BANK			1	1FE	1,000,000	100.1220	1,001,221	1,000,000	1,000,000					3.000	3.000	AO	6,417		10/06/2015	10/14/2025
3130A5AK5	FEDERAL HOME LOAN BANK			1	1FE	997,000	100.1430	1,001,431	1,000,000	998,617		1,617			1.500	1.777	MN	1,417	7,500	05/27/2015	05/27/2025
313382F40	FEDERAL HOME LOAN BANK			1	1FE	993,880	98.9790	989,792	1,000,000	995,440		569			2.375	2.444	MS	6,135	23,750	03/12/2013	03/28/2023
3133832Q3	FEDERAL HOME LOAN BANK			1	1FE	994,000	100.1810	1,001,814	1,000,000	997,058		1,190			1.750	1.876	MN	1,847	17,500	05/22/2013	05/23/2023
912828G87	U.S. TREASURY NOTES	SD			1	258,477	100.8830	252,207	250,000	257,416		(1,060)			2.125	1.604	JD		5,313	02/04/2015	12/31/2021
912828NT3	U.S. TREASURY NOTES	SD			1	1,539,719	103.8790	1,506,244	1,450,000	1,499,408		(10,145)			2.625	1.852	FA	14,273	38,063	11/30/2011	08/15/2020
912828PT1	U.S. TREASURY NOTES	SD			1	988,133	103.0940	979,391	950,000	962,647		(5,898)			2.625	1.970	JJ	10,368	24,938	08/03/2011	01/31/2018
912828RC6	U.S. TREASURY NOTES	SD			1	3,121,031	101.1840	3,086,100	3,050,000	3,093,440		(7,276)			2.125	1.857	FA	24,305	62,688	05/22/2012	08/15/2021
912828SV3	U.S. TREASURY NOTES	SD			1	127,715	98.3630	122,954	125,000	126,802		(267)			1.750	1.512	MN	1,370	2,188	07/09/2012	05/15/2022
0199999 Subtotal - U.S. Governments - Issuer Obligations						25,035,645	XXX	24,949,273	24,825,000	24,929,252		(22,048)			XXX	XXX	XXX	145,180	463,729	XXX	XXX
0599999 Subtotal - U.S. Governments						25,035,645	XXX	24,949,273	24,825,000	24,929,252		(22,048)			XXX	XXX	XXX	145,180	463,729	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042ZP0	ARKANSAS ST REF HGR EDU			1	1FE	1,628,100	112.4320	1,686,480	1,500,000	1,622,221		(5,879)			4.000	2.902	JD	5,000	30,000	07/15/2015	06/01/2028
20772JL91	CONNECTICUT ST TXBL SER B				1FE	1,000,000	101.8530	1,018,530	1,000,000	1,000,000					3.230	3.230	FA	11,843		08/04/2015	08/01/2024
546415VU1	LOUISIANA ST MATCH SER B			1	1FE	1,049,720	102.4150	1,024,150	1,000,000	1,003,264		(5,855)			5.000	4.381	JJ	23,056	50,000	07/13/2006	07/15/2017
546415F88	LOUISIANA ST TXBL SER D				1FE	1,000,000	100.7780	1,007,780	1,000,000	1,000,000					2.089	2.089	JJ	9,633	20,890	06/21/2012	07/15/2019
5741925C0	MARYLAND ST (BAB)				1FE	1,001,840	109.6190	1,096,190	1,000,000	1,001,060		(147)			4.300	4.280	MS	14,333	43,000	02/24/2010	03/01/2022
574193KZ0	MD ST SECOND SER B			1	1FE	1,508,220	103.3180	1,549,770	1,500,000	1,507,093		(964)			3.000	2.921	FA	18,750	44,500	10/29/2014	08/01/2028
6055805M7	MISSISSIPPI ST SER D-TAXABLE				1FE	1,000,000	107.8710	1,078,710	1,000,000	1,000,000					4.434	4.434	AO	11,085	44,340	10/15/2009	10/01/2018
605581GD3	MISSISSIPPI ST TXBL SER B				1FE	1,000,000	98.2180	982,180	1,000,000	1,000,000					2.559	2.559	AO	6,398	15,852	02/04/2015	10/01/2023
70914PUY6	PA ST 2ND SER			1	1FE	1,630,005	108.5470	1,628,205	1,500,000	1,616,325		(13,142)			4.000	2.881	AO	12,667	60,000	12/16/2014	10/15/2028
880541QS9	TENNESSEE ST SER C				1FE	500,000	105.7900	528,950	500,000	500,000					3.378	3.378	FA	7,038	16,890	10/12/2011	08/01/2022
882721QQ9	TEXAS ST			1	1FE	1,590,360	103.4230	1,551,345	1,500,000	1,509,203		(11,816)			5.000	4.162	AO	18,750	75,000	02/14/2008	10/01/2023
882721LR2	TX ST TRANS COMMN-MOBILITY FD			1	1FE	1,145,218	101.1150	1,097,098	1,085,000	1,086,874		(7,260)			5.000	4.302	AO	13,563	54,250	06/02/2006	04/01/2018
97705LWK9	WISCONSIN ST SER D (BAB)			1	1FE	1,000,000	110.8900	1,108,900	1,000,000	1,000,000					4.900	4.900	MN	8,167	49,000	08/19/2009	05/01/2023
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						15,053,463	XXX	15,358,288	14,585,000	14,846,040		(45,063)			XXX	XXX	XXX	160,283	503,722	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						15,053,463	XXX	15,358,288	14,585,000	14,846,040		(45,063)			XXX	XXX	XXX	160,283	503,722	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
010033P28	AKRON OH REF VAR PURPOSE SER C			1	1FE	1,067,980	110.1060	1,101,060	1,000,000	1,061,374		(5,860)			4.000	3.203	JD	3,333	39,889	11/14/2014	12/01/2027
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD			1	1FE	1,613,445	110.5420	1,658,130	1,500,000	1,610,221		(3,224)			4.000	3.108	FA	14,000		09/03/2015	08/01/2030
015032HV0	ALEXANDRIA LA TXBL LTD TAX				1FE	520,000	99.2030	515,856	520,000	520,000					2.318	2.318	JD	1,004	12,054	08/24/2012	06/01/2020
021087RG8	ALPINE UT SD SCH BLDG			1	1FE	1,038,230	108.9680	1,089,680	1,000,000	1,009,957		(4,198)			5.000	4.521	MS	14,722	50,000	03/12/2008	03/15/2023
021087ST9	ALPINE UT SD SCH BLDG			1	1FE	1,026,210	103.6430	1,036,430	1,000,000	1,016,995		(2,483)			3.000	2.701	MS	8,833	30,000	02/23/2012	03/15/2027
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C				1FE	953,501	98.5260	945,850	960,000	955,317		605			2.125	2.200	FA	8,500	20,400	12/05/2012	02/01/2023
035339U32	ANKENY IA REF SER B			1	1FE	850,000	101.9410	866,499	850,000	850,000					3.000	3.000	JD	2,125	25,500	05/15/2012	06/01/2025
035519RM1	ANN ARBOR MI SD SCH BLDG & SITE			1	1FE	1,063,900	101.5250	1,015,250	1,000,000	1,002,616		(7,606)			5.000	4.204	MN	8,333	50,000	06/07/2006	05/01/2018
05914FDZ0	BALTIMORE CNTY MD CONS IMPT (BAB)			1	1FE	1,018,910	109.7490	1,097,490	1,000,000	1,008,301		(1,932)			4.950	4.711	MN	8,250	49,500	10/28/2009	11/01/2022
067167QX7	BARBERS HILL TX ISD SCH BLDG			1	1FE	1,398,084	112.7090	1,476,488	1,310,000	1,373,805		(10,253)			4.000	3.051	FA	19,796	52,400	07/30/2013	02/15/2024
07539PBM0	BEAVERCREEK OH CSD SCH IMPT			1	1FE	1,049,490	112.9180	1,129,180	1,000,000	1,019,419		(5,159)			5.000	4.382	JD	4,167	50,000	06/12/2009	12/01/2022
095167PW6	BLOUNT CNTY TX SER 2005				1FE	1,540,274	100.3120	1,424,430	1,420,000	1,423,309		(247)			4.875	3.934	AO	17,306	69,225	01/12/2005	04/01/2016
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST			1	1FE	1,085,550	111.2770	1,112,770	1,000,000	1,082,381		(3,169)			4.000	2.993	JD	1,778	13,778	07/29/2015	06/15/2028
101824DX5	BOURBON CNTY KS UNIF SD #234			1	1FE	1,073,940	111.1100	1,111,100	1,000,000	1,066,775		(6,533)			4.000	3.115	MS	41,000		11/25/2014	09/01/2026
102853FP8	BOWLING GREEN OH CSD REF			1	1FE	1,518,875	107.7530	1,540,868	1,430,000	1,513,518		(5,357)			3.750	3.032	JD	4,469	31,430	04/17/2015	12/01/2028
105295JQ3	BRANDON MI SD SCH BLDG & SITE			1	1FE	1,076,611	101.5250	1,030,479	1,015,000	1,017,532		(7,360)			5.000	4.241	MN	8,458	50,750	06/14/2006	05/01/2018
123547Y54	BUTLER CNTY OH LTGO VAR PURP			1	1FE	1,066,580	104.0010	1,040,010	1,000,000	1,007,189		(7,530)			5.000	4.193	JD	4,167	50,000	09/08/2006	12/01/2021
145814MC0	CARSON CITY NV SD SCH IMPT LTGO			1	1FE	1,341,285	106.0200	1,346,454	1,270,000	1,282,201		(8,177)			5.000	4.294	JD	5,292	63,500	08/02/2007	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15147TCC0	CENTER GROVE IN MULTI-SBC 1ST MTG			1	1FE	1,244,244	113.5530	1,288,827	1,135,000	1,227,933		(9,262)			4.500	3.386	JJ	24,261	51,075	03/19/2014	07/10/2026
172217VA6	CINCINNATI OH REF & IMPT VAR PURP			1	1FE	1,566,660	108.0530	1,620,795	1,500,000	1,564,358		(2,302)			4.000	3.462	JD	5,000	16,833	08/07/2015	12/01/2030
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D				1FE	1,190,000	99.6120	1,185,383	1,190,000	1,190,000					3.264	3.264	JD	971		12/16/2015	12/01/2025
181059TG1	CLARK CNTY NV SD REF BLDG SER C			1	1FE	1,055,110	107.3820	1,073,820	1,000,000	1,054,389		(721)			4.000	3.353	JD	4,222		11/04/2015	06/15/2030
181072LM9	CLARK CNTY OH REF VAR PURP LTD TAX			1	1FE	902,874	108.0330	912,879	845,000	857,907		(6,338)			5.000	4.163	JD	3,521	42,250	10/22/2007	12/01/2021
199252BE6	COLUMBUS IN REDEV DIST SER A1			1	1FE	1,430,129	105.1740	1,461,919	1,390,000	1,397,517		(4,607)			5.000	4.632	JJ	32,047	69,500	09/06/2007	01/15/2022
199507E75	COLUMBUS OH CSD CONSTR & IMPR			1	1FE	1,080,030	104.0010	1,040,010	1,000,000	1,008,622		(9,046)			5.000	4.033	JD	4,167	50,000	09/29/2006	12/01/2021
199492MP1	COLUMBUS OH SER B			1	1FE	1,824,609	110.6390	1,869,799	1,690,000	1,820,067		(4,541)			4.000	3.060	JJ	25,913		08/12/2015	07/01/2030
199492HG7	COLUMBUS OH TXBL VAR PURP LTD TAX			1	1FE	1,245,000	107.0170	1,332,362	1,245,000	1,245,000					3.810	3.810	FA	17,920	47,435	08/26/2013	08/15/2024
199492JU4	COLUMBUS OH VAR PURPOSE SER A			1	1FE	1,359,425	111.4890	1,393,613	1,250,000	1,345,022		(10,216)			4.000	2.941	FA	18,889	57,083	07/30/2014	02/15/2028
208418YE7	CONROE TX ISD REF			1	1FE	1,637,085	110.2630	1,653,945	1,500,000	1,630,243		(6,842)			4.000	3.185	FA	22,667	27,333	02/19/2015	02/15/2029
213039GA2	COOK & DUPAGE CNTYS IL HS #210			1	1FE	1,048,220	100.0000	1,000,000	1,000,000	1,000,000		(5,962)			5.000	4.384	JJ	25,000	50,000	04/20/2006	01/01/2018
213039CV0	COOK & DUPAGE CNTYS IL HS DIST 210			1	1FE	1,085,010	100.0000	1,000,000	1,000,000	1,000,000		(10,868)			5.000	3.881	JJ	25,000	50,000	11/28/2006	01/01/2019
2201125Y8	CORPUS CHRISTI TX GEN IMPT			1	1FE	1,583,850	109.3730	1,640,595	1,500,000	1,580,740		(3,110)			4.000	3.314	MS	25,000		07/31/2015	03/01/2029
224288KR0	CRANBERRY TWP PA			1	1FE	1,375,169	111.7200	1,418,844	1,270,000	1,371,486		(3,682)			4.000	3.047	AO	16,933		07/31/2015	10/01/2028
230593AA3	CUMBERLAND CNTY NC LTD OBLIG QSCB			1	1FE	1,000,000	114.1920	1,141,920	1,000,000	1,000,000					6.100	6.100	MN	10,167	61,000	01/13/2011	11/01/2025
230822QE1	CUMBERLAND VLY PA SD			1	1FE	1,074,880	107.5970	1,075,970	1,000,000	1,071,183		(3,697)			4.000	3.272	MN	5,111	21,889	03/26/2015	11/15/2027
231871HB3	CUSTER SD SCH DIST #16-1 (BAB)			1	1FE	750,000	107.5270	806,453	750,000	750,000					5.500	5.500	JJ	20,625	41,250	04/15/2010	01/01/2024
231871GG3	CUSTER SD SCH DIST #16-1 CAP OUTLY			1	1FE	1,090,773	103.0260	1,071,470	1,040,000	1,048,018		(7,767)			4.000	3.210	JJ	20,800	41,600	01/20/2010	01/01/2019
2327603J5	CYPRESS-FAIRBANKS TX ISD			1	1FE	1,073,050	100.5060	1,005,060	1,000,000	1,001,100		(8,727)			5.000	4.096	FA	18,889	50,000	03/17/2006	02/15/2017
246199FY4	DELAWARE OH SD SCH FACS CONSTR			1	1FE	745,166	113.9980	809,386	710,000	737,888		(3,121)			5.000	4.374	JD	2,958	35,500	08/06/2013	12/01/2028
2487752B3	DENTON CNTY TX REF			1	1FE	2,757,424	110.7230	2,812,364	2,540,000	2,748,564		(8,860)			4.000	2.907	JJ	38,382		08/04/2015	07/15/2027
248866WN1	DENTON TX CTFS OBLIG			1	1FE	1,047,270	109.1820	1,091,820	1,000,000	1,037,578		(4,589)			4.000	3.402	FA	15,111	40,000	11/06/2013	02/15/2026
258885ZM7	DOUGLAS CNTY CO SD #RE1 IMPT SER A			1	1FE	1,065,200	107.9140	1,079,140	1,000,000	1,014,846		(7,136)			5.000	4.201	JD	2,222	50,000	11/07/2007	12/15/2020
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS			1	1FE	1,080,310	112.6240	1,126,240	1,000,000	1,076,981		(3,329)			4.000	3.053	JD	17,556		07/08/2015	12/01/2028
259597EK4	DOUGLAS CNTY WI REF				1FE	1,319,832	100.3120	1,238,853	1,235,000	1,235,816		(9,492)			5.000	4.204	FA	25,729	61,750	03/30/2005	02/01/2016
263493TM0	DuPAGE CNTY IL CMNTY UNIT SD #200				1FE	1,000,000	102.3820	1,023,820	1,000,000	1,000,000					4.500	4.500	AO	11,250	45,000	04/16/2009	10/01/2016
269408MN7	EAGAN MN TXBL TAX INCR SER A			1	1FE	881,879	96.8020	866,378	895,000	884,395		1,002			2.850	3.000	FA	10,628	25,508	06/05/2013	02/01/2025
278173EV7	EATON OH CSD QSCB-TAXABLE			1	1FE	750,000	110.1000	825,750	750,000	750,000					5.909	5.909	JD	3,693	44,318	02/04/2011	12/01/2025
283497F67	EL PASO CNTY TX REF TXBL SER A				1FE	906,750	100.9960	908,964	900,000	906,406		(344)			3.371	3.271	FA	11,461	4,214	06/30/2015	02/15/2024
283734RA1	EL PASO TX REF			1	1FE	1,371,296	107.3730	1,385,112	1,290,000	1,360,428		(9,448)			4.000	3.082	FA	19,493	51,600	11/06/2014	08/15/2028
303603GV0	FAIRBORN OH CSD SCH IMPT			1	1FE	1,009,109	101.9540	958,368	940,000	943,491		(8,113)			5.250	4.343	JD	4,113	49,350	04/27/2006	12/01/2018
311315TU9	FARMINGTON MN ISD #192 TXBL REF				1FE	690,000	102.6790	708,485	690,000	690,000					2.750	2.750	FA	7,906	18,975	11/13/2013	02/01/2020
338158PG7	FITCHBURG WI CORP PURP SER B			1	1FE	1,329,960	101.1080	1,344,736	1,330,000	1,329,969		3			3.000	3.000	MS	13,300	39,900	04/12/2012	03/01/2026
338423PK6	FLAGSTAFF AZ SER A			1	1FE	701,396	113.0460	734,799	650,000	693,800		(4,340)			4.500	3.573	JJ	14,625	35,994	03/21/2014	07/01/2028
34526PAS7	FORD CNTY KS USD #443 SER A			1	1FE	1,452,013	111.5260	1,472,143	1,320,000	1,450,875		(1,138)			4.000	2.951	MS	6,453		11/19/2015	03/01/2028
34526PAU2	FORD CNTY KS USD #443 SER A			1	1FE	1,095,120	109.6150	1,096,150	1,000,000	1,093,882		(1,238)			4.000	3.004	MS	4,889		10/27/2015	03/01/2030
345766NB1	FOREST HILLS OH LSD			1	1FE	1,092,210	109.4780	1,094,780	1,000,000	1,084,760		(7,450)			4.000	2.914	JD	3,333	31,444	02/05/2015	12/01/2029
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP			1	1FE	1,633,286	110.0510	1,672,775	1,520,000	1,628,985		(4,301)			4.000	3.096	MS	21,280		07/29/2015	03/01/2029
354730WB5	FRANKLIN TN PUB IMPT (BAB)			1	1FE	1,018,380	107.4810	1,074,810	1,000,000	1,007,230		(2,070)			4.950	4.702	MS	16,500	49,500	12/16/2009	03/01/2022
362676JL3	GAHANNA OH REF			1	1FE	1,159,973	114.6500	1,209,558	1,055,000	1,154,715		(5,258)			4.000	2.897	JD	3,517	20,866	05/21/2015	12/01/2026
363334Z71	GALENA PARK TX INDPT SD SCH BLDG			1	1FE	1,228,702	111.9040	1,303,682	1,165,000	1,183,940		(6,647)			5.250	4.585	FA	23,106	61,163	03/06/2008	08/15/2022
365136MB3	GARDEN CITY MI SD REF			1	1FE	1,060,990	101.3160	1,013,160	1,000,000	1,002,548		(7,409)			5.000	4.225	MN	8,333	50,000	08/31/2006	05/01/2021
365820FV6	GARFIELD HEIGHTS OH CSD			1	1FE	1,082,770	104.1740	1,041,740	1,000,000	1,009,256		(9,314)			5.000	4.003	JD	2,222	50,000	10/04/2006	12/15/2020
372640GL0	GEORGETOWN CNTY SC SD QSCB				1FE	1,138,536	114.6560	1,203,888	1,050,000	1,115,071		(5,610)			5.375	4.541	MS	18,813	56,438	06/24/2011	03/01/2025
374208EW2	GERRISH & HIGGINS MI SD SB & SITE			1	1FE	1,155,653	108.3080	1,196,803	1,105,000	1,119,002		(5,574)			5.000	4.423	MN	9,208	55,250	06/11/2008	05/01/2023
374816AN6	GIBSON CITY TN SPL SCH DIST LTGO			1	1FE	1,046,810	105.4350	1,054,350	1,000,000	1,007,207		(5,484)			5.000	4.402	AO	12,500	50,000	07/19/2007	04/01/2021
374816EJ1	GIBSON CNTY TN SPL SD REF			1	1FE	1,000,000	100.0700	1,000,700	1,000,000	1,000,000					3.000	3.000	AO	7,500	21,333	02/04/2015	04/01/2029
382604M29	GOOSE CREEK TX CONS ISD REF			1	1FE	1,076,010	110.0930	1,100,930	1,000,000	1,073,449		(2,561)			4.000	3.071	FA	15,111		08/18/2015	02/15/2030
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR			1	1FE	885,000	100.2280	887,018	885,000	885,000					3.200	3.200	JD	11,564		07/10/2015	06/01/2026
386138UR0	GRAND PRAIRIE TX CTFS OBLIG			1	1FE	1,524,677	110.3480	1,561,424	1,415,000	1,523,072		(1,604)			4.000	3.035	FA	5,817		11/04/2015	02/15/2029
392641XK7	GREEN BAY WI TXBL REF SER D			1	1FE	1,000,000	99.6300	996,300	1,000,000	1,000,000					2.950	2.950	AO	7,375	29,500	05/16/2012	04/01/2024
3960284J8	GREENVILLE CNTY SC TXBL REF SER A				1FE	1,000,000	98.9240	989,240	1,000,000	1,000,000					2.250	2.250	AO	5,625	22,500	03/20/2013	04/01/2022
401784WX7	GUILFORD CNTY NC (BAB)				1FE	1,000,000	111.7730	1,117,730	1,000,000	1,000,000					4.541	4.541	FA	18,921	45,410	03/11/2010	08/01/2021
414834LP4	HARRISBURG SD INDPT SD #41-2			1	1FE	1,299,247	104.2410	1,292,588	1,240,000	1,277,658		(5,717)			3.000	2.456	JJ	17,153	37,200	02/03/2012	07/15/2025
416489RX2	HARTFORD CNTY CT MET DIST SER B			1	1FE	1,974,457	108.4200	1,962,402	1,810,000	1,971,408		(3,049)			3.750	2.613	MN	10,935		10/23/2015	11/01/2028
431621LC3	HILLIARD OH SCH DIST SER A			1	1FE	1,047,120	104.0010	1,040,010	1,000,000	1,005,057		(5,285)			5.000	4.431	JD	4,167	50,000	06/22/2006	12/01/2019
442403KB6	HOUSTON TX ISD REF			1	1FE	1,078,730	111.8020	1,118,020	1,000,000	1,070,329		(7,534)			4.000	3.017	FA	15,111	26,556	11/19/2014	02/15/2028
442331SS4	HOUSTON TX SER B (BAB)			1	1FE	1,053,000	111.7860	1,117,860	1,000,000	1,027,325		(5,816)			5.361	4.633	MS	17,870	53,610	03/10/2011	03/01/2024
443420FA7	HUBBARD OH EXMP VILLAGE SD CLASSRM			1	1FE	1,254,865	105.9480	1,244,889	1,175,000	1,188,271		(8,907)			5.000	4.171	JD	4,896	58,750	04/10/2007	12/01/2021
44442ABE0	HUGHES CNTY SD REF LTD TAX GO CTFS			1	1FE	1,350,000	101.0810	1,364,594	1,350,000	1,350,000					2.750	2.750	JD	3,094	37,125	06/02/2014	12/01/2026
447711JK9	HURON SD SCH DIST #2-2			1	1FE	1,413,894	108.7580	1,441,044	1,325,000	1,394,732		(7,653)			3.750	3.001	JD	2,208	49,688	05/30/2013	12/15/2024
464434FV6	ISLAND CNTY WA SD #201 OAK HARBOR			1	1FE	1,041,730	104.0480	1,040,480	1,000,000	1,004,518		(4,719)			5.000	4.492	JD	4,167	50,000	07/19/2006	12/01/2020
46723MAN0	JACKSON MI COLLEGE REF			1	1FE	998,861	112.4040	1,039,737	925,000	988,814		(6,629)			4.000	3.056	MN	6,167	47,792	06/19/2014	05/01/2027
479545CJ2	JOHNSTOWN-MONROE OH LSD SCH FACS			1	1FE	560,300	109.6540	570,201	520,000	553,950		(5,207)			4.000	2.795	JD	1,733	23,053	10/10/2014	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
481305DR8	JUDSON TX ISD REF			1	1FE	1,118,866	111.3000	1,151,955	1,035,000	1,116,200		(2,666)			4.000	3.007	FA	17,250		08/27/2015	02/01/2028
483271AN2	KALAMAZOO MI REGL EDL SVC AGCY SB			1	1FE	1,054,520	108.2600	1,082,600	1,000,000	1,014,671		(5,849)			5.000	4.332	MN	8,333	50,000	02/22/2008	05/01/2021
483782JC3	KANE & DEKALB CNTYS IL USD #302			1	1FE	1,074,750	103.9600	1,039,600	1,000,000	1,009,850		(8,714)			5.000	4.062	FA	20,833	50,000	05/10/2007	02/01/2020
492674PG5	KETTERING OH LTGO			1	1FE	494,725	102.7390	513,695	500,000	495,044		319			3.000	3.100	JD	1,250	12,375	01/23/2015	12/01/2027
494656L41	KING & SNOHOMISH CNTYS WA SD #417			1	1FE	1,089,380	112.3510	1,123,510	1,000,000	1,076,509		(7,893)			4.000	2.966	JD	3,333	40,000	05/08/2014	12/01/2026
494751CV0	KING CNTY WA FIRE PROT DIST #39			1	1FE	1,312,380	110.5870	1,327,044	1,200,000	1,311,613		(767)			4.000	2.913	JD	2,133		12/02/2015	12/01/2030
494791QZ2	KING CNTY WA PUB HOSP DIST #2			1	1FE	1,060,410	108.6560	1,086,560	1,000,000	1,054,563		(5,187)			4.000	3.289	JD	3,333	36,000	11/14/2014	12/01/2028
498531BF8	KLEIN TX INDPT SCH DIST REF SER B				1FE	1,111,089	109.9560	1,154,538	1,050,000	1,089,401		(5,960)			3.000	2.335	FA	13,125	31,500	03/29/2012	02/01/2022
498531FL1	KLEIN TX ISD REF-SCHOOLHOUSE SER A			1	1FE	1,763,905	110.7190	1,799,184	1,625,000	1,759,294		(4,611)			4.000	3.001	FA	27,083		08/13/2015	08/01/2029
501552JR5	KYLE TX REF			1	1FE	1,587,833	110.3480	1,644,185	1,490,000	1,581,934		(5,899)			4.000	3.214	FA	37,581		04/22/2015	08/15/2029
508246AQ8	LAKE CNTY FL LTGO			1	1FE	1,068,520	105.9480	1,059,480	1,000,000	1,011,402		(7,653)			5.000	4.163	JD	4,167	50,000	04/19/2007	06/01/2021
508772EF3	LAKE CNTY IL SD #79 FREMONT SER B			1	1FE	1,800,427	103.7330	1,799,768	1,735,000	1,742,064		(7,375)			5.000	4.542	JD	7,229	86,750	06/28/2006	12/01/2019
510281FK9	LAKE OH LSD STARK CNTY SCH FACS			1	1FE	1,092,160	111.7990	1,117,990	1,000,000	1,087,398		(4,762)			4.500	3.087	JD	3,750	13,500	07/29/2015	12/01/2030
517138VK6	LARIMER CNTY CO POUDRE SD (BAB)			1	1FE	1,000,000	111.3570	1,113,570	1,000,000	1,000,000					5.603	5.603	JD	2,490	56,030	12/15/2010	12/15/2025
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER			1	1FE	1,000,000	99.5320	995,320	1,000,000	1,000,000					2.700	2.700	JD	7,950		08/28/2015	06/01/2022
52850CLJ2	LEWISTON ME REF SER B			1	1FE	1,627,380	105.1800	1,619,772	1,540,000	1,598,195		(10,335)			3.000	2.233	AO	11,550	46,200	02/13/2013	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO			1	1FE	1,175,267	112.4060	1,213,985	1,080,000	1,170,142		(5,125)			4.000	3.006	AO	10,800	14,160	05/07/2015	10/01/2027
535358KD6	LINDEN MI CSD REF			1	1FE	1,582,935	110.0150	1,650,225	1,500,000	1,579,584		(3,351)			4.000	3.334	MN	10,000	14,333	07/14/2015	05/01/2027
537056CM3	LITTLE CHUTE WI ASD REF			1	1FE	1,014,040	105.1300	998,735	950,000	959,049		(7,410)			5.000	4.156	MS	15,833	47,500	05/09/2007	03/01/2022
542264FJ0	LONE STAR TX CLG SYS SER A			1	1FE	1,090,490	110.0470	1,100,470	1,000,000	1,084,673		(5,817)			4.000	2.935	FA	26,889		04/08/2015	02/15/2028
548768FB1	LOWNDES CNTY MS SD			1	1FE	1,643,205	112.8240	1,692,360	1,500,000	1,638,740		(4,465)			4.000	2.896	MS	17,667		08/19/2015	09/01/2027
557259VS4	MADISON CNTY MS TXBL REF				1FE	1,000,000	98.9950	989,950	1,000,000	1,000,000					3.185	3.185	JD	2,654	26,365	01/08/2015	06/01/2025
557412WP4	MADISON CNTY TN TXBL REF				1FE	1,017,290	101.5370	1,015,370	1,000,000	1,009,826		(4,258)			2.000	1.554	AO	5,000	20,000	03/26/2014	04/01/2018
557738GN5	MADISON MACOUPIN CNTYS IL CMNTY			1	1FE	1,072,360	107.4380	1,074,380	1,000,000	1,014,994		(7,711)			5.000	4.143	MN	8,333	50,000	05/03/2007	11/01/2021
5643857Z9	MANSFIELD TX ISD SCH BLDG			1	1FE	1,061,250	104.7610	1,047,610	1,000,000	1,008,408		(7,160)			5.000	4.226	FA	18,889	50,000	05/23/2007	02/15/2021
564377T58	MANSFIELD TX TAXABLE SER A			1	1FE	444,556	105.4150	453,285	430,000	431,787		(1,411)			5.895	5.168	FA	9,576	25,349	04/30/2008	02/15/2018
569203ME9	MARION & POLK CNTYS OR SD #24J				1FE	1,000,000	99.5650	995,650	1,000,000	1,000,000					2.938	2.938	JD		27,013	01/16/2015	06/30/2024
574193EG9	MARYLAND ST & LOC FACS LOAN			1	1FE	981,300	104.4930	1,044,930	1,000,000	985,568		1,181			3.000	3.167	MS	8,833	30,000	03/22/2012	03/15/2026
577285W54	MAUI CNTY HI SER A			1	1FE	1,088,770	106.3000	1,063,000	1,000,000	1,016,284		(10,347)			5.000	3.872	JJ	25,000	50,000	01/09/2008	07/01/2022
581535DG3	McKENZIE CNTY ND PUB SD #1 SCH BLD			1	1FE	994,280	100.5460	1,005,460	1,000,000	994,801		334			3.000	3.050	FA	12,500	33,000	06/04/2014	08/01/2028
581664DX4	McKINNEY TX ISD REF			1	1FE	1,058,290	107.5060	1,075,060	1,000,000	1,055,528		(2,762)			3.750	3.228	FA	14,167	13,333	03/05/2015	02/15/2029
586145SE5	MEMPHIS TN REF GEN IMPT SER C			1	1FE	1,087,600	103.7670	1,037,670	1,000,000	1,008,759		(10,130)			5.000	3.923	MN	8,333	50,000	12/11/2006	11/01/2020
586145F58	MEMPHIS TN TXBL REF SER B				1FE	1,000,000	101.9340	1,019,340	1,000,000	1,000,000					2.698	2.698	AO	6,745	9,893	04/16/2015	04/01/2023
587059DM5	MENOMONEE FALLS WI SCH DIST REF			1	1FE	1,125,857	105.4350	1,138,698	1,080,000	1,087,114		(5,410)			5.000	4.453	AO	13,500	54,000	08/14/2007	04/01/2020
59027BAX8	MERRILLVILLE IN REDEV AUTH LEASE			1	1FE	924,571	110.3190	937,712	850,000	915,548		(7,591)			4.000	2.867	FA	12,844	25,783	10/22/2014	08/15/2025
592112BJ4	MET GOVT NASHVILLE/DAVIDSON CO TN			1	1FE	1,065,280	102.6190	1,026,190	1,000,000	1,004,556		(7,548)			5.000	4.202	FA	20,833	50,000	06/14/2006	08/01/2018
593881LD5	MIAMISBURG OH CSD REF			1	1FE	1,078,850	109.4950	1,094,950	1,000,000	1,078,328		(522)			4.000	3.078	JD			12/03/2015	12/01/2030
597749ZU7	MIDLAND TX CTFS OBLIG LTGO			1	1FE	1,069,120	104.9170	1,049,170	1,000,000	1,009,541		(7,814)			5.000	4.155	MS	16,667	50,000	01/23/2007	03/01/2021
602366UA2	MILWAUKEE WI REF CORP PURP SER B3			1	1FE	1,067,650	111.5510	1,115,510	1,000,000	1,063,933		(3,717)			4.000	3.193	MS	11,778	11,889	05/15/2015	03/15/2027
6095586E6	MONMOUTH CNTY NJ (BAB)			1	1FE	1,004,700	107.4310	1,074,310	1,000,000	1,002,065		(481)			4.750	4.691	MN	7,917	47,500	11/04/2009	11/01/2021
613579XQ9	MONTGOMERY CNTY PA (BAB)			1	1FE	1,000,000	107.8040	1,078,040	1,000,000	1,000,000					5.050	5.050	MS	16,833	50,500	02/04/2010	09/01/2025
6136643N9	MONTGOMERY CNTY TN GEN OBLIG UNLT				1FE	968,540	109.0220	986,649	905,000	929,972		(7,192)			4.000	3.101	AO	9,050	36,200	03/26/2010	04/01/2019
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG			1	1FE	1,054,230	111.0300	1,110,300	1,000,000	1,051,996		(2,234)			4.000	3.334	FA	15,111	3,333	07/15/2015	02/15/2029
616142FX8	MOORHEAD MN REF & IMPT SER B			1	1FE	745,563	102.7700	775,914	755,000	746,387		641			3.000	3.123	FA	9,438	23,090	09/16/2014	02/01/2027
621451PB3	MOUNT HEALTHY OH CSD SCH IMPT			1	1FE	1,266,743	109.5720	1,271,035	1,160,000	1,188,830		(11,159)			5.000	3.912	JD	4,833	58,000	01/16/2008	12/01/2023
60534TYB5	MS ST DEV BANK SPL OBLG GULFPORT			1	1FE	1,069,770	109.6170	1,096,170	1,000,000	1,061,130		(6,393)			4.000	3.153	AO	10,000	43,000	08/21/2014	04/01/2025
6312943Y9	NASHUA NH TXBL-PENNICHUCK CORP				1FE	974,160	103.1070	1,031,070	1,000,000	979,048		2,205			3.347	3.650	JJ	15,433	33,470	09/25/2013	01/15/2024
64966KLR2	NEW YORK CITY NY SER O			1	1FE	5,261	100.0000	5,000	5,000	5,000		(15)			5.000	5.000	JD	21	250	08/17/2006	06/01/2020
655867HZ5	NORFOLK VA CAP IMPR BD SER B (BAB)				1FE	1,000,000	108.7910	1,087,910	1,000,000	1,000,000					4.650	4.650	MS	15,500	46,500	01/14/2010	03/01/2019
659868QL0	NORTH HILLS PA SD (BAB)			1	1FE	1,018,400	108.4570	1,084,570	1,000,000	1,009,739		(1,748)			5.484	5.251	AO	11,577	54,840	06/10/2010	10/15/2025
660631WN8	NORTH LITTLE ROCK AR SD #1			1	1FE	1,005,540	100.8790	1,008,790	1,000,000	1,004,672		(868)			3.000	2.890	FA	12,500	15,000	01/29/2015	02/01/2028
662523WX3	NORTH SLOPE BORO AK (BAB)				1FE	1,000,000	109.5770	1,095,770	1,000,000	1,000,000					5.026	5.028	JD		50,260	10/21/2009	06/30/2019
667230SE7	NORTHVILLE MI PUB SCH			1	1FE	1,659,414	100.2900	1,529,423	1,525,000	1,525,000		(5,425)			5.000	5.000	MN	12,708	76,250	05/31/2005	05/01/2017
671130HA3	OAK CREEK-FRANKLIN WI JT SD RFDG			1	1FE	950,209	105.3080	937,241	890,000	898,984		(6,854)			5.000	4.164	AO	11,125	44,500	04/10/2007	04/01/2019
676006QP7	ODESSA TX REF			1	1FE	1,397,283	111.2520	1,429,588	1,285,000	1,379,085		(11,668)			4.000	2.863	MS	17,133	51,400	06/05/2014	03/01/2025
678519RB7	OKLAHOMA CITY OK TXBL			1	1FE	790,000	104.3260	824,175	790,000	790,000					3.500	3.500	MS	9,217	41,475	03/19/2014	03/01/2025
680616ZN2	OLENTANGY OH LSD TXBL SER A			1	1FE	1,000,000	98.3080	983,080	1,000,000	1,000,000					3.150	3.150	JD	2,625	22,838	02/11/2015	12/01/2026
686033DN8	OREGON OH CSD REF SCH IMPT			1	1FE	989,600	101.2460	1,012,460	1,000,000	991,542		718			3.000	3.100	JD	2,500	30,000	03/21/2013	12/01/2025
689225VR8	OTTAWA CNTY MI REF			1	1FE	1,407,228	109.4930	1,434,358	1,310,000	1,405,151		(2,077)			3.500	2.656	MN	7,514		10/02/2015	11/01/2027
689861MK5	OUACHITA PARISH LA E OUACHITA SD				1FE	500,000	102.7610	513,805	500,000	500,000					3.466	3.469	MS	5,777	17,330	06/27/2014	03/01/2024
689861ML3	OUACHITA PARISH LA E OUACHITA SD				1FE	525,000	102.8940	540,194	525,000	525,000					3.616	3.618	MS	6,328	18,984	06/27/2014	03/01/2025
690887QQ0	OWENSBORO KY TXBL				1FE	1,008,820	99.9190	999,190	1,000,000	1,008,078		(713)			3.400	3.300	JJ	17,000	17,756	12/16/2014	07/01/2025
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A			1	1FE	1,241,850	109.2010	1,277,652	1,170,000	1,237,600		(4,250)			4.000	3.154	AO	24,310		06/09/2015	10/01/2027
707483NX7	PENN HILLS PA TXBL SER B				1FE	1,000,000	107.0020	1,070,020	1,000,000	1,000,000					4.130	4.130	JD	3,442	41,300	04/10/2014	12/01/2025
708292GL5	PENNINGTON CNTY SD COPS SER A			1	1FE	1,206,614	107.9370	1,219,688	1,130,000	1,204,271		(2,343)			4.000	3.059	JD	8,914		09/18/2015	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
715029FX7	PERRY TWP IN MULTI-SBC 1ST MTG			1	1FE	1,037,850	109.0420	1,090,420	1,000,000	1,024,105		(3,520)			4.000	3.553	JJ	18,444	40,000	11/16/2011	07/15/2024
715093HB9	PERRYSBURG OH EXEMPTED VLG SD			1	1FE	1,100,240	110.7730	1,107,730	1,000,000	1,094,153		(6,087)			4.000	2.983	JD	3,333	27,333	02/26/2015	12/01/2026
718814P42	PHOENIX AZ REF			1	1FE	1,092,310	113.6980	1,136,980	1,000,000	1,079,627		(8,137)			4.000	2.935	JJ	20,000	40,778	06/05/2014	07/01/2026
720611QM7	PIERCE CNTY WA SD #403 BETHEL			1	1FE	1,046,520	101.8530	1,018,530	1,000,000	1,002,405		(5,587)			5.000	4.412	JD	4,167	50,000	07/26/2006	12/01/2021
725277JM0	PITTSBURGH PA SD REF			1	1FE	1,080,510	109.3670	1,093,670	1,000,000	1,075,756		(4,754)			4.000	3.158	MS	13,333	15,222	03/11/2015	09/01/2026
729429LA6	PLYMOUTH-CANTON MI CMNTY SD REF			1	1FE	1,085,490	108.3530	1,083,530	1,000,000	1,022,642		(9,081)			5.000	3.975	MN	8,333	50,000	02/07/2008	05/01/2022
733505GL9	PORT ARTHUR TX INDPT SD SCH BLDG			1	1FE	1,119,650	100.5170	1,060,454	1,055,000	1,056,127		(8,941)			5.000	4.122	FA	19,928	52,750	10/23/2007	02/15/2021
741701H82	PRINCE GEORGES CNTY MD QSCB				1FE	1,006,680	110.9060	1,109,060	1,000,000	1,005,024		(378)			4.750	4.687	MS	15,833	47,500	03/23/2011	03/01/2026
744159NP5	PROVO CITY UT SD			1	1FE	1,052,380	107.0350	1,070,350	1,000,000	1,049,700		(2,680)			3.500	3.018	JD	1,556	26,542	03/03/2015	06/15/2028
748233NH2	QUEEN ANNES CNTY MD PUB FACS (BAB)				1FE	1,516,304	108.0750	1,604,914	1,485,000	1,500,556		(2,855)			5.000	4.751	AO	18,563	74,250	10/14/2009	10/01/2020
774829HH1	ROCKY RIVER OH CSD UTGO			1	1FE	1,286,366	109.6720	1,305,097	1,190,000	1,276,470		(9,558)			4.000	2.964	JD	3,967	43,766	12/18/2014	12/01/2028
778017LA9	ROSEVILLE MI SCH BLDG & SITE REF			1	1FE	1,058,180	101.5090	1,015,090	1,000,000	1,002,386		(6,935)			5.000	4.274	MN	8,333	50,000	06/02/2006	05/01/2018
794301EB3	SALEM NH SD			1	1FE	1,156,377	111.0600	1,182,789	1,065,000	1,155,449		(928)			4.000	3.003	JD	3,313		11/18/2015	12/01/2028
796237J89	SAN ANTONIO TX REF & IMPT			1	1FE	1,305,672	110.9130	1,330,956	1,200,000	1,291,406		(10,105)			3.500	2.455	FA	17,500	39,783	07/30/2014	02/01/2025
806075YF8	SCARBOROUGH ME REF			1	1FE	809,460	109.0320	817,740	750,000	801,925		(5,798)			4.000	3.002	MN	5,000	30,000	09/11/2014	11/01/2028
809554VM7	SCOTT CNTY MN REF SER B			1	1FE	673,536	110.2100	677,792	615,000	666,703		(5,755)			4.000	2.808	JD	2,050	25,420	10/22/2014	12/01/2027
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF			1	1FE	1,064,320	108.6810	1,086,810	1,000,000	1,062,872		(1,448)			4.000	3.165	MS	7,000		10/08/2015	09/01/2029
818274WW8	SEVIERVILLE TN REF			1	1FE	1,249,460	108.2490	1,271,926	1,175,000	1,244,110		(5,350)			4.000	3.106	JD	3,917	23,761	05/06/2015	06/01/2029
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS			1	1FE	1,000,000	100.6420	1,006,420	1,000,000	1,000,000					3.050	3.050	AO	7,625	30,500	06/12/2013	04/01/2023
829596LP8	SIOUX FALLS SC SD #49-5 (BAB)				1FE	990,000	110.9760	1,098,662	990,000	990,000					5.400	5.400	JJ	26,730	53,460	06/30/2009	07/01/2019
829596KH7	SIOUX FALLS SD SCH DIST #49-5			1	1FE	766,296	100.3160	727,291	725,000	725,000		(5,107)			5.000	4.273	JJ	18,125	36,250	05/10/2006	07/01/2016
829596KL8	SIOUX FALLS SD SCH DIST #49-5			1	1FE	819,406	100.0000	780,000	780,000	780,000		(4,889)			5.000	4.353	JJ	19,500	39,000	05/10/2006	01/01/2018
830235GU5	SKAGIT CNTY WA PUB HOSP DIST #2			1	1FE	1,184,154	98.1370	1,182,551	1,205,000	1,185,965		1,507			3.125	3.305	JD	3,138	37,656	10/17/2014	12/01/2026
8330852Y8	SNOHOMISH CNTY WA LTD TAX			1	1FE	1,073,290	108.5280	1,085,280	1,000,000	1,061,858		(7,324)			4.000	3.061	JD	3,333	40,000	06/04/2014	12/01/2028
833124MN7	SNOHOMISH CNTY WA SD #4 LK STEVENS			1	1FE	1,299,701	104.0010	1,274,012	1,225,000	1,233,040		(8,417)			5.000	4.263	JD	5,104	61,250	08/10/2006	12/01/2019
849067T60	SPOKANE WA REF			1	1FE	1,064,040	105.7560	1,057,560	1,000,000	1,058,741		(5,299)			3.500	2.753	JD	2,917	28,194	01/29/2015	12/01/2028
849653UC2	SPRING GROVE PA ASD SER A			1	1FE	1,088,120	108.0120	1,080,120	1,000,000	1,078,955		(9,165)			4.000	2.790	AO	10,000	24,889	01/21/2015	10/01/2028
790178TD9	ST JOHN BAPTIST PARISH LA				1FE	936,486	106.2980	956,682	900,000	930,308		(3,818)			3.000	2.484	MS	9,000	27,000	05/14/2014	03/01/2023
791298UV2	ST LOUIS CNTY MO COURTHOUSE PROJS			1	1FE	1,033,530	101.1720	1,011,720	1,000,000	1,017,361		(5,360)			3.000	2.412	FA	12,500	30,000	11/27/2012	02/01/2027
860758RM5	STILLWATER MN ISD #834 SER A			1	1FE	1,610,115	110.5900	1,658,850	1,500,000	1,605,005		(5,110)			4.000	3.018	FA	22,333		07/17/2015	02/01/2028
864813A26	SUFFOLK VA REF			1	1FE	1,811,803	113.5340	1,890,341	1,665,000	1,781,401		(12,844)			4.000	3.001	JD	5,550	66,600	07/31/2013	12/01/2024
866407H93	SUMNER CNTY TN SCH & PUB IMPT			1	1FE	1,030,270	106.4590	1,064,590	1,000,000	1,021,758		(3,360)			3.000	2.601	JD	2,500	30,000	05/30/2013	12/01/2023
840658LL0	SW CSD OH FRANKLIN & PICKWAY CNTYS				1FE	750,000	111.8440	838,830	750,000	750,000					5.600	5.600	JD	3,500	42,000	04/21/2011	12/01/2025
871463QL2	SYLVANIA OH CITY SD SCH IMPT			1	1FE	1,023,330	106.0200	1,060,200	1,000,000	1,004,722		(3,151)			5.000	4.652	JD	4,167	50,000	04/15/2009	12/01/2024
874091CJ8	TALAWANDA OH CSD (BAB)			1	1FE	1,015,940	109.7210	1,097,210	1,000,000	1,007,216		(1,612)			5.625	5.418	JD	4,688	56,250	10/23/2009	12/01/2022
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER			1	1FE	993,280	98.9810	989,810	1,000,000	993,341		61			3.011	3.084	AO	5,186		11/19/2015	10/01/2026
889278VS3	TOLEDO OH REF-CAPITAL IMPT			1	1FE	1,090,191	110.2670	1,119,210	1,015,000	1,088,492		(1,699)			4.000	3.144	JD	3,383	5,188	09/24/2015	12/01/2027
896858AX5	TRIVIEW CO MET DISST REF				1FE	1,000,000	107.2090	1,072,090	1,000,000	1,000,000					4.000	4.000	MN	6,667	40,000	09/16/2009	11/01/2019
898133VH3	TRUMBULL CNTY OH LTGO			1	1FE	862,264	104.0010	832,008	800,000	806,962		(7,305)			5.000	4.024	JD	3,333	40,000	03/14/2007	12/01/2021
899840HA3	TUPELO MS PUB SD			1	1FE	1,131,631	113.5580	1,163,970	1,025,000	1,127,831		(3,800)			4.000	2.808	MS	13,667		07/30/2015	09/01/2026
901561GH7	TWIN FALLS CNTY ID SCH DIST #411-A			1	1FE	1,081,510	109.5600	1,095,600	1,000,000	1,070,329		(6,946)			4.000	3.073	MS	11,778	40,000	05/16/2014	09/15/2028
882722FH9	TX ST COLLEGE STUDENT LN			1	1FE	1,077,120	113.6910	1,136,910	1,000,000	1,030,868		(7,847)			5.000	4.066	FA	20,833	50,000	06/03/2009	08/01/2023
8827223F6	TX ST TXBL REF WTR FIN ST PARTN			1	1FE	1,000,000	101.3430	1,013,430	1,000,000	1,000,000					3.106	3.106	FA	12,942	31,060	05/02/2012	08/01/2024
917151BX9	URBANA OH CSD			1	1FE	1,034,226	110.7730	1,041,266	940,000	1,028,658		(5,567)			4.000	2.981	JD	3,133	25,693	03/05/2015	12/01/2026
92209PBH2	VANTAGE CAREER CTR OH JT VOCATION			1	1FE	1,048,559	110.9630	1,070,793	965,000	1,032,840		(10,437)			4.000	2.706	JD	3,217	38,600	06/25/2014	12/01/2023
930353HL4	WADSWORTH OH CSD (BAB)			1	1FE	700,000	107.7960	754,572	700,000	700,000					5.660	5.660	JD	3,302	39,620	08/26/2009	12/01/2023
933747DT1	WAPAKONETA OH CSD REF SCH IMPT			1	1FE	1,444,630	108.7580	1,451,919	1,335,000	1,439,119		(5,511)			3.750	2.968	JD	4,172	32,402	03/26/2015	12/01/2027
942170JV4	WATERTOWN SD SCH DIST #14-4 CTFS			1	1FE	1,050,808	106.4930	1,070,255	1,005,000	1,042,473		(5,118)			4.000	3.353	JD	1,787	40,200	05/08/2014	12/15/2028
943080MM0	WAUKESHA WI SER B			1	1FE	1,148,515	110.5200	1,165,986	1,055,000	1,143,230		(5,285)			4.000	3.004	AO	26,844		04/22/2015	10/01/2029
952063FA8	WEST CHESTER TWP OH PUB SAFETY			1	1FE	1,740,095	108.2120	1,796,319	1,660,000	1,677,747		(8,683)			5.000	4.412	JD	6,917	83,000	08/08/2007	12/01/2021
952718XF6	WEST FARGO ND			1	1FE	1,252,569	110.8620	1,274,913	1,150,000	1,247,415		(5,154)			4.000	2.851	MN	23,000		06/29/2015	05/01/2026
968767JT1	WILL CNTY IL SD #86 JOLIET REF			1	1FE	1,052,440	100.7290	1,007,290	1,000,000	1,001,117		(6,493)			5.000	4.325	MS	16,667	50,000	08/03/2006	03/01/2018
969887X29	WILLIAMSON CNTY TX CTFS OBLIG			1	1FE	1,047,503	110.6880	1,073,674	970,000	1,045,661		(1,842)			4.000	3.304	FA	22,957		07/22/2015	02/15/2030
986370LR3	YORK CNTY PA REF SER B			1	1FE	1,000,000	100.7000	1,007,000	1,000,000	1,000,000					3.000	3.000	JD	2,500	26,333	01/08/2015	06/01/2028
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						224,978,267	XXX	228,780,964	213,780,000	221,193,391		(851,826)			XXX	XXX	XXX	2,223,233	6,595,960	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						224,978,267	XXX	228,780,964	213,780,000	221,193,391		(851,826)			XXX	XXX	XXX	2,223,233	6,595,960	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
00644PAR7	ADAMS 12 FIVE STAR SCHS CO COP			1	1FE	1,011,030	107.8370	1,078,370	1,000,000	1,003,491		(1,099)			4.500	4.371	JD	3,750	45,000	01/25/2008	12/01/2023
005596DY4	ADAMS CNTY CO COPS REF & IMPT			1	1FE	1,094,510	111.1360	1,111,360	1,000,000	1,093,856		(654)			4.000	2.904	JD	1,556		12/02/2015	12/01/2027
011839GC5	AK HSG FIN CORP ST CAP PROJ SER A			1	1FE	1,091,250	108.3260	1,083,260	1,000,000	1,020,159		(9,901)			5.250	4.145	JD	4,375	52,500	09/13/2007	12/01/2022
011832V33	AK HSG FIN CORP STATE CAPITAL PROJ			1	1FE	1,069,150	101.8530	1,018,530	1,000,000	1,003,587		(8,349)			5.000	4.124	JD	4,167	50,000	10/05/2006	06/01/2021
01176PAT7	AK RAILROAD CORP GTY RECTS			1	1FE	1,060,270	102.6190	1,026,190	1,000,000	1,004,269		(7,069)			5.000	4.252	FA	20,833	50,000	08/10/2006	08/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
010079AM3	AKRON OH PKG FACS INCOME TAX REV			1	1FE	1,091,660	112.4840	1,124,840	1,000,000	1,090,427		(1,233)			4.000	2.942	JD	5,444		11/04/2015	12/01/2027
010237EG6	AL BLDG RENOVATION FIN AUTH			1	1FE	1,323,923	102.3810	1,269,524	1,240,000	1,245,948		(9,838)			5.000	4.162	MS	20,667	62,000	08/22/2006	09/01/2020
010691FD0	ALACHUA CNTY FL PUB IMPT REF SER B			1	1FE	1,075,830	102.5200	1,025,200	1,000,000	1,005,513		(9,145)			5.000	4.035	FA	20,833	50,000	01/12/2007	08/01/2020
013493BY6	ALBUQUERQUE BERNALILLO CNTY NM WTR				1FE	1,079,720	102.3830	1,023,830	1,000,000	1,004,825		(9,350)			5.250	4.264	JJ	26,250	52,500	06/22/2006	07/01/2016
015086MC2	ALEXANDRIA LA UTIL REV SER A			1	1FE	1,029,350	110.8910	1,108,910	1,000,000	1,023,395		(2,737)			4.000	3.634	MN	6,667	40,000	10/10/2013	05/01/2025
015086LY5	ALEXANDRIA LA UTIL REV TXBL SER B				1FE	1,525,000	106.5100	1,624,278	1,525,000	1,525,000					4.077	4.077	MN	10,362	62,174	08/29/2013	05/01/2022
033896HP9	ANDERSON IN SBC REF				1FE	899,969	104.5060	867,400	830,000	838,063		(7,449)			5.000	4.036	JJ	19,136	41,500	02/23/2006	01/15/2017
037777UA5	APPALACHIAN NC ST UNIV TXBL REF B				1FE	900,609	101.2350	921,239	910,000	901,825		819			3.125	3.246	JJ	13,113	28,438	07/02/2014	07/15/2024
037777QQ5	APPALACHIAN ST UNIV NC REV			1	1FE	991,330	108.9150	1,089,150	1,000,000	993,584		526			4.000	4.080	AO	10,000	40,000	05/25/2011	10/01/2025
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX				1FE	1,000,000	98.7390	987,390	1,000,000	1,000,000					2.276	2.276	AO	4,426		10/07/2015	10/01/2020
045142CD6	ASHWAUBENON WI CMNTY DEV AUTH LSE				1FE	1,000,000	101.6380	1,016,380	1,000,000	1,000,000					2.800	2.800	JD	2,333	28,000	03/16/2012	06/01/2020
047093AL3	ATHENS GA HSG AUTH REV-UNIV GA			1	1FE	1,296,664	110.4650	1,331,103	1,205,000	1,241,011		(9,520)			5.000	4.064	JD	2,678	60,250	06/26/2009	06/15/2021
051735DX3	AURORA IN SBC REF & IMPT 1ST MTG				1FE	1,346,175	109.3180	1,350,077	1,235,000	1,308,178		(17,137)			3.750	2.209	JJ	21,355	46,313	10/02/2013	01/15/2020
040654VL6	AZ ST TRANS BRD HWY REV SUB SER A			1	1FE	1,077,670	107.1330	1,071,330	1,000,000	1,065,255		(9,002)			4.000	2.892	JJ	20,000	40,000	08/12/2014	07/01/2028
071239CS4	BATON ROUGE LA TXBL REF				1FE	1,000,000	101.5250	1,015,250	1,000,000	1,000,000					2.492	2.492	JJ	11,491	24,920	03/07/2012	01/15/2019
074358DR0	BEAUFORT-JASPER SC W/S AUTH RFDG			1	1FE	1,089,870	105.6800	1,056,800	1,000,000	1,020,506		(8,882)			5.000	4.003	MS	16,667	50,000	11/16/2006	03/01/2021
076097AX2	BEDFORD CNTY VA ECON DEV PUB FACS			1	1FE	1,046,620	101.5090	1,015,090	1,000,000	1,001,932		(5,610)			5.000	4.412	MN	8,333	50,000	06/21/2006	05/01/2019
082766KK1	BENTON AR PUB UTIL REV REF & IMPT			1	1FE	1,011,141	110.8210	1,047,258	945,000	989,733		(5,928)			4.000	3.206	MS	12,600	37,800	03/23/2012	09/01/2023
083422AM7	BENTONVILLE AR SALES & USE TAX			1	1FE	1,731,375	107.2080	1,736,770	1,620,000	1,643,893		(12,285)			5.000	4.157	MN	13,500	81,000	10/10/2007	11/01/2019
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ			1	1FE	1,409,668	110.6640	1,438,632	1,300,000	1,407,804		(1,864)			4.000	2.906	FA	8,667		10/30/2015	08/15/2026
09160LCA6	BISMARCK ND LODGING & RESTAURANT			1	1FE	1,089,583	105.5390	1,160,929	1,100,000	1,091,555		927			3.000	3.110	JD	2,750	33,000	10/31/2013	12/01/2023
100216FF2	BOSSIER CITY LA UTIL REV REF			1	1FE	1,089,160	112.7710	1,127,710	1,000,000	1,078,791		(7,777)			4.000	2.971	AO	10,000	38,556	08/28/2014	10/01/2026
116083KJ4	BROWNSBURG IN SBC FMB SER B			1	1FE	1,469,025	106.7820	1,510,965	1,415,000	1,424,960		(6,113)			5.000	4.521	JJ	32,624	70,750	07/12/2007	07/15/2022
12355TAR3	BUTLER CNTY OH PORT AUTH PUB INFRA			1	1FE	1,050,540	106.2810	1,062,810	1,000,000	1,044,100		(5,593)			4.000	3.282	JD	3,333	41,889	11/05/2014	12/01/2028
134041EA6	CAMPBELL & KENTON CNTYS KY (BAB)			1	1FE	1,482,727	111.0230	1,626,487	1,465,000	1,472,486		(1,838)			5.750	5.591	FA	35,099	84,238	07/22/2009	08/01/2021
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL				1FE	998,060	99.5810	995,810	1,000,000	998,896		295			1.818	1.850	FA	7,575	18,180	02/15/2013	08/01/2019
143294GU4	CARMEL IN REDEV AUTH REF SER B			1	1FE	1,071,910	111.3680	1,113,680	1,000,000	1,061,616		(6,228)			4.000	3.167	JJ	20,000	40,000	04/30/2014	07/01/2026
143321KB2	CARMEL IN WTRWKS REV			1	2FE	1,069,270	108.5170	1,085,170	1,000,000	1,045,385		(6,367)			4.000	3.203	MN	6,667	40,000	01/27/2012	05/01/2024
151452AP4	CENTER CITY MN HLTH CARE FACS REV			1	1FE	1,065,000	108.3380	1,153,800	1,065,000	1,065,000					4.300	4.300	MN	7,633	45,795	10/24/2011	11/01/2024
151452BH1	CENTER CITY MN HLTH CARE FACS REV			1	1FE	1,092,464	108.3410	1,132,163	1,045,000	1,086,716		(3,972)			4.000	3.471	MN	6,967	41,800	07/16/2014	11/01/2028
15147NCA7	CENTER GROVE IN SBC 1ST MTG-MULTI				1FE	1,087,560	111.4790	1,114,790	1,000,000	1,066,541		(8,301)			3.750	2.722	JJ	17,292	37,500	05/30/2013	07/15/2023
155839EZ2	CENTRAL WA UNIV SYS REV			1	1FE	1,069,620	109.7630	1,097,630	1,000,000	1,065,257		(4,363)			4.000	3.002	MN	6,667	20,000	06/12/2015	05/01/2026
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	825,000	99.3260	819,440	825,000	825,000					2.670	2.670	FA	9,178	6,486	03/26/2015	02/01/2021
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	870,000	99.4150	864,911	870,000	870,000					3.020	3.020	FA	10,948	7,736	03/26/2015	02/01/2023
1675923A0	CHICAGO IL O'HARE INT'L ARPT REV			1	1FE	1,088,850	107.6610	1,076,610	1,000,000	1,020,663		(9,746)			5.000	3.916	JJ	25,000	50,000	01/16/2008	01/01/2021
1675923N2	CHICAGO IL O'HARE INT'L ARPT REV			1	1FE	1,042,090	104.1370	1,041,370	1,000,000	1,005,797		(5,550)			5.000	4.401	JJ	25,000	50,000	07/01/2008	01/01/2018
181503FH1	CLARK-PLEASANT IN CMNTY SBC REF			1	1FE	982,000	105.3540	1,053,540	1,000,000	986,382		1,227			3.250	3.422	JJ	14,986	32,500	04/05/2012	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH-ATHENS				1FE	1,068,270	113.0380	1,130,380	1,000,000	1,044,354		(6,609)			4.000	3.182	JJ	20,000	40,000	03/21/2012	01/01/2022
186387EH5	CLEVELAND OH INCOME TAX REV (BAB)				1FE	1,325,000	103.4340	1,370,501	1,325,000	1,325,000					4.210	4.210	AO	13,946	55,783	06/10/2010	10/01/2017
186387LQ7	CLEVELAND OH INCOME TAX REV TXBL				1FE	1,550,000	99.5690	1,543,320	1,550,000	1,550,000					1.680	1.680	AO	6,510	12,441	03/25/2015	10/01/2018
186397CN3	CLEVELAND OH PARKING FAC REF				1FE	1,098,660	111.2290	1,112,290	1,000,000	1,026,539		(9,073)			5.250	4.202	MS	15,458	52,500	08/04/2006	09/15/2018
194284AJ4	CLG PARK GA BUS & INDL DEV AUTH				1FE	1,279,104	106.5340	1,278,408	1,200,000	1,271,133		(7,667)			4.250	3.405	FA	21,250	29,892	12/19/2014	02/01/2024
19648ADB8	CO HLTH FACS AUTH CATH HLTH INITIA			1	1FE	1,057,130	102.9420	1,029,420	1,000,000	1,004,672		(6,753)			5.000	4.283	MS	16,667	50,000	10/26/2006	09/01/2021
196707QE6	CO ST BRD GOVERNORS UNIV ENTER TXB			1	1FE	1,000,000	107.0040	1,070,040	1,000,000	1,000,000					5.251	5.251	MS	17,503	52,510	09/11/2013	03/01/2028
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	99.6010	498,005	500,000	500,000					2.688	2.688	MS	4,480	4,592	03/20/2015	03/01/2021
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	100.9200	504,600	500,000	500,000					3.181	3.181	MS	5,302	5,434	03/20/2015	03/01/2023
19043CAK8	COASTAL CAROLINA SC UNIV HGR EDU			1	1FE	865,755	99.5000	895,500	900,000	872,700		2,492			2.500	2.870	JD	1,875	22,500	02/21/2013	06/01/2025
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH				1FE	1,000,000	100.7470	1,007,470	1,000,000	1,000,000					3.100	3.100	JJ	9,644		08/25/2015	01/01/2024
198054LT3	COLUMBIA MO SWR REV			1	1FE	1,064,310	107.3390	1,073,390	1,000,000	1,060,840		(3,470)			3.500	2.886	AO	8,750	17,597	03/19/2015	10/01/2027
19923PAP3	COLUMBUS IN MULTI-HSBC (BAB)				1FE	1,000,000	102.3980	1,023,980	1,000,000	1,000,000					4.408	4.408	JJ	20,326	44,080	01/20/2010	01/15/2017
199098BK9	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	995,950	105.1300	1,051,300	1,000,000	996,799		362			4.250	4.301	FA	16,056	42,500	07/29/2013	08/15/2023
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH			1	1FE	1,500,000	98.3930	1,475,895	1,500,000	1,500,000					3.496	3.496	FA	19,811	25,783	01/28/2015	08/15/2026
199098CQ5	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	780,000	99.7970	778,417	780,000	780,000					2.000	2.000	FA	910		12/02/2015	08/15/2018
199098CS1	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	999,810	99.6280	996,280	1,000,000	999,814		4			2.125	2.131	FA	1,240		12/02/2015	08/15/2019
212582CV0	CONWAY AR ELEC REV				1FE	1,617,045	109.6840	1,645,260	1,500,000	1,615,990		(1,055)			4.000	3.157	JD	5,000		11/18/2015	12/01/2026
212610EC9	CONWAY AR WSTWTR REV REF			1	1FE	1,061,090	107.4730	1,074,730	1,000,000	1,060,697		(393)			4.000	3.159	AO			12/09/2015	10/01/2030
224616AV4	CRAVEN CNTY NC COP SCH & ADMIN BLD			1	1FE	1,054,500	105.9480	1,059,480	1,000,000	1,009,337		(6,256)			5.000	4.314	JD	4,167	50,000	08/03/2007	06/01/2019
228485EW4	CROWN POINT IN MULTI SBC REF			1	1FE	1,619,910	106.3460	1,595,190	1,500,000	1,521,426		(13,231)			5.000	4.034	JJ	34,583	75,000	05/16/2007	01/15/2018
228485GZ5	CROWN POINT IN MULTI-SBC 1ST MTGQ			1	1FE	1,046,270	109.4930	1,094,930	1,000,000	1,011,289		(5,179)			5.000	4.415	JJ	23,056	50,000	03/14/2008	07/15/2021
207758KE2	CT ST SPL TAX OBLIG REV (BAB)				1FE	1,000,000	114.5110	1,145,110	1,000,000	1,000,000					5.155	5.155	JD	4,296	51,550	10/29/2009	12/01/2022
230228AM0	CULPAPER CNTY VA ECON DEV AUTH LSE			1	1FE	1,093,070	113.1650	1,131,650	1,000,000	1,081,363		(8,419)			4.000	2.903	JD	3,333	51,333	08/06/2014	06/01/2026
236572EB5	DANVILLE IN MULTI-SBC QUAL SCH CON				1FE	800,000	108.4140	867,312	800,000	800,000					5.250	5.250	JJ	19,367	42,000	11/17/2010	01/15/2020
246008LA2	DELAWARE CNTY PA AUTH VILLANOVA UN			1	1FE	1,078,600	102.6190	1,026,190	1,000,000	1,005,355		(8,882)			5.000	4.063	FA	20,833	50,000	03/22/2006	08/01/2018
25330PAL6	DICKINSON ND SALES & HOSPITALITY			1	1FE	1,023,620	111.2170	1,112,170	1,000,000	1,017,653		(2,666)			4.500	4.152	AO	11,250	45,000	09/13/2013	10/01/2024
270456FK7	E ALLEN IN MULTI-SBC 1ST MTG SER B			1	1FE	734,616	111.1100	749,993	675,000	717,744		(5,432)			3.750	2.754	JJ	11,672	25,313	10/18/2012	07/15/2023

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
270456FL5	E ALLEN IN MULTI-SBC 1ST MTG SER B			1	1FE	697,193	110.1510	710,474	645,000	682,466		(4,746)			3.750	2.834	JJ	11,153	24,188	10/18/2012	07/15/2024
274501EH4	EAST POINT GA BLDG AUTH WTR & SWR			1	2FE	1,559,012	100.1620	1,487,406	1,485,000	1,485,786		(9,136)			5.000	4.362	FA	30,938	74,250	06/02/2006	02/01/2019
283822GN8	EL PASO TX WTR & SWR REV REF			1	1FE	1,600,335	108.6140	1,629,210	1,500,000	1,596,606		(3,729)			4.000	3.101	MS	20,000	30,000	08/21/2015	03/01/2029
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA				1FE	1,033,720	101.0550	1,010,550	1,000,000	1,021,411		(4,484)			2.653	2.151	JJ	13,265	26,530	03/14/2013	07/01/2020
299040BQ7	EVANGELINE PARISH LA ROAD & DRAIN			1	1FE	1,061,810	116.4990	1,164,990	1,000,000	1,050,806		(5,418)			4.500	3.752	JD	3,750	45,000	12/05/2013	12/01/2024
299348BH4	EVANSVILLE IN LOC PUB IMPT BD BK			1	1FE	1,120,441	112.6490	1,194,079	1,060,000	1,109,361		(5,302)			4.000	3.332	JJ	21,200	42,400	11/15/2013	07/01/2024
299560CS9	EVANSVILLE-VANDERBURGH CNTY IN BLD				1FE	1,305,000	100.2720	1,308,550	1,305,000	1,305,000					1.450	1.450	FA	7,884	18,923	07/11/2013	08/01/2016
30382LCW6	FAIRFAX CNTY VA ECON DEV AUTH FAC				1FE	1,000,000	102.4610	1,024,610	1,000,000	1,000,000					3.830	3.830	AO	9,575	38,300	06/13/2014	10/01/2026
312665AM4	FAYETTEVILLE AR HOTEL MOTEL & REST			1	1FE	1,133,397	107.2940	1,131,952	1,055,000	1,125,425		(6,824)			4.000	3.129	MN	7,033	42,200	10/29/2014	11/01/2029
33803TCP9	FISHERS IN REDEV AUTH LEASE RENT			1	1FE	1,324,270	113.3100	1,456,034	1,285,000	1,302,267		(3,807)			5.000	4.631	JJ	29,626	64,250	06/17/2009	07/15/2020
33803TEK8	FISHERS IN REDEV AUTH LEASE RENT			1	1FE	999,597	108.3840	1,094,678	1,010,000	1,002,445		678			4.000	4.100	JJ	18,629	40,400	06/29/2011	01/15/2025
33803TGV2	FISHERS IN REDEV AUTH LEASE RENTAL				1FE	1,500,000	100.0040	1,500,060	1,500,000	1,500,000					1.000	1.000	AO	3,292	15,000	03/24/2014	04/12/2016
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF			1	1FE	1,102,962	109.1800	1,119,095	1,025,000	1,102,426		(535)			4.000	3.063	MN	1,594		12/04/2015	05/01/2030
348761DK0	FORT SMITH AR SALES & USE TAX REF			1	1FE	994,830	105.6300	1,056,300	1,000,000	996,066		350			3.500	3.550	MN	5,833	35,000	04/18/2012	05/01/2025
348815JP7	FORT SMITH AR WTR & SWR			1	1FE	1,503,247	106.4860	1,517,426	1,425,000	1,441,280		(8,764)			5.000	4.316	AO	17,813	71,250	10/17/2007	10/01/2022
348815KL4	FORT SMITH AR WTR & SWR REV REF			1	1FE	1,030,050	109.6850	1,096,850	1,000,000	1,009,496		(3,166)			5.000	4.628	AO	12,500	50,000	07/02/2008	10/01/2022
349242CR6	FORT WAYNE IN CMNTY SBC 1ST MTG			1	1FE	1,605,885	107.9790	1,619,685	1,500,000	1,580,630		(10,085)			4.000	3.143	JJ	27,667	60,000	06/07/2013	07/15/2025
349242DF1	FORT WAYNE IN CMNTY SBC 1ST MTG				1FE	1,006,719	113.0530	1,040,088	920,000	993,604		(8,118)			3.750	2.639	JJ	15,908	37,183	05/14/2014	01/15/2024
34926LBX0	FORT WAYNE IN MUN BLDG REV (BAB)			1	1FE	1,000,000	109.2960	1,092,960	1,000,000	1,000,000					5.600	5.600	JD	2,489	56,000	11/20/2009	12/15/2024
352193CD6	FRANKFORT IN HS-ELEM SBC REF 1ST				1FE	1,093,640	112.2540	1,122,540	1,000,000	1,084,862		(8,192)			3.750	2.686	JJ	17,292	20,313	12/05/2014	01/15/2025
353205AN7	FRANKLIN CNTY OH SPL OBS STAD FAC			1	1FE	1,166,749	107.0830	1,263,579	1,180,000	1,172,589		855			5.500	5.611	JD	5,408	64,900	09/19/2007	12/01/2022
353205AP2	FRANKLIN CNTY OH SPL OBS STAD FAC			1	1FE	1,055,153	106.9470	1,171,070	1,095,000	1,070,935		2,330			5.500	5.851	JD	5,019	60,225	09/20/2007	12/01/2023
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE			1	1FE	838,754	108.4250	872,821	805,000	837,122		(1,632)			4.000	3.501	JD	1,431	16,637	06/04/2015	06/15/2028
373541T68	GA ST MUNI ELEC AUTH TXBL SER D				1FE	1,055,790	100.0000	1,000,000	1,000,000	1,000,000		(16,283)			3.052	1.406	JJ	15,260	30,520	07/06/2012	01/01/2016
376852DQ9	GLASGOW KY ISD FIN CORP TAXABLE			1	1FE	1,000,000	108.0520	1,080,520	1,000,000	1,000,000					5.250	5.250	AO	13,125	52,500	03/30/2011	04/01/2026
386545GE1	GRAND VALLEY ST UNIV MI GEN RECTS			1	1FE	663,831	107.6380	661,974	615,000	625,744		(5,285)			5.000	4.044	JD	2,563	30,750	09/12/2007	12/01/2019
387883TE1	GRANT CNTY WA PUB UTIL DIST #2			1	1FE	768,510	111.7750	838,313	750,000	765,084		(1,716)			4.000	3.691	JJ	15,000	30,000	12/19/2013	01/01/2026
391577JQ7	GREATER AZ DEV AUTH INFRASTRUCTURE			1	1FE	1,225,865	102.4910	1,168,397	1,140,000	1,145,852		(9,702)			5.000	4.102	FA	23,750	57,000	03/15/2006	08/01/2018
39715RAP9	GREENWOOD FIFTY SC SCH FACS INSTMT			1	1FE	1,467,298	107.5590	1,505,826	1,400,000	1,414,990		(7,334)			5.000	4.412	JD	5,833	70,000	09/05/2007	12/01/2020
399677AL7	GROVEPORT OH SPL OBLG REF-INC TAX				1FE	1,077,640	110.2390	1,102,390	1,000,000	1,052,669		(6,782)			3.750	2.904	JD	3,125	37,500	03/01/2012	12/01/2022
407271GC3	HAMILTON CNTY OH ECON DEV			1	1FE	773,573	101.8740	764,055	750,000	751,221		(2,832)			5.000	4.602	JD	3,125	37,500	06/29/2006	06/01/2020
407271GV1	HAMILTON CNTY OH ECON DEV REV REF			1	1FE	1,055,500	110.4470	1,104,470	1,000,000	1,052,770		(2,730)			4.000	3.342	JD	3,333	18,333	06/03/2015	06/01/2027
40785EK47	HAMILTON IN SE CONS SBC REF SER C			1	1FE	1,408,485	108.7020	1,413,126	1,300,000	1,401,798		(6,687)			3.750	2.883	JJ	36,563		03/05/2015	07/15/2026
40785ESP2	HAMILTON SOUTHEASTERN IN SBC FMB			1	1FE	1,135,218	104.4580	1,096,809	1,050,000	1,060,635		(9,829)			5.000	3.995	JJ	24,208	52,500	03/09/2007	07/15/2020
40785EVQ6	HAMILTON STHESTRN IN CONS SBC			1	1FE	940,192	111.7320	972,068	870,000	894,575		(7,460)			5.000	4.004	JJ	20,058	43,500	02/24/2009	07/15/2022
41981CJB7	HAWAII ST HWY REV			1	1FE	998,030	113.0480	1,130,480	1,000,000	998,833		133			5.500	5.520	JJ	27,500	55,000	12/10/2008	01/01/2023
425251FL4	HENDERSON AR ST UNIV AUX ENTER REV			1	1FE	896,258	108.6620	918,194	845,000	889,613		(5,768)			4.000	3.136	MN	5,633	33,800	11/05/2014	11/01/2026
424898BM5	HENDERSON CNTY NC LTD OBLG			1	1FE	1,107,781	112.3370	1,162,688	1,035,000	1,105,445		(2,337)			4.000	3.183	AO	14,375		08/13/2015	10/01/2029
432281DP5	HILLSBOROUGH CNTY FL SPEC ASSMT			1	1FE	1,049,020	100.7220	1,007,220	1,000,000	1,001,022		(5,933)			5.000	4.383	MS	16,667	50,000	04/20/2006	03/01/2018
4424354H3	HOUSTON TX UTIL SYS REV REF COMB C				1FE	1,178,705	114.9200	1,235,390	1,075,000	1,160,404		(10,293)			4.000	2.800	MN	5,494	43,000	03/13/2014	05/15/2023
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS			1	1FE	495,000	108.8610	538,862	495,000	495,000					6.750	6.750	JD	2,784	33,413	10/22/2009	12/01/2024
447154CU7	HUNTSVILLE AL PBA LEASE REV REF			1	1FE	1,058,280	105.4350	1,054,350	1,000,000	1,009,021		(6,875)			5.000	4.252	AO	12,500	50,000	09/07/2007	10/01/2019
46262HDG0	IA WESTN CMNTY COLL DIST DORM-BAB			1	1FE	1,007,470	102.8080	1,028,080	1,000,000	1,001,644		(1,080)			6.125	6.002	JD	5,104	61,250	09/22/2009	06/01/2024
45129WJD3	ID HSG & FIN ASSN			1	1FE	1,037,890	111.4980	1,114,980	1,000,000	1,014,835		(3,782)			5.000	4.542	JJ	23,056	50,000	01/23/2009	07/15/2022
4546246J1	IN ST BOND BANK REV TXBL REF SCH				1FE	700,000	99.5830	697,081	700,000	700,000					1.390	1.390	JJ	4,487	9,730	12/13/2012	01/15/2018
4546247Y7	IN ST BOND BANK REV TXBL SEVERANCE				1FE	1,000,000	100.2030	1,002,030	1,000,000	1,000,000					1.069	1.069	JJ	4,929	10,690	12/05/2013	07/15/2016
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER				1FE	1,000,000	99.9340	999,340	1,000,000	1,000,000					2.329	2.329	JJ	10,739	23,290	06/05/2013	01/15/2020
4546248D2	IN ST BOND BANK REV TXBL-SEVERANCE				1FE	1,000,000	101.6450	1,016,450	1,000,000	1,000,000					2.634	2.634	JJ	12,146	26,340	12/05/2013	01/15/2019
4550576A2	IN ST FIN AUTH REV ED FAC-PURDUE			1	1FE	906,057	104.9620	923,666	880,000	896,475		(2,749)			3.000	2.632	JJ	13,200	26,400	05/23/2012	07/01/2023
455057MU0	IN ST FIN AUTH REV EDL FACS			1	1FE	1,367,381	109.1840	1,468,525	1,345,000	1,351,535		(2,402)			5.000	4.792	AO	16,813	67,250	04/23/2008	10/01/2022
45528S8J8	INDIANAPOLIS IN LOC PUB IMPT BD BK			1	1FE	1,072,540	116.2680	1,162,680	1,000,000	1,040,827		(7,085)			5.000	4.102	FA	20,833	50,000	03/02/2011	08/01/2023
45528UDJ7	INDIANAPOLIS IN LOC PUB IMPT BD BK			1	1FE	1,278,938	108.6420	1,358,025	1,250,000	1,268,191		(2,980)			4.000	3.701	JD	4,167	50,000	03/16/2012	06/01/2023
46263RDP7	INDIANAPOLIS IN MULTI SBC FMB SER			1	1FE	1,069,130	102.3880	1,023,880	1,000,000	1,004,574		(8,219)			5.000	4.134	JJ	23,056	50,000	10/04/2006	07/15/2021
46263RFZ3	INDIANAPOLIS IN PUB SCH SBC			1	1FE	1,067,680	104.2680	1,042,680	1,000,000	1,008,422		(7,770)			5.000	4.164	JJ	23,056	50,000	01/26/2007	07/15/2019
462362LJ1	IOWA CITY IA SWR REV REF-CAP LN NT			1	1FE	731,780	106.2690	743,883	700,000	706,659		(4,207)			5.000	4.338	JJ	17,500	35,000	04/07/2009	07/01/2023
462380GC4	IOWA CITY IA WTR REV REF-CAP LN NT			1	1FE	766,141	105.7540	803,730	760,000	761,288		(814)			4.500	4.382	JJ	17,100	34,200	04/07/2009	07/01/2023
46263RHC2	IPS IN MULTI-SBC (BAB)			1	1FE	1,000,000	109.0380	1,090,380	1,000,000	1,000,000					4.900	4.900	JJ	22,594	49,000	09/30/2009	07/15/2022
46603ACJ8	IVY TECH CMNTY COLLEGE IN (BAB)			1	1FE	1,000,000	110.6490	1,106,490	1,000,000	1,000,000					5.315	5.315	JJ	26,575	53,150	12/03/2009	07/01/2021
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS				1FE	1,255,000	100.2280	1,257,861	1,255,000	1,255,000					2.600	2.600	JD	1,450	18,581	04/23/2015	12/15/2021
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS				1FE	835,000	100.2360	836,971	835,000	835,000					2.250	2.250	JD	835	10,698	04/23/2015	06/15/2020
474176JC9	JEFFERSON LA SALES TAX (BAB)				1FE	1,000,000	103.9000	1,039,000	1,000,000	1,000,000					5.250	5.250	JD	4,375	52,500	05/28/2009	12/01/2016
48451RAX1	KANKAKEE VY IN MID SBC (BAB)				1FE	1,000,000	102.8270	1,028,270	1,000,000	1,000,000					4.690	4.690	JJ	21,626	46,900	11/04/2009	01/15/2017
484890JQ2	KANSAS CITY MO ARPT REV REF & IMPT			1	1FE	949,270	100.3090	1,003,090	1,000,000	987,858		6,733			5.125	5.900	MS	17,083	51,250	04/09/2009	09/01/2017
48503SCW7	KANSAS CITY MO INDL DEV AUTH REV			1	1FE	1,039,970	107.3820	1,073,820	1,000,000	1,009,438		(4,613)			5.000	4.481	JD	4,167	50,000	05/14/2008	12/01/2023
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP				1FE	396,354	105.1050	404,654	385,000	387,709		(1,062)			6.431	5.660	AO	6,190	24,759	09/03/2008	04/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48526CAM9	KANSAS MUNI ENERGY AGY PWR PROJ			1	1FE	1,047,140	116.4920	1,164,920	1,000,000	1,037,806		(4,171)			5.000	4.403	JJ	25,000	50,000	09/13/2013	07/01/2026
48542KRE1	KANSAS ST DEV FIN AUTH KS ST PROJ			1	1FE	1,047,240	107.7750	1,077,750	1,000,000	1,010,221		(5,218)			5.250	4.662	MN	8,750	52,500	08/22/2007	11/01/2022
48542KQ69	KANSAS ST DEV FIN AUTH REV UNIV KS			1	1FE	981,960	105.6140	1,056,140	1,000,000	988,061		1,120			3.600	3.760	MN	6,000	36,000	01/15/2010	11/01/2024
495289Z60	KING CNTY WA SWR REV REF SER B			1	1FE	1,578,456	113.5930	1,635,739	1,440,000	1,576,674		(1,782)			4.000	2.852	JJ	7,040		11/10/2015	01/01/2028
495289Z86	KING CNTY WA SWR REV REF SER B			1	1FE	1,099,810	111.5240	1,115,240	1,000,000	1,099,401		(409)			4.000	2.801	JJ	4,889		12/15/2015	01/01/2030
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A			1	1FE	1,079,826	113.5680	1,118,645	985,000	1,074,513		(5,313)			4.000	2.796	JJ	20,576		06/03/2015	01/15/2025
48542KHV4	KS DEV FIN AUTH DEPT ADMIN-COMP			1	1FE	1,079,330	103.5990	1,035,990	1,000,000	1,007,533		(8,700)			5.000	4.073	MN	8,333	50,000	03/16/2006	11/01/2018
485247AM2	KS DEV FIN AUTH SALES TAX REV-TAX			1	1FE	998,620	109.4280	1,094,280	1,000,000	999,070		82			5.500	5.514	MS	18,333	55,000	08/28/2009	09/01/2024
49130TSL1	KY ST HSG CORP REV TXBL SER A				1FE	1,000,000	102.3070	1,023,070	1,000,000	1,000,000					3.128	3.128	JJ	15,640	31,193	05/30/2014	01/01/2023
546279Z37	LA LOC GOVT ENVIR FACS CMNTY DEV			1	1FE	1,494,452	107.8550	1,526,148	1,415,000	1,433,006		(8,824)			5.000	4.301	JD	5,896	70,750	12/12/2007	12/01/2020
546398SE9	LA PUB FAC AUTH TULANE UNIV SER A1			1	1FE	1,073,060	104.8750	1,048,750	1,000,000	1,009,901		(8,444)			5.000	4.089	FA	18,889	50,000	05/02/2007	02/15/2020
546398WC8	LA PUB FACS AUTH REV HURRICANE REC			1	1FE	1,059,150	106.0200	1,060,200	1,000,000	1,010,317		(6,918)			5.000	4.242	JD	4,167	50,000	10/31/2007	06/01/2019
546282G40	LA ST LOC GOVT ENVRNMNTL FACS			1	1FE	1,064,090	105.4570	1,054,570	1,000,000	1,059,408		(4,682)			3.500	2.805	MN	5,833	23,042	02/06/2015	11/01/2027
546282WG5	LA ST LOC GOVT ENVRNMNTL FACS			1	1FE	1,063,060	112.3350	1,123,350	1,000,000	1,050,997		(5,722)			4.500	3.722	FA	18,750	45,000	11/06/2013	08/01/2024
507686NG4	LAKE CENTRAL IN MULTI-DIST SBC REF			1	1FE	1,445,000	109.5080	1,582,391	1,445,000	1,445,000					4.550	4.550	JJ	30,317	65,748	03/16/2011	07/15/2025
507686QV8	LAKE CENTRAL IN MULTI-DIST SBC REF			1	1FE	1,092,370	113.1460	1,131,460	1,000,000	1,081,454		(8,291)			4.000	2.915	JJ	18,444	32,222	09/05/2014	07/15/2025
514045XW8	LANCASTER CNTY PA HOSP AUTH SER A			1	1FE	1,298,824	103.8390	1,266,836	1,220,000	1,231,204		(8,866)			5.000	4.212	MS	17,961	61,000	01/18/2007	03/15/2021
51427CAP6	LANCASTER OH WSTWTR REV REF			1	1FE	1,075,509	107.5460	1,086,215	1,010,000	1,053,085		(6,518)			4.000	3.203	JD	3,367	40,400	05/31/2012	12/01/2025
520134EY9	LAWRENCE KS HOSP REV LAWRENCE MEM			1	1FE	1,068,250	102.3230	1,023,230	1,000,000	1,004,741		(9,185)			5.250	4.282	JJ	26,250	52,500	01/09/2008	07/01/2020
536045AY3	LINN-MAR IA CMNTY SD INFRASTRUCTUR			1	1FE	1,296,795	115.9350	1,518,749	1,310,000	1,301,673		921			4.250	4.350	JJ	27,838	55,675	02/19/2010	07/01/2023
537374CN8	LITTLE ROCK AR HOTEL & RESTAURANT			1	1FE	1,081,770	111.9740	1,119,740	1,000,000	1,070,807		(7,196)			4.000	3.048	JJ	20,000	40,000	06/18/2014	07/01/2025
545904KD5	LOUDOUN CNTY VA SNTN AUTH WTR&SWR			1	1FE	983,320	102.4720	1,024,720	1,000,000	987,219		1,072			3.000	3.150	JJ	15,000	30,000	03/14/2012	01/01/2026
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET			1	1FE	1,099,870	109.7300	1,097,300	1,000,000	1,098,232		(1,638)			4.000	2.851	MN	7,778		10/22/2015	05/15/2029
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET			1	1FE	1,629,465	109.1910	1,637,865	1,500,000	1,626,912		(2,553)			4.000	3.003	MN	11,667		10/07/2015	05/15/2030
549843DY3	LUGOFF-ELGIN				1FE	500,000	100.2300	501,150	500,000	500,000					1.865	1.865	JJ	4,663	2,461	03/06/2015	07/01/2018
559560AN7	MAGNOLIA AR SALES & USE TAX REV			1	2FE	1,067,281	104.3200	1,069,280	1,025,000	1,032,989		(4,762)			5.000	4.485	FA	21,354	51,250	07/20/2007	08/01/2020
560427PU4	MAINE HEALTH & EDUC FACS SER F			1	1FE	1,606,860	102.1500	1,532,250	1,500,000	1,506,526		(12,660)			5.000	4.112	JJ	37,500	75,000	09/01/2006	07/01/2020
561852DQ4	MANATEE CNTY FL REV IMPT			1	1FE	1,081,200	103.3850	1,033,850	1,000,000	1,007,222		(9,285)			5.000	4.014	AO	12,500	50,000	08/23/2006	10/01/2017
574482AL9	MARYSVILLE OH SPL OBLG REV-COLEMAN			1	1FE	1,130,460	110.8360	1,158,236	1,045,000	1,117,733		(9,378)			4.000	2.883	JD	3,483	41,800	08/20/2014	12/01/2025
574847AL3	MASON CITY IA CMNTY SCH DIST			1	1FE	900,000	104.8250	943,425	900,000	900,000					4.200	4.200	JJ	18,900	37,800	05/18/2011	07/01/2023
579160EF5	McALLEN TX WTR & SWR SYS REV IMPT			1	1FE	1,290,055	102.4970	1,219,714	1,190,000	1,197,195		(11,945)			5.000	3.943	FA	24,792	59,500	12/12/2006	02/01/2020
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	850,000	99.6620	847,127	850,000	850,000					2.780	2.780	MS	1,838		11/18/2015	03/01/2021
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	850,000	99.6620	847,127	850,000	850,000					3.180	3.180	MS	2,102		11/18/2015	09/01/2022
574204YC1	MD ST DEPT TRANS CONS 2ND ISSUE			1	1FE	990,190	105.7240	1,057,240	1,000,000	991,619		702			3.250	3.350	JD	2,708	32,500	12/05/2013	12/01/2025
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA				1FE	1,011,490	99.9010	999,010	1,000,000	1,006,875		(1,471)			2.250	2.086	JD	1,875	22,500	10/31/2012	06/01/2020
574295DT5	MD ST STADIUM AUTH LEASE REV TXBL				1FE	876,606	100.9730	898,660	890,000	880,915		2,492			2.100	2.410	JD	831	18,690	04/03/2014	06/15/2019
57429KBN7	MD ST TRANS AUTH LSE REV REF-METRO			1	1FE	988,880	100.0580	1,000,580	1,000,000	989,675		667			3.000	3.100	JJ	15,000	21,917	10/21/2014	07/01/2028
583887DK7	MECKLENBURG CNTY NC COP SER B			1	1FE	1,089,220	108.3650	1,083,650	1,000,000	1,021,547		(9,737)			5.000	3.913	FA	20,833	50,000	02/01/2008	02/01/2020
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL			1	1FE	1,327,316	99.9270	1,304,047	1,305,000	1,321,649		(2,101)			2.950	2.751	FA	16,041	38,498	03/27/2013	02/01/2024
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL				1FE	1,000,000	99.7200	997,200	1,000,000	1,000,000					2.550	2.550	FA	10,625	25,500	03/01/2013	02/01/2022
586200QM2	MEMPHIS TN SANTN SWR SYS REV REF			1	1FE	1,044,030	108.4980	1,084,980	1,000,000	1,030,836		(5,903)			4.000	3.294	AO	10,000	40,000	09/19/2013	10/01/2024
586123CE9	MEMPHIS-SHELBY CNTY TN SPORTS AUTH				1FE	1,102,210	111.7970	1,117,970	1,000,000	1,036,575		(8,668)			5.000	3.962	MN	8,333	50,000	03/21/2007	11/01/2019
586123DG3	MEMPHIS-SHELBY CNTY TN SPORTS AUTH			1	1FE	979,000	113.2220	1,132,220	1,000,000	987,471		1,491			5.000	5.220	MN	8,333	50,000	06/23/2009	11/01/2022
590252PA4	MERRILLVILLE IN MSBC TXBL REF 1ST				1FE	615,000	101.4760	624,077	615,000	615,000					2.320	2.320	JJ	6,579	14,268	11/01/2013	07/15/2018
590252KM3	MERRILLVILLE IN MULTI-SBC 1ST MTG			1	1FE	1,075,060	108.1410	1,081,410	1,000,000	1,018,074		(8,304)			5.250	4.315	JJ	24,208	52,500	02/01/2008	07/15/2020
59455TWV0	MI MUNC BD AUTH REV LOC GOVT LN				1FE	1,692,513	112.5720	1,846,181	1,640,000	1,659,948		(5,416)			5.000	4.602	MN	13,667	82,000	02/27/2009	05/01/2019
59455T3M2	MI MUNI BOND AUTH CLEAN WTR REV FD			1	1FE	1,209,283	103.3470	1,188,491	1,150,000	1,155,879		(7,539)			5.000	4.301	AO	14,375	57,500	10/12/2007	10/01/2022
593791FL5	MIAMI UNIV OH REF			1	1FE	1,061,040	110.6940	1,106,940	1,000,000	1,037,673		(5,958)			4.000	3.266	MS	13,333	40,000	11/17/2011	09/01/2022
596232DF2	MIDDLEBURY IN SBC REF			1	1FE	1,078,250	109.0330	1,090,330	1,000,000	1,075,288		(2,962)			4.000	3.083	JJ	16,111		07/23/2015	07/15/2026
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL				1FE	815,000	98.8990	806,027	815,000	815,000					3.500	3.500	JD	2,377	14,025	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ			1	1FE	1,154,138	110.5230	1,166,018	1,055,000	1,146,255		(7,884)			4.000	2.893	JD	3,517	33,057	02/11/2015	12/01/2027
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF			1	1FE	1,073,500	110.4000	1,104,000	1,000,000	1,070,991		(2,509)			4.000	3.143	MS	14,556		08/06/2015	03/01/2027
606684CY2	MITCHELL SD SALES TAX REV			1	1FE	555,709	105.6570	581,114	550,000	551,490		(735)			4.000	3.852	JD	1,833	22,000	08/28/2009	12/01/2020
604146AP5	MN ST GEN FUND REV REF APPROP B			1	1FE	1,080,340	110.1820	1,101,820	1,000,000	1,064,525		(9,441)			4.000	2.852	MS	13,333	40,000	04/22/2014	03/01/2026
60416HPM0	MN ST HIGHER ED FACS AUTH REV			1	1FE	1,009,760	104.0100	1,040,100	1,000,000	1,001,789		(1,362)			4.500	4.352	AO	11,250	45,000	06/03/2009	04/01/2021
60416HQF4	MN ST HIGHER ED FACS AUTH REV			1	1FE	1,015,780	110.9740	1,109,740	1,000,000	1,006,812		(1,640)			4.500	4.301	AO	11,250	45,000	12/03/2009	10/01/2023
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST			1	1FE	1,293,404	109.7320	1,333,244	1,215,000	1,290,871		(2,533)			4.000	3.164	FA	14,175		09/02/2015	08/01/2028
606092BG8	MO JT ELEC UTIL COMM POWR PROJ			1	1FE	1,078,930	100.0000	1,000,000	1,000,000	1,000,000		(9,985)			5.000	3.972	JJ	25,000	50,000	10/03/2006	01/01/2019
606092BH6	MO JT MUNI ELEC UTIL COMM PWR PROJ			1	1FE	1,061,290	100.0000	1,000,000	1,000,000	1,000,000		(7,734)			5.000	4.202	JJ	25,000	50,000	08/17/2006	01/01/2020
606341GM1	MO ST BRD OF PUB BLDGS SPL OBLG A			1	1FE	1,086,560	111.3420	1,113,420	1,000,000	1,072,880		(9,676)			4.000	2.807	AO	10,000	40,000	07/29/2014	10/01/2026
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B			1	1FE	1,090,920	110.4730	1,104,730	1,000,000	1,087,694		(3,226)			4.000	2.802	AO	13,111		08/27/2015	04/01/2028
60636ABD4	MO ST HLTH & EDL FACS AUTH REV				1FE	1,000,000	109.0960	1,090,960	1,000,000	1,000,000					4.077	4.077	MN	5,210	40,770	06/17/2011	11/15/2023
606377AK5	MO ST UNIV AUX ENTERPRISE SYS REV			1	1FE	1,076,330	105.3710	1,053,710	1,000,000	1,011,321		(8,647)			5.000	4.063	AO	12,500	50,000	04/04/2007	04/01/2019
613209AP0	MONTGOMERY CNTY AL PUB BLDG AUTH			1	1FE	1,066,070	100.7290	1,007,290	1,000,000	1,001,486		(8,651)			5.000	4.102	MS	16,667	50,000	04/26/2007	03/01/2021
61336PDJ7	MONTGOMERY CNTY MD REV TAXABLE			1	1FE	1,000,000	107.8980	1,078,980	1,000,000	1,000,000					4.200	4.200	MN	7,000	42,000	08/11/2011	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH				1FE	1,060,920	105.1180	1,051,180	1,000,000	1,056,216		(4,704)			3.550	2.593	JD	2,958	17,750	05/29/2015	06/01/2022
614091AL0	MONTGOMERY OH SPL OBLIG REV TXBL			1	1FE	1,158,656	106.5600	1,134,864	1,065,000	1,131,011		(10,849)			4.875	3.605	JD	4,327	51,919	05/22/2013	12/01/2025
616047DJ2	MOORESVILLE IN CONSOL SBC 1ST MTG			1	1FE	1,007,590	103.6380	1,036,380	1,000,000	1,005,653		(714)			3.000	2.911	JJ	13,833	30,000	03/13/2013	07/15/2024
60534QG88	MS DEV BANK SPL OBLIG			1	1FE	1,332,531	106.3000	1,360,640	1,280,000	1,289,712		(6,126)			5.000	4.471	JJ	32,000	64,000	11/09/2007	07/01/2021
60534QNQ0	MS DEV BK SPEC OB MADISON CNTY HWY			1	1FE	1,071,310	102.2370	1,022,370	1,000,000	1,004,597		(8,921)			5.000	4.062	JJ	25,000	50,000	04/25/2007	01/01/2019
60534RBQ1	MS DEV BK SPL OBLG-HINDS CMNTY COL			1	1FE	1,123,928	114.1080	1,220,956	1,070,000	1,091,871		(5,252)			5.000	4.403	AO	13,375	53,500	01/29/2009	10/01/2022
60534RRD3	MS DEV BK SPL OBLIG REF LTD TAX NT			1	1FE	1,050,030	109.4720	1,094,720	1,000,000	1,020,513		(5,314)			5.000	4.362	JJ	25,000	50,000	10/21/2009	07/01/2020
60534PMU4	MS DEV BK SPL OBLIGS JACKSON PROJ				1FE	1,373,866	112.9230	1,422,830	1,260,000	1,294,286		(9,894)			5.250	4.322	MS	22,050	66,150	05/25/2006	03/01/2019
60534TC94	MS ST DEV BANK SPL OBLG REF-WSTWTR			1	1FE	1,283,723	110.8830	1,302,875	1,175,000	1,273,319		(10,076)			4.000	2.883	JJ	23,500	23,631	12/19/2014	07/01/2028
60534TRT4	MS ST DEV BANK SPL OBLG TXBL PROJ				1FE	1,310,000	103.1970	1,351,881	1,310,000	1,310,000					4.073	4.073	MS	17,785	53,356	08/21/2013	03/01/2023
553543DS5	MSD WARREN TWP IN VISION 2005 SBC				1FE	1,000,000	98.9700	989,700	1,000,000	1,000,000					1.980	1.980	JJ	9,405	19,800	05/09/2013	01/10/2020
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS			1	1FE	1,549,127	107.5430	1,553,996	1,445,000	1,545,986		(3,140)			4.000	3.137	JD	4,817	9,794	08/28/2015	06/01/2030
631144AP7	NASH CNTY NC LTD OBLIG			1	1FE	1,181,406	115.2120	1,261,571	1,095,000	1,138,523		(8,146)			5.000	4.071	AO	13,688	54,750	03/18/2010	10/01/2024
65818PHP7	NC CAP FACS FIN AGY EDL FACS REV				2FE	767,478	101.7300	773,148	760,000	761,634		(1,357)			3.000	2.812	MS	7,600	22,800	06/23/2011	03/01/2017
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL				1FE	1,023,740	101.7630	1,017,630	1,000,000	1,022,252		(1,488)			2.928	2.403	JJ	12,200		09/11/2015	07/01/2020
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX				1FE	790,000	101.2810	800,120	790,000	790,000					2.874	2.874	JJ	11,352	22,705	10/30/2013	01/01/2020
658289B51	NC ST UNIV @ RALEIGH REV TXBL GEN				1FE	1,255,800	98.1850	1,354,953	1,380,000	1,278,400		9,661			2.723	3.716	AO	9,394	37,577	08/07/2013	10/01/2024
658873AP9	ND DEPT TRANS GRANT & REV ANTIC			1	1FE	1,084,340	100.3250	1,003,250	1,000,000	1,000,000		(4,295)			5.000	5.000	JD	4,167	50,000	08/17/2005	06/01/2017
65887PNP6	ND ST PUB FIN AUTH CAPITAL FING A			1	1FE	1,079,360	112.1190	1,121,190	1,000,000	1,067,534		(6,928)			4.000	3.083	JD	3,333	40,000	04/09/2014	06/01/2026
659011CC2	ND ST UNIV REV REF SER A			1	1FE	607,294	99.8890	614,317	615,000	607,705		411			3.000	3.110	AO	4,613	11,788	01/23/2015	04/01/2029
664259CH9	NE MN MET INTERMEDIATE SD #916 COP			1	1FE	1,346,409	109.7760	1,355,734	1,235,000	1,343,862		(2,548)			4.250	3.128	FA	9,185		10/01/2015	02/01/2029
63968AZK4	NE PUB PWR DIST GEN SER B			1	1FE	1,073,280	105.7790	1,057,790	1,000,000	1,013,180		(8,353)			5.000	4.085	JJ	25,000	50,000	09/13/2007	01/01/2021
641667PZ7	NEW ALBANY FLOYD CNTY IN SBC REF			1	1FE	1,093,770	112.4440	1,124,440	1,000,000	1,082,379		(9,003)			4.000	2.846	JJ	18,444	30,111	09/24/2014	07/15/2025
646361AK1	NEW KENT CNTY VA ECON DEV LEASE			1	1FE	1,073,670	104.7050	1,047,050	1,000,000	1,009,193		(8,127)			5.000	4.124	FA	20,833	50,000	08/24/2006	02/01/2019
65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV			1	1FE	1,203,658	110.3910	1,258,457	1,140,000	1,200,920		(2,737)			4.000	3.289	JD	3,800	15,580	07/17/2015	12/01/2030
64579RAR8	NJ INST TECHNOLOGY TXBL SER B				1FE	1,006,050	100.3940	1,003,940	1,000,000	1,002,486		(1,617)			2.170	2.001	JJ	10,850	21,700	10/08/2013	07/01/2017
65486MAK3	NJB PPTYS LEASE REV KING CNTY WA			1	1FE	1,551,456	104.0480	1,498,291	1,440,000	1,452,144		(12,739)			5.000	4.054	JD	6,000	72,000	11/15/2006	12/01/2020
64711M5X1	NM FIN AUTH SUB LIEN PUB PROJ SER			1	1FE	1,049,610	106.2910	1,062,910	1,000,000	1,008,840		(5,740)			5.250	4.615	JD	2,333	52,500	08/23/2007	06/15/2021
655164GH8	NOBLESVILLE IN REDEV AUTH			1	1FE	1,028,070	107.7220	1,077,220	1,000,000	1,026,703		(1,367)			4.000	3.652	FA	16,667	3,444	06/11/2015	08/01/2030
65516QDW9	NOBLESVILLE IN REDEV AUTH 146TH ST			1	1FE	1,050,790	102.7030	1,027,030	1,000,000	1,003,638		(6,007)			5.250	4.612	FA	21,875	52,500	07/21/2006	08/01/2018
65516QEU2	NOBLESVILLE IN REDEV AUTH COMM LSE			1	1FE	1,292,733	107.0400	1,332,648	1,245,000	1,254,165		(5,443)			5.250	4.762	FA	27,234	65,363	08/16/2007	02/01/2019
65779PAZ9	NORTH BRANCH MN WTR SYS			1	2FE	1,039,900	105.5520	1,055,520	1,000,000	1,007,542		(4,494)			5.000	4.501	FA	20,833	50,000	07/19/2007	08/01/2022
659414LJ3	NORTH FOREST TX ISD REF SCHOOLHOUS			1	1FE	1,086,350	102.8290	1,028,290	1,000,000	1,006,572		(10,220)			5.000	3.922	FA	18,889	50,000	11/30/2006	08/15/2019
660546FT4	NORTH LITTLE ROCK AR ELEC REV SER				1FE	1,000,000	101.0580	1,010,580	1,000,000	1,000,000					2.358	2.358	JJ	11,790	23,580	06/01/2012	07/01/2018
660546GP1	NORTH LITTLE ROCK AR ELEC REV SER			1	1FE	890,000	100.0190	890,169	890,000	890,000					3.562	3.562	JJ	15,851	31,702	06/01/2012	07/01/2022
665250BT2	NRTHRN IL MUN PWR AGY-PRAIRIE-BAB			1	1FE	1,030,560	108.2250	1,082,250	1,000,000	1,011,591		(3,445)			6.188	5.762	JJ	30,940	61,880	08/14/2009	01/01/2020
667300DA2	NW ALLEN CNTY IN MSBC REF & IMPT				1FE	1,338,448	112.3050	1,415,043	1,260,000	1,318,219		(8,622)			4.000	3.154	JJ	23,240	50,400	08/08/2013	01/15/2022
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)				1FE	480,000	106.2950	510,216	480,000	480,000					5.000	5.000	JD	2,000	24,000	05/28/2010	12/01/2020
649907XX5	NY ST DORM AUTH REV NON-ST SUPPORT				1FE	1,000,000	109.1340	1,091,340	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024
673588EN5	OAKLAND UNIV MI REV TXBL REF SER B				1FE	1,000,000	99.4400	994,400	1,000,000	1,000,000					3.220	3.220	MN	4,114	32,200	05/23/2013	05/15/2023
67419AAB7	OAKWOOD OH NATURAL GAS DIST SYS			1	1FE	661,899	110.5960	702,285	635,000	658,025		(2,179)			5.800	5.253	AO	9,208	36,830	03/25/2014	04/01/2029
677555Q23	OH ST ECON DEV REV-ENTERPRISE FD				1FE	945,000	99.1100	936,590	945,000	945,000					4.375	4.375	MJSD	3,445	41,344	06/18/2012	06/01/2027
67756A2M3	OH ST HGR EDUC FAC COMM HOSP				1FE	500,000	104.9650	524,825	500,000	500,000					3.549	3.549	JJ	8,873	17,745	11/16/2011	01/01/2020
67756AUZ3	OH ST HIGHER EDL FAC COMMN-XAVIER			1	1FE	1,052,210	101.5250	1,015,250	1,000,000	1,002,125		(6,174)			5.000	4.353	MN	8,333	50,000	04/12/2006	05/01/2018
677561GL0	OH ST HOSP FAC REV-CLEVELAND CLNIC			1	1FE	1,501,005	111.0510	1,665,765	1,500,000	1,500,373		(113)			5.000	4.991	JJ	37,500	75,000	08/13/2009	01/01/2025
67766WUX8	OH ST WTR DEV AUTH WTR POLL CONTRL				1FE	1,000,000	100.7530	1,007,530	1,000,000	1,000,000					1.464	1.464	JD	1,220	14,640	02/23/2012	06/01/2017
67884NDA4	OK DEPT TRANS GRANT ANTIC NTS SER			1	1FE	1,076,970	102.8680	1,028,680	1,000,000	1,006,439		(9,329)			5.000	4.013	MS	16,667	50,000	03/20/2007	09/01/2022
67868UBY8	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	990,000	111.8470	1,107,285	990,000	990,000					6.300	6.300	MS	20,790	62,370	07/01/2009	09/01/2019
67868UBZ5	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	1,000,000	114.3010	1,143,010	1,000,000	1,000,000					6.400	6.400	MS	21,333	64,000	07/01/2009	09/01/2020
68285TAG4	ONSLOW CNTY NC LTG OBLIG SER A			1	1FE	1,201,252	109.0500	1,243,170	1,140,000	1,189,580		(6,286)			4.000	3.292	JD	3,800	45,600	02/13/2014	06/01/2025
68802KCT7	OSCEOLA CNTY FL INFRAS SALES TAX			1	1FE	1,075,050	107.3520	1,073,520	1,000,000	1,014,988		(8,092)			5.000	4.104	AO	12,500	50,000	05/17/2007	10/01/2020
70917N5B6	PA HIGHER EDUC SLIPPERY ROCK UNIV			1	2FE	1,414,634	100.2870	1,303,731	1,300,000	1,300,000		(6,809)			5.000	5.000	JJ	32,500	65,000	06/02/2005	07/01/2017
70917RXJ9	PA ST HGHR ED-CARNEGIE MELLON UNIV			1	1FE	1,059,430	111.6740	1,116,740	1,000,000	1,021,959		(6,532)			5.000	4.233	FA	20,833	50,000	08/05/2009	08/01/2021
696471GC9	PALM BAY FL UTIL SYS RFDG			1	1FE	1,302,984	100.2680	1,203,216	1,200,000	1,200,000		(9,170)			5.000	5.000	AO	15,000	60,000	09/09/2005	10/01/2018
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH				1FE	1,000,000	100.1580	1,001,580	1,000,000	1,000,000					1.980	1.980	MS	6,600	19,800	01/30/2013	03/01/2020
70643QDK1	PEMBROKE PINES FL CAP IMPT REF			1	1FE	1,277,119	103.8620	1,220,379	1,175,000	1,186,076		(11,630)			5.000	3.944	JD	4,896	58,750	11/15/2006	12/01/2019
706660EH6	PEND OREILLE CNTY WA PUD #001			1	1FE	1,540,653	100.2920	1,434,176	1,430,000	1,430,000		(13,115)			5.250	4.303	JJ	37,538	75,075	10/27/2005	01/01/2018
716418AN8	PETOSKEY MI WTR SUPPLY & SWR DISP			1	1FE	532,910	115.4360	577,180	500,000	518,992		(3,290)			5.000	4.163	FA	10,417	25,000	06/15/2011	02/01/2024
717893RS2	PHILADELPHIA PA WTR & WASTEWTR SER			1	1FE	1,083,200	106.5690	1,065,690	1,000,000	1,015,018		(9,006)			5.000	4.012	FA	20,833	50,000	03/15/2007	08/01/2021
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE			1	1FE	1,169,093	102.0240	1,163,074	1,140,000	1,165,052		(3,399)			3.710	3.331	JJ	21,147	42,294	10/22/2014	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA TXB			1	1FE	1,365,000	101.5710	1,386,444	1,365,000	1,365,000					3.921	3.921	JD	2,379	58,279	10/30/2014	12/15/2025
73358WAH7	PORT AUTH NY & NJ CONS-158				1FE	978,641	122.1100	1,129,518	925,000	961,958		(3,171)			5.859	5.291	JD	4,516	54,196	01/13/2010	12/01/2024
751100JA7	RALEIGH NC COMB ENTERPRISE SYS REV				1FE	1,000,000	97.2650	972,650	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753385KE2	RAPID CITY SD SALES TAX REV			1	1FE	1,165,403	101.7840	1,150,159	1,130,000	1,154,506		(3,784)			3.000	2.602	JD	2,825	33,900	01/18/2013	06/01/2024
753387BQ1	RAPID CITY SD WTR REV			1	1FE	1,535,597	113.3020	1,705,195	1,505,000	1,518,503		(3,140)			5.000	4.741	MN	12,542	75,250	11/19/2009	11/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
753387CH0	RAPID CITY SD WTR REV REF			1	1FE	1,078,450	109.7860	1,097,860	1,000,000	1,077,390		(1,060)			4.000	3.082	MN	5,444		11/04/2015	11/01/2029
75381NCR9	RAPPAHANNOCK VA REGL JAIL AUTH FAC			1	1FE	1,081,980	108.7380	1,087,380	1,000,000	1,080,206		(1,774)			4.000	3.043	AO	8,556		09/30/2015	10/01/2029
756872GJ0	RED RIVER TX ED FIN REF & IMPT			1	1FE	1,067,050	113.1640	1,131,640	1,000,000	1,031,180		(6,646)			5.000	4.184	MS	14,722	50,000	01/13/2010	03/15/2026
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV				1FE	1,000,000	100.2200	1,002,200	1,000,000	1,000,000					3.050	3.050	JD	2,542	30,500	04/25/2013	06/01/2023
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV			1	1FE	904,077	110.1630	941,894	855,000	902,754		(1,323)			4.000	3.302	MN	9,405		09/10/2015	05/15/2029
773038DQ4	ROCKDALE CNTY GA WTR & SWR AUTH TX			1	1FE	1,000,000	99.8990	998,990	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
79560CAE9	SALT LAKE CITY UT REDEV AGY TXBL				1FE	1,850,818	103.9590	1,907,648	1,835,000	1,845,703		(2,290)			3.752	3.603	AO	17,212	68,849	09/18/2013	04/01/2020
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF			1	1FE	1,080,090	109.5350	1,095,350	1,000,000	1,075,654		(4,436)			4.000	3.108	JD	3,333	19,778	04/23/2015	12/01/2028
796253C75	SAN ANTONIO TX ELECTRIC & GAS REF			1	1FE	1,059,340	104.6500	1,046,500	1,000,000	1,007,902		(6,977)			5.000	4.246	FA	20,833	50,000	05/24/2007	02/01/2021
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS				1FE	718,162	101.5470	715,906	705,000	714,277		(1,099)			3.250	3.050	JD	1,909	22,913	04/26/2012	06/01/2023
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG				1FE	1,018,750	103.9470	1,039,470	1,000,000	1,012,958		(1,638)			3.572	3.360	JD	2,977	35,720	04/20/2012	12/01/2022
837542CC1	SD BRD REGTS HSG (BAB)				1FE	1,014,510	109.6970	1,096,970	1,000,000	1,005,594		(1,545)			5.250	5.061	AO	13,125	52,500	05/22/2009	04/01/2019
837545GC0	SD CONSERVANCY DIST REV (BAB)				1FE	1,000,000	110.3550	1,103,550	1,000,000	1,000,000					4.384	4.384	FA	18,267	43,840	12/15/2010	08/01/2021
83755VLP7	SD HLTH & EDUC FAC CHILDREN'S CARE			1	1FE	1,281,516	104.5970	1,302,233	1,245,000	1,252,568		(3,878)			4.750	4.401	MN	9,856	59,138	03/15/2007	11/01/2022
83756CHU2	SD HSG DEV AUTH TXBL HOMEOWNERSHIP				1FE	935,000	101.3700	947,810	935,000	935,000					3.396	3.396	MN	5,292	30,077	10/24/2014	05/01/2024
83755LXE1	SD ST BLDG AUTH REV REF SER E			1	1FE	1,317,688	107.6850	1,346,063	1,250,000	1,310,644		(6,146)			4.000	3.334	JD	4,167	49,722	11/07/2014	06/01/2029
83755LYA8	SD ST BLDG AUTH REV TXBL SER A				1FE	690,000	99.6420	687,530	690,000	690,000					2.324	2.324	JD	1,336	8,196	05/13/2015	06/01/2020
83755LSJ6	SD ST BLDG AUTH REV TXBL SER C				1FE	500,000	100.1790	500,895	500,000	500,000					1.109	1.109	JD	462	5,545	11/14/2013	06/01/2016
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG				1FE	997,590	99.7770	997,770	1,000,000	997,851		190			3.083	3.109	FA	12,846	30,830	08/13/2014	08/01/2025
837549MC5	SD ST ECON DEV FIN AUTH REV TXBL			1	1FE	755,000	100.5190	758,918	755,000	755,000					1.625	1.625	AO	3,067	12,269	11/13/2013	04/01/2017
837549MF8	SD ST ECON DEV FIN AUTH REV TXBL			1	1FE	800,000	102.5070	820,056	800,000	800,000					3.125	3.125	AO	6,250	25,000	11/13/2013	04/01/2020
83755VPS7	SD ST HLTH & EDL FACS AUTH (BAB)			1	1FE	1,000,000	105.9630	1,059,630	1,000,000	1,000,000					5.300	5.300	FA	22,083	53,000	06/04/2010	08/01/2025
83755VUH5	SD ST HLTH & EDL FACS AUTH-AVERA				1FE	1,080,770	108.6740	1,086,740	1,000,000	1,041,150		(11,050)			4.000	2.759	JJ	20,000	40,000	04/11/2012	07/01/2019
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC			1	1FE	1,318,930	106.5400	1,299,788	1,220,000	1,311,093		(7,837)			3.750	2.854	FA	19,063	22,367	01/15/2015	08/01/2029
818614FC8	SEYMOUR IN SEWAGE WKS REV			1	1FE	867,516	103.0260	886,024	860,000	866,736		(780)			3.000	2.876	JJ	12,900	9,962	02/04/2015	07/01/2027
829594ET3	SIOUX FALLS SD SALES TAX SER A-1			1	1FE	1,501,076	107.8910	1,505,079	1,395,000	1,417,386		(11,272)			5.000	4.101	MN	8,913	69,750	05/16/2007	11/15/2021
784532EL3	SM EDUC BLDG CORP MS REF-RESIDENCE			1	1FE	742,298	100.6810	755,108	750,000	743,968		655			2.500	2.610	MS	6,250	18,750	05/23/2013	03/01/2024
836562QT8	SOUTH BEND IN REDEV AUTH LEASE REV			1	1FE	1,749,597	110.1940	1,801,672	1,635,000	1,664,255		(12,780)			5.750	4.853	FA	35,516	94,013	03/06/2008	08/15/2023
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS			1	1FE	1,058,650	113.2170	1,132,170	1,000,000	1,055,950		(2,700)			4.000	3.333	JD	3,333	17,556	06/05/2015	12/01/2028
850269DF5	SPRINGDALE AR SALES & USE REV REF			1	1FE	1,295,000	101.1870	1,310,372	1,295,000	1,295,000					3.875	3.875	JJ	25,091	50,181	08/26/2013	07/01/2026
791023AK0	ST LANDRY PARISH LA RD DIST #1				1FE	990,000	103.0480	1,030,480	1,000,000	991,960		1,068			3.000	3.135	MS	10,000	30,000	02/21/2014	03/01/2023
85732MLV7	ST PUB SCH BLDG AUTH PA COLL REV			1	1FE	1,057,740	117.1060	1,171,060	1,000,000	1,033,425		(5,581)			5.500	4.763	MS	18,333	55,000	03/31/2011	03/01/2023
85732MK30	ST PUB SCH BLDG AUTH PA REV REF			1	1FE	1,406,689	105.4090	1,454,644	1,380,000	1,405,724		(966)			4.000	3.761	MN	9,200	12,267	07/29/2015	05/01/2030
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL			1	1FE	886,186	101.3440	891,827	880,000	885,486		(530)			3.262	3.180	MN	4,784	28,706	09/03/2014	11/01/2025
889379QP1	TOLEDO OH SWR SYS REV REF			1	1FE	984,424	111.2630	1,045,872	940,000	975,863		(3,904)			4.000	3.443	MN	4,804	37,600	10/04/2013	11/15/2024
890625AL0	TOPEKA KS PUB BLDG COMM LEASEHOLD			1	1FE	982,390	104.4720	1,044,720	1,000,000	985,024		1,248			3.250	3.429	JD	2,708	32,500	11/06/2013	12/01/2025
89556VAX0	TRI-CREEK IN MIDDLE SBC 1ST MTG			1	1FE	1,602,834	110.8940	1,657,865	1,495,000	1,526,521		(11,496)			5.250	4.364	JJ	36,191	78,488	05/15/2008	07/15/2023
899676KT6	TULSA OK IDA TULSA UNIV			1	1FE	1,253,573	103.0230	1,205,369	1,170,000	1,177,872		(10,115)			5.000	4.081	AO	14,625	58,500	04/19/2007	10/01/2020
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS				1FE	1,000,000	99.6460	996,460	1,000,000	1,000,000					2.783	2.783	MN	3,556	22,264	01/07/2015	05/15/2024
88213ACN3	TX ST A&M UNIV SYS BRD OF RGTS REV			1	1FE	1,058,220	106.6730	1,066,730	1,000,000	1,055,702		(2,518)			4.000	3.304	MN	5,111	12,444	07/01/2015	05/15/2026
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL				1FE	1,000,000	100.7950	1,007,950	1,000,000	1,000,000					2.761	2.761	FA	10,430	9,664	03/18/2015	02/15/2023
914023EV4	UNIV AKRON OH GEN RCPTS REF			1	1FE	891,272	100.1990	826,642	825,000	825,000		(7,821)			5.000	4.023	JJ	20,625	41,250	11/30/2005	01/01/2017
914023GW0	UNIV AKRON OH GEN RCPTS SER B			1	1FE	1,058,100	108.6260	1,086,260	1,000,000	1,013,955		(6,524)			5.250	4.512	JJ	26,250	52,500	02/28/2008	01/01/2020
91402JCL3	UNIV AL @ BIRMINGHAM HOSP REV SER			1	1FE	1,029,340	111.8430	1,118,430	1,000,000	1,009,276		(3,152)			5.750	5.372	MS	19,167	57,500	06/25/2008	09/01/2022
914026FJ3	UNIV AL GEN REV SER B-TAXABLE				1FE	1,000,000	108.4880	1,084,880	1,000,000	1,000,000					4.640	4.640	JJ	23,200	46,400	10/15/2009	07/01/2019
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM			1	1FE	1,585,410	108.2190	1,623,285	1,500,000	1,582,709		(2,701)			4.000	3.191	AO	15,000	30,000	09/17/2015	10/01/2029
914046YG6	UNIV ALASKA GEN RECTS SER N			1	1FE	604,306	100.3190	556,770	555,000	555,000		(4,385)			5.000	5.000	AO	6,938	27,750	09/15/2005	10/01/2017
9140846L7	UNIV AR REV VAR FAC-FAYETTEVILLE			1	1FE	1,078,380	112.4420	1,124,420	1,000,000	1,033,735		(8,075)			4.500	3.551	MN	7,500	45,000	12/18/2009	11/01/2020
9140842P2	UNIV AR REVS VAR FAC-FAYETTEVILLE			1	1FE	1,482,780	109.9030	1,648,545	1,500,000	1,490,612		1,267			5.875	6.001	MN	14,688	88,125	08/01/2008	11/01/2023
91417KE64	UNIV CO ENTERPRISE REV REF SER B-1			1	1FE	1,087,840	112.7570	1,127,570	1,000,000	1,077,580		(8,009)			4.000	2.952	JD	3,333	40,000	09/18/2014	06/01/2028
914716VD4	UNIV NC CHARLOTTE REV (BAB)			1	1FE	1,655,000	109.6710	1,815,055	1,655,000	1,655,000					4.832	4.832	AO	19,992	79,970	12/03/2009	04/01/2021
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D				1FE	1,000,000	100.6650	1,006,650	1,000,000	1,000,000					2.960	2.960	JJ	5,673		09/11/2015	07/01/2022
9147607L1	UNIV OKLAHOMA (TAXABLE)			1	1FE	1,000,000	110.3650	1,103,650	1,000,000	1,000,000					5.044	5.044	JJ	25,220	50,440	05/11/2011	07/01/2026
91336TCR9	UNIV S MS EDL BLDG CORP-CAMPUS FAC			1	1FE	1,141,595	112.4330	1,197,411	1,065,000	1,095,415		(7,527)			5.000	4.153	MS	17,750	53,250	02/05/2009	09/01/2021
91336TAN0	UNIV SO MISSISSIPPI EDL BLDG CORP			1	1FE	1,564,619	100.7290	1,500,862	1,490,000	1,491,568		(9,110)			5.000	4.364	MS	24,833	74,500	06/01/2006	03/01/2019
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER			1	1FE	1,080,190	109.5620	1,095,620	1,000,000	1,076,342		(3,848)			4.000	3.295	JJ	20,000	9,889	02/19/2015	07/01/2029
917547XT3	UT ST BLDG OWNERSHIP AUTH LSE REV				1FE	1,246,319	100.6790	1,213,182	1,205,000	1,224,874		(8,196)			2.000	1.292	MN	3,079	24,100	05/09/2013	05/15/2018
927781TJ3	VA COLL BLDG AUTH VA EDL FAC (BAB)			1	1FE	1,015,520	109.9250	1,099,250	1,000,000	1,007,126		(1,549)			4.875	4.681	FA	20,313	48,750	12/03/2009	02/01/2022
92812QVP9	VA ST HSG AUTH DEV AUTH RENTAL HSG			1	1FE	1,072,040	109.6610	1,096,610	1,000,000	1,021,731		(9,585)			6.620	5.502	FA	27,583	66,200	01/07/2010	02/01/2021
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C			1	1FE	710,000	101.0750	717,633	710,000	710,000					3.296	3.296	MN	3,900	22,167	10/29/2014	11/01/2024
928172WD3	VA ST PUB BLDG AUTH REV (BAB)				1FE	948,160	112.8470	1,128,470	1,000,000	963,178		3,304			4.800	5.340	FA	20,000	48,000	12/15/2010	08/01/2024
92818G2H5	VA ST RESOURCES AUTH INFRASTRUCTUR			1	1FE	1,565,222	111.9580	1,634,587	1,460,000	1,554,960		(9,189)			4.000	3.151	MN	9,733	55,480	11/18/2014	11/01/2028
920307AR6	VALPARAISO IN REDEV DIST SER A			1	1FE	1,009,728	105.7390	1,015,094	960,000	999,294		(9,045)			4.000	2.918	JJ	17,707	25,173	11/05/2014	01/15/2025
924275CV0	VERMONT ST COLLEGES REV (BAB)				1FE	1,000,000	106.3090	1,063,090	1,000,000	1,000,000					4.751	4.751	JJ	23,755	47,510	11/17/2010	07/01/2018
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV			1	1FE	1,086,230	112.1930	1,121,930	1,000,000	1,082,193		(4,037)			4.000	3.003	JJ	20,667		06/11/2015	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS			1	1FE	1,074,070	108.4500	1,084,500	1,000,000	1,073,567		(503)			4.000	3.134	JD	3,333		12/02/2015	12/15/2029
93515PAJ6	WARREN CNTY OH HLTH CARE FACS REV				1FE	1,055,640	101.5200	1,015,200	1,000,000	1,009,481		(18,671)			4.000	2.084	JJ	20,000	40,000	06/27/2013	07/01/2016
940093Z34	WASHINGTON ST UNIV REVS (BAB)			1	1FE	1,000,000	111.0340	1,110,340	1,000,000	1,000,000					5.283	5.283	AO	13,208	52,830	11/13/2009	10/01/2021
94216PDX2	WATERTOWN SD SALES TAX REV SER A			1	1FE	957,490	104.5050	945,770	905,000	954,016		(3,474)			3.250	2.675	JD	2,451	20,752	02/04/2015	12/01/2026
944052BQ1	WAWASEE IN HSBC 1ST MTG			1	1FE	1,091,710	112.5770	1,125,770	1,000,000	1,090,601		(1,109)			4.000	2.906	JJ	3,111		11/12/2015	07/15/2026
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A			1	1FE	1,418,884	110.2880	1,422,715	1,290,000	1,408,781		(10,103)			4.000	2.838	JJ	23,793	17,917	02/12/2015	07/15/2026
952753DV0	WEST FARGO ND WTR & SWR REV			1	1FE	1,060,589	107.1200	1,055,132	985,000	1,033,803		(7,593)			3.750	2.823	MN	6,156	36,938	05/03/2012	11/01/2023
96023PJP1	WESTFIELD IN MULTI-SBC			1	1FE	834,187	107.6940	829,244	770,000	828,915		(5,272)			3.500	2.547	JJ	12,427	11,005	01/30/2015	01/15/2025
96106ACP1	WESTMORELAND CNTY VA INDL REV AUTH			1	1FE	1,132,142	103.5550	1,092,505	1,055,000	1,062,602		(8,776)			5.000	4.113	MN	8,792	52,750	08/30/2006	11/01/2019
967338XE9	WICHITA KS WTR & SWR UTIL REV REF			1	1FE	1,405,538	105.3890	1,417,482	1,345,000	1,401,467		(4,072)			3.500	2.952	AO	11,769	23,538	04/09/2015	10/01/2029
97072CAJ1	WILLISTON ND PARKS & REC DIST			1	1FE	1,322,237	107.9100	1,338,084	1,240,000	1,292,418		(9,214)			4.000	3.108	MS	16,533	49,600	08/23/2012	03/01/2022
972315AN5	WILSON NC COPS PUB FACS PROJ SER A			1	1FE	1,070,220	105.3290	1,053,290	1,000,000	1,011,021		(7,872)			5.000	4.143	MN	8,333	50,000	03/22/2007	05/01/2020
975680CR8	WINSTON-SALEM NC LTG OBLIG REF SER				1FE	1,075,380	116.6970	1,166,970	1,000,000	1,043,402		(5,883)			4.500	3.733	JD	3,750	45,000	01/21/2010	06/01/2022
975829DV1	WINTER HAVEN FL PUB IMPT REF			1	1FE	1,096,219	103.3850	1,064,866	1,030,000	1,036,147		(7,891)			5.000	4.185	AO	12,875	51,500	01/30/2007	10/01/2021
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A			1	1FE	1,078,620	109.9820	1,099,820	1,000,000	1,077,544		(1,076)			4.000	3.074	AO	4,667		11/04/2015	10/01/2030
985724AP8	YELLOWSTONE CNTY MT HLTH CARE LSE			1	1FE	1,000,000	106.0930	1,060,930	1,000,000	1,000,000					4.550	4.550	MS	15,167	45,500	08/26/2009	09/01/2025
985724BY8	YELLOWSTONE CNTY MT HTH CARELEASE				1FE	980,000	98.6970	967,231	980,000	980,000					2.000	2.000	AO	4,900	16,170	11/19/2014	10/01/2019
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						376,312,530	XXX	384,743,957	361,405,000	369,253,205		(1,364,480)			XXX	XXX	XXX	4,468,023	13,061,768	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						376,312,530	XXX	384,743,957	361,405,000	369,253,205		(1,364,480)			XXX	XXX	XXX	4,468,023	13,061,768	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAX0	A T & T, INC.				1FE	999,250	106.4350	1,064,354	1,000,000	999,558		71			4.450	4.459	MN	5,686	44,500	04/26/2011	05/15/2021
00206RBD3	A T & T, INC.				1FE	948,500	98.0280	980,278	1,000,000	960,490		5,646			3.000	3.728	FA	11,333	30,000	10/30/2013	02/15/2022
00206RCE0	A T & T, INC.			1	1FE	1,029,880	102.1090	1,021,086	1,000,000	1,026,972		(2,794)			3.900	3.518	MS	11,917	39,000	12/16/2014	03/11/2024
002824BB5	ABBOTT LABORATORIES				1FE	965,800	98.7460	987,456	1,000,000	967,144		1,344			2.950	3.368	MS	8,686	15,160	07/21/2015	03/15/2025
00287YAJ8	ABBVIE, INC.				1FE	1,009,230	99.8060	998,059	1,000,000	1,003,494		(1,850)			1.750	1.557	MN	2,674	17,500	11/06/2012	11/06/2017
001055AL6	AFLAC, INC.				1FE	980,588	103.5260	1,035,262	1,000,000	984,488		1,764			3.625	3.866	JD	1,611	36,250	09/26/2013	06/15/2023
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY				1FE	1,000,000	98.8390	988,394	1,000,000	1,000,000					2.529	2.529	JJ	16,017		05/14/2015	07/15/2021
031162BV1	AMGEN, INC.				1FE	1,001,180	99.9630	999,627	1,000,000	1,001,047		(105)			3.625	3.610	MN	3,927	36,250	09/24/2014	05/22/2024
037833AK6	APPLE, INC.				1FE	1,939,300	97.4370	1,948,734	2,000,000	1,949,152		6,026			2.400	2.793	MN	7,733	48,000	04/09/2014	05/03/2023
046353AF5	ASTRAZENECA PLC				1FE	1,017,100	99.4530	994,530	1,000,000	1,009,913		(2,566)			1.950	1.674	MS	5,579	19,500	02/27/2013	09/18/2019
04685A2A8	ATHENE GLOBAL FUNDING				1FE	1,484,430	98.3860	1,475,793	1,500,000	1,485,206		776			2.875	3.245	AO	8,146		11/05/2015	10/23/2018
075896AA8	BED BATH & BEYOND, INC.				2FE	1,006,050	97.5390	975,394	1,000,000	1,005,302		(517)			3.749	3.676	FA	15,621	38,948	07/15/2014	08/01/2024
07330NAC9	BRANCH BANKING & TRUST GLBL BK MTN				1FE	999,640	100.3660	1,003,664	1,000,000	999,910		117			1.450	1.462	AO	3,544	14,500	09/04/2013	10/03/2016
12189LAH4	BURLINGTON NORTH SANTA FE			1	1FE	997,500	100.2590	1,002,592	1,000,000	998,366		235			3.050	3.079	MS	8,981	30,500	02/28/2012	03/15/2022
12189TBC7	BURLINGTON NORTH SANTA FE SR NOTES				1FE	998,250	108.1480	1,081,480	1,000,000	999,248		179			4.700	4.722	AO	11,750	47,000	09/21/2009	10/01/2019
127055AJ0	CABOT CORPORATION				2FE	1,033,480	100.7610	1,007,608	1,000,000	1,013,556		(6,462)			2.550	1.869	JJ	11,758	25,500	11/09/2012	01/15/2018
14149YAX6	CARDINAL HEALTH, INC.				1FE	995,520	99.7290	997,285	1,000,000	997,184		1,240			1.700	1.831	MS	5,006	17,000	08/26/2014	03/15/2018
151020AH7	CELGENE CORPORATION				2FE	993,990	99.2070	992,072	1,000,000	995,804		558			3.250	3.321	FA	12,278	32,500	08/14/2012	08/15/2022
15987TAK7	CHARLES STARK DRAPER LAB				1FE	1,031,167	95.3100	1,024,580	1,075,000	1,032,784		1,617			3.039	3.570	MS	10,890	19,239	08/10/2015	09/01/2024
17252MAL4	CINTAS CORPORATION #2			1	1FE	1,003,930	100.5250	1,005,247	1,000,000	1,002,628		(380)			3.250	3.203	JD	2,708	32,500	06/05/2012	06/01/2022
17252MAJ9	CINTAS CORPORATION NO. 2				1FE	1,053,880	100.3950	1,003,951	1,000,000	1,006,894		(16,399)			2.850	1.187	JD	2,375	28,500	02/08/2013	06/01/2016
17275RAC6	CISCO SYSTEMS, INC.				1FE	2,019,690	100.6380	2,012,750	2,000,000	2,000,454		(3,080)			5.500	5.339	FA	39,417	110,000	12/04/2008	02/22/2016
17275RAN2	CISCO SYSTEMS, INC.				1FE	1,012,650	104.3270	1,043,273	1,000,000	1,010,710		(1,115)			3.625	3.473	MS	11,781	36,250	03/26/2014	03/04/2024
17275RAW2	CISCO SYSTEMS, INC.				1FE	1,010,110	102.8770	1,028,769	1,000,000	1,009,715		(395)			3.500	3.379	JD	1,556	17,306	07/17/2015	06/15/2025
20369EAA0	COMMUNITY HOSPITALS				1FE	1,020,400	102.0220	1,020,224	1,000,000	1,020,261		(139)			4.237	3.975	MN	7,062		12/03/2015	05/01/2025
216871AC7	COOPER US, INC.				1FE	1,028,010	106.2740	1,062,736	1,000,000	1,005,652		(3,512)			6.100	5.702	JJ	30,500	61,000	05/22/2008	07/01/2017
219207AB3	CORNELL UNIVERSITY				1FE	1,015,263	110.6700	1,106,703	1,000,000	1,005,646		(1,645)			5.450	5.249	FA	22,708	54,500	04/01/2009	02/01/2019
219350AU9	CORNING, INC.				2FE	1,133,382	105.0240	1,155,263	1,100,000	1,118,331		(3,557)			4.250	3.853	FA	17,661	46,750	06/24/2011	08/15/2020
219350AY1	CORNING, INC.				2FE	1,454,306	99.1450	1,432,651	1,445,000	1,450,688		(2,984)			1.450	1.237	MN	2,677	20,953	10/14/2014	11/15/2017
126408GV9	CSX CORPORATION				2FE	1,074,790	105.7540	1,057,539	1,000,000	1,068,305		(6,485)			4.250	2.879	JD	3,542	21,250	06/09/2015	06/01/2021
126650BZ2	CVS CAREMARK CORP				2FE	998,610	97.4310	974,307	1,000,000	999,000		130			2.750	2.766	JD	2,292	27,500	11/26/2012	12/01/2022
126650CB4	CVS HEALTH CORP				2FE	1,013,270	100.4830	1,004,825	1,000,000	1,009,587		(3,154)			2.250	1.912	JD	1,625	22,500	10/30/2014	12/05/2018
249030AB3	DENTSPLY INTERNATIONAL SR UNSECURE				2FE	499,285	100.7380	503,688	500,000	499,905		149			2.750	2.781	FA	5,194	13,750	08/16/2011	08/15/2016
277432AG5	EASTMAN CHEMICAL CO.				2FE	1,086,960	109.4920	1,094,920	1,000,000	1,036,058		(11,410)			6.300	4.939	MN	8,050	63,000	02/09/2011	11/15/2018
278642AL7	EBAY, INC.				1FE	998,070	95.5970	955,969	1,000,000	998,307		167			3.450	3.473	FA	14,375	34,788	07/24/2014	08/01/2024
268648AQ5	EMC CORPORATION				1FE	1,001,210	88.8210	888,206	1,000,000	1,000,790		(167)			2.650	2.631	JD	2,208	26,500	06/04/2013	06/01/2020
291011BG8	EMERSON ELECTRIC COMPANY				1FE	1,003,190	99.1700	991,702	1,000,000	1,003,023		(167)			3.150	3.113	JD	2,625	16,625	05/21/2015	06/01/2025
31428XAV8	FEDEX CORP				2FE	979,870	97.0590	970,588	1,000,000	984,624		1,866			2.700	2.936	AO	5,700	27,000	05/22/2013	04/15/2023
31677QBA6	FIFTH THIRD BANCORP				1FE	999,540	99.7200	997,200	1,000,000	999,788		147			1.350	1.365	JD	1,125	13,500	04/22/2014	06/01/2017
31677QAX7	FIFTH THIRD BANK				1FE	999,820	100.0000	999,998	1,000,000	999,993		43			0.900	0.904	FA	3,125	9,000	02/25/2013	02/26/2016
31677QAY5	FIFTH THIRD BANK				1FE	999,740	99.8870	998,873	1,000,000	999,923		87			1.150	1.159	MN	1,374	11,500	11/18/2013	11/18/2016
31677QBD0	FIFTH THIRD BANK				1FE	999,830	100.2850	1,002,848	1,000,000	999,850		20			2.150	2.156	FA	7,824		08/17/2015	08/20/2018
375558AZ6	GILEAD SCIENCES, INC.				1FE	1,005,040	100.8340	1,008,340	1,000,000	1,004,565		(421)			3.500	3.441	FA	14,583	24,694	11/13/2014	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372AD9	GLAXOSMITHKLINE CAP INC GTD NTS				1FE	2,026,030	108.9880	2,179,752	2,000,000	2,007,499		(2,883)			5.650	5.479	MN	14,439	113,000	05/21/2008	05/15/2018
39121JAA8	GREAT RIVER ENERGY 1ST MTG 144A				1FE	174,969	102.4550	178,826	174,541	174,634		(49)			5.829	5.755	JJ	5,087	10,174	04/21/2009	07/01/2017
406216AV3	HALLIBURTON COMPANY				1FE	1,468,810	109.3310	1,530,640	1,400,000	1,423,342		(7,830)			5.900	5.231	MS	24,321	82,600	04/21/2009	09/15/2018
427866AS7	HERSHEY COMPANY				1FE	498,835	100.4690	502,345	500,000	499,799		238			1.500	1.549	MN	1,250	7,500	11/08/2011	11/01/2016
44266RAC1	HOWARD HUGHES MEDICAL, INC.				1FE	2,119,950	103.8530	2,196,487	2,115,000	2,118,816		(444)			3.500	3.474	MS	24,675	74,025	08/15/2013	09/01/2023
446438RN5	HUNTINGTON NATIONAL BANK				1FE	997,110	99.3700	993,702	1,000,000	997,593		483			2.000	2.099	JD		10,000	06/25/2015	06/30/2018
446438RQ8	HUNTINGTON NATIONAL BANK				1FE	995,800	99.2340	992,342	1,000,000	996,091		291			2.875	2.966	FA	10,462		08/17/2015	08/20/2020
44923QAA2	HYUNDAI CAPITAL AMERICA				2FE	1,032,500	100.5450	1,005,452	1,000,000	1,002,295		(8,512)			3.750	2.874	AO	8,854	37,500	04/24/2012	04/06/2016
459200HU8	IBM CORP				1FE	2,021,100	102.9420	2,058,840	2,000,000	2,017,940		(1,882)			3.625	3.497	FA	27,993	72,500	04/30/2014	02/12/2024
459200HC8	IBM CORPORATION				1FE	497,785	100.1230	500,617	500,000	499,502		447			1.250	1.342	FA	2,517	6,250	02/01/2012	02/06/2017
452308AT6	ILLINOIS TOOL WORKS, INC.				1FE	1,011,490	102.7700	1,027,702	1,000,000	1,009,763		(1,023)			3.500	3.362	MS	11,667	35,000	04/16/2014	03/01/2024
46132FAB6	INVESCO FINANCE PLC				1FE	1,040,240	103.3830	1,033,826	1,000,000	1,035,439		(3,735)			4.000	3.493	JJ	16,667	40,000	09/16/2014	01/30/2024
478111AA5	JOHNS HOPKINS HEALTH SYSTEM				1FE	973,414	99.3540	993,544	1,000,000	986,085		5,668			1.424	2.028	MN	1,820	14,240	09/26/2013	05/15/2018
478115AA6	JOHNS HOPKINS UNIV				1FE	123,946	107.0840	133,855	125,000	124,575		108			5.250	5.358	JJ	3,281	6,563	03/26/2009	07/01/2019
478366AU1	JOHNSON CONTROLS				2FE	1,081,350	106.9820	1,069,818	1,000,000	1,042,752		(9,084)			5.000	3.898	MS	12,500	50,000	06/15/2011	03/30/2020
46625HJA9	JPMORGAN CHASE & CO.				1FE	1,051,240	101.0340	1,010,337	1,000,000	1,010,099		(19,586)			3.150	1.163	JJ	15,400	31,500	11/20/2013	07/05/2016
48125XSJ6	JPMORGAN CHASE & COMPANY			1	1FE	1,000,000	99.0480	990,484	1,000,000	1,000,000					3.250	3.250	MN	2,708	32,500	05/25/2011	05/31/2021
48203RAF1	JUNIPER NETWORKS				2FE	1,066,930	103.7040	1,037,042	1,000,000	1,042,984		(7,360)			4.600	3.685	MS	13,544	46,000	08/08/2012	03/15/2021
50075NBB9	KRAFT FOODS, INC.				2FE	1,088,940	100.2580	1,002,579	1,000,000	1,003,145		(29,544)			4.125	1.142	FA	16,271	41,250	01/24/2013	02/09/2016
548661CT2	LOWES COMPANIES			1	1FE	999,600	104.9880	1,049,879	1,000,000	999,777		37			3.750	3.755	AO	7,917	37,500	11/17/2010	04/15/2021
57629WBS8	MASSMUTUAL GLOBAL FUNDING				1FE	1,008,840	100.3340	1,003,341	1,000,000	1,004,959		(1,853)			2.100	1.903	FA	8,692	21,000	11/19/2013	08/02/2018
577081AY8	MATTEL, INC.				2FE	1,002,270	95.3520	953,516	1,000,000	1,001,701		(207)			3.150	3.123	MS	9,275	31,500	03/05/2013	03/15/2023
58933YAF2	MERCK & CO., INC.				1FE	1,003,210	99.5050	995,049	1,000,000	1,002,451		(295)			2.800	2.763	MN	3,344	28,000	05/15/2013	05/18/2023
595620AJ4	MIDAMERICAN ENERGY CO.				1FE	1,022,240	100.7680	1,007,684	1,000,000	1,013,678		(4,094)			2.400	1.958	MS	7,067	24,000	11/20/2013	03/15/2019
61945CAA1	MOSAIC COMPANY			1	2FE	1,366,976	100.2680	1,303,485	1,300,000	1,341,860		(6,709)			3.750	3.121	MN	6,229	48,750	02/02/2012	11/15/2021
620076BB4	MOTOROLA, INC.				2FE	982,860	91.6170	916,172	1,000,000	988,292		1,586			3.750	3.960	MN	4,792	37,500	05/24/2012	05/15/2022
637432KT1	NATIONAL RURAL UTILITIES				1FE	979,350	107.6250	1,076,249	1,000,000	994,537		2,401			5.450	5.732	FA	22,708	54,500	06/11/2008	02/01/2018
63743FMZ6	NATIONAL RURAL UTILITIES				1FE	1,000,000	102.4280	1,024,279	1,000,000	1,000,000					3.250	3.250	MON	1,444	32,500	07/05/2011	07/15/2019
63743FNB8	NATIONAL RURAL UTILITIES				1FE	994,000	101.3090	1,013,088	1,000,000	997,139		749			3.250	3.336	MON	1,444	32,500	07/25/2011	07/15/2019
63743FUT1	NATIONAL RURAL UTILITIES COOP				1FE	991,510	98.3740	983,737	1,000,000	992,395		732			3.250	3.350	MON	1,444	32,500	10/14/2014	10/15/2024
651639AN6	NEWMONT MINING CORP			1	2FE	986,920	89.1310	891,307	1,000,000	991,351		1,220			3.500	3.657	MS	10,306	35,000	03/06/2012	03/15/2022
664397AK2	NORTHEAST UTILITIES				2FE	1,202,772	96.2880	1,155,452	1,200,000	1,202,110		(256)			2.800	2.773	MN	5,600	33,600	05/09/2013	05/01/2023
664675AB1	NORTHEASTERN UNIVERSITY				1FE	1,108,976	100.0080	1,100,092	1,100,000	1,103,889		(3,287)			1.578	1.272	MS	5,786	17,358	06/12/2014	03/01/2017
665859AP9	NORTHERN TRUST CORP				1FE	1,307,111	104.7080	1,319,315	1,260,000	1,302,607		(3,566)			3.950	3.540	AO	8,295	49,770	09/24/2014	10/30/2025
680033AC1	OLD NATIONAL BANCORP				1FE	2,020,000	98.0910	1,961,816	2,000,000	2,017,686		(1,687)			4.125	4.003	FA	31,167	82,500	08/13/2014	08/15/2024
68389XAC9	ORACLE CORP NOTES				1FE	1,213,596	109.1130	1,309,357	1,200,000	1,203,915		(1,560)			5.750	5.596	AO	14,567	69,000	08/27/2008	04/15/2018
713448CG1	PEPSICO, INC.				1FE	1,982,430	99.5990	1,991,986	2,000,000	1,986,876		1,621			2.750	2.852	MS	18,333	55,000	01/07/2015	03/01/2023
718546AC8	PHILLIPS 66				1FE	1,030,660	102.8800	1,028,797	1,000,000	1,023,112		(3,209)			4.300	3.880	AO	10,750	43,000	07/31/2013	04/01/2022
69353RET1	PNC BANK NAT'L ASSN BD CORP			1	1FE	1,999,700	99.7440	1,994,882	2,000,000	1,999,717		17			1.800	1.805	MN	5,800		10/29/2015	11/05/2018
69353RDY1	PNC BANK, NA				1FE	1,002,700	99.8200	998,201	1,000,000	1,001,679		(916)			1.500	1.405	AO	3,042	16,250	11/19/2014	10/18/2017
693476BM4	PNC FUNDING CORP				1FE	998,790	100.9820	1,009,822	1,000,000	999,817		250			2.700	2.726	MS	7,650	27,000	09/14/2011	09/19/2016
74005PBA1	PRAXAIR, INC.				1FE	995,500	97.6920	976,922	1,000,000	996,838		472			2.450	2.506	FA	9,256	24,500	02/07/2013	02/15/2022
740189AM7	PRECISION CASTPARTS CORP				1FE	988,280	99.3470	993,466	1,000,000	988,738		458			3.250	3.390	JD	1,444	16,701	07/17/2015	06/15/2025
747525AF0	QUALCOMM, INC.				1FE	999,580	95.9160	959,159	1,000,000	999,602		22			3.450	3.455	MN	3,929	17,250	05/14/2015	05/20/2025
74834LAR1	QUEST DIAGNOSTIC, INC.				2FE	525,860	100.4520	502,259	500,000	502,207		(8,736)			3.200	1.428	AO	4,000	16,000	04/04/2013	04/01/2016
778296AA1	ROSS STORES, INC.				1FE	993,460	98.4280	984,278	1,000,000	994,184		564			3.375	3.453	MS	9,938	33,469	09/16/2014	09/15/2024
749685AR4	RPM INTERNAT'L INC SR UNS NTS				2FE	998,950	109.3840	1,093,837	1,000,000	999,527		108			6.125	6.139	AO	12,931	61,250	10/06/2009	10/15/2019
78355HJT7	RYDER SYSTEM, INC.				2FE	748,268	99.8230	748,670	750,000	749,294		313			2.500	2.545	MS	6,250	18,750	08/15/2012	03/01/2018
844895AV4	SOUTHWEST GAS CORP			1	1FE	999,660	101.8220	1,018,216	1,000,000	999,773		32			3.875	3.879	AO	9,688	38,750	03/20/2012	04/01/2022
855030AL6	STAPLES, INC.				2FE	1,007,220	99.3740	993,741	1,000,000	1,003,051		(1,445)			2.750	2.595	JJ	12,910	27,500	01/16/2013	01/12/2018
855244AD1	STARBUCKS CORP				1FE	996,910	106.1030	1,061,027	1,000,000	997,512		270			3.850	3.887	AO	9,625	38,500	09/18/2013	10/01/2023
863667AC5	STRYKER CORP				1FE	499,070	100.7580	503,789	500,000	499,856		189			2.000	2.039	MS	2,500	10,000	09/13/2011	09/30/2016
863667AF8	STRYKER CORPORATION				1FE	2,029,202	99.9960	1,999,924	2,000,000	2,027,435		(1,991)			3.375	3.189	MN	8,625	67,500	04/08/2015	05/15/2024
871503AK4	SYMANTEC CORPORATION				2FE	1,023,980	98.8350	988,352	1,000,000	1,017,895		(2,418)			3.950	3.637	JD	1,756	39,500	05/29/2013	06/15/2022
88166HAD9	TEVA PHARMACEUTICALS FINANCE LLC				2FE	1,007,690	96.7670	967,666	1,000,000	1,004,658		(1,045)			2.250	2.134	MS	6,438	22,500	01/15/2013	03/18/2020
883556BC5	THERMO FISHER SCIENTIFIC				2FE	1,004,160	97.3490	973,486	1,000,000	1,003,123		(391)			3.150	3.100	JJ	14,525	31,500	04/12/2013	01/15/2023
89153VAB5	TOTAL CAPITAL INTERNATIONAL				1FE	1,007,348	99.3870	993,865	1,000,000	1,004,748		(701)			2.875	2.790	FA	10,701	28,750	02/23/2012	02/17/2022
902691AD6	UGI UTILITIES, INC. SR. NOTES				1FE	971,480	102.9340	1,029,342	1,000,000	996,530		4,390			5.753	6.234	MS	14,383	57,530	03/26/2009	09/30/2016
904764AQ0	UNILEVER CAPITAL CORP				1FE	1,015,230	101.4880	1,014,881	1,000,000	1,009,332		(2,820)			2.200	1.896	MS	7,028	22,000	11/20/2013	03/06/2019
898384AX0	UNION COLLEGE TRUSTEES				1FE	1,366,681	97.4210	1,339,544	1,375,000	1,366,864		183			3.625	3.699	JJ	12,461		09/29/2015	07/01/2025
91020QAB3	UNITED ENERGY DISTRIBUTION				2FE	1,547,875	104.5410	1,515,849	1,450,000	1,460,128		(34,281)			5.450	3.011	AO	16,683	79,025	05/17/2013	04/15/2016
911312AM8	UNITED PARCEL SERVICE				1FE	970,530	103.9620	1,039,621	1,000,000	984,050		2,849			3.125	3.473	JJ	14,410	31,250	11/30/2010	01/15/2021
91324PBZ4	UNITEDHEALTH GROUP, INC.				1FE	1,339,730	98.0220	1,372,305	1,400,000	1,350,133		6,112			2.750	3.316	FA	14,544	38,500	04/11/2014	02/15/2023
91159HHC7	US BANCORP				1FE	1,041,400	102.0470	1,020,465	1,000,000	1,029,672		(4,370)			3.000	2.481	MS	8,833	30,000	04/04/2013	03/15/2022
92276MBA2	VENTAS REALTY LP CAP CORP GTD NTS				2FE	1,002,630	99.5120	995,117	1,000,000	1,001,110		(508)			2.000	1.946	FA	7,556	20,000	12/11/2012	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
925524BG4	VIACOM, INC.				2FE	983,200	103.2360	1,032,360	1,000,000	990,383		1,608			4.500	4.712	MS	15,000	45,000	02/14/2011	03/01/2021
983919AH4	XILINX, INC.				1FE	1,024,300	100.2560	1,002,555	1,000,000	1,020,752		(3,548)			3.000	2.572	MS	8,833	30,000	01/14/2015	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						119,404,845	XXX	119,545,210	118,469,541	118,823,611		(195,529)			XXX	XXX	XXX	1,028,579	3,595,768	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
33804JAA5	FISHERS LANE LLC				1	800,000	100.0000	800,000	800,000	800,000					2.029	2.026	MON	1,172	16,232	06/05/2014	04/05/2017
902757AB9	UIRC - GSA II LLC				1	1,000,000	97.2640	972,643	1,000,000	1,000,000					3.937	3.929	MON	2,843	39,370	03/22/2013	04/05/2024
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,800,000	XXX	1,772,643	1,800,000	1,800,000					XXX	XXX	XXX	4,015	55,602	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						121,204,845	XXX	121,317,853	120,269,541	120,623,611		(195,529)			XXX	XXX	XXX	1,032,594	3,651,370	XXX	XXX
7799999 Subtotals - Issuer Obligations						760,784,750	XXX	773,377,692	733,064,541	749,045,499		(2,478,946)			XXX	XXX	XXX	8,025,298	24,220,947	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						1,800,000	XXX	1,772,643	1,800,000	1,800,000					XXX	XXX	XXX	4,015	55,602	XXX	XXX
8399999 Grand Total - Bonds						762,584,750	XXX	775,150,335	734,864,541	750,845,499		(2,478,946)			XXX	XXX	XXX	8,029,313	24,276,549	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
010392488	ALABAMA POWER CO 6.45%			75,000.000	25.00	24.914	1,868,517	27.200	2,040,000	1,847,750	30,234	120,938			3,360		3,360		RP2UFE	02/26/2008
020002879	ALLSTATE CORP 6.625%			40,000.000	25.00	25.000	1,000,000	27.750	1,110,000	1,000,000	16,563	66,250							RP2LFE	02/24/2014
054937800	B B & T CORPORATION 5.20% SER G			20,000.000	25.00	25.000	500,000	25.250	505,000	500,000		26,000							RP2LFE	04/24/2013
054937206	B B & T CORPORATION 5.85%			40,000.000	25.00	25.253	1,010,138	26.420	1,056,800	1,034,000		58,500			(7,232)		(7,232)		RP2LFE	07/10/2012
064058209	BANK OF NEW YORK MELLON 5.20% SER			85,000.000	25.00	25.107	2,134,132	25.820	2,194,700	2,147,500		110,500			(4,982)		(4,982)		RP2LFE	04/10/2013
19075Q870	COBANK ACB 6.125%			15,000.000	100.00	94.006	1,410,084	92.000	1,380,000	1,410,000	22,969				84		84		RP2UFE	11/19/2015
200525301	COMMERCE BANCSHARES, INC. 6.00% B			60,000.000	25.00	25.000	1,500,000	26.600	1,596,000	1,500,000		90,000							RP2LFE	06/12/2014
229899208	CULLEN/FROST BANKERS, INC. 5.375%			60,000.000	25.00	25.026	1,501,541	25.387	1,523,238	1,501,800		80,625			(98)		(98)		RP2LFE	03/26/2013
263534208	DUPONT EI DE NEMOURS $3.50 SER A			10,000.000	100.00		834,316	78.000	780,000	825,000		35,000			2,408		2,408		RP2LFE	11/09/2011
263534307	EI DUPONT DE NEMOUR & CO $4.50			11,000.000	100.00		997,812	96.895	1,065,845	993,300		49,500			962		962		RP2LFE	10/19/2010
313148884	FEDERAL AGR MTG CORP 6.875%			40,000.000	25.00	24.951	998,056	27.000	1,080,000	998,000	17,188	68,752			33		33		RP1LFE	05/02/2014
337915300	FIRSTMERIT CORP 5.875%			60,000.000	25.00	23.771	1,426,247	25.440	1,526,400	1,426,242		66,105			5		5		RP2LFE	01/16/2015
373334119	GEORGIA POWER CO 6.50%			10,000.000	100.00		1,000,000	104.250	1,042,500	1,000,000	16,250	65,000							RP2UFE	10/03/2007
373334473	GEORGIA POWER CO. 6.125% CL A			40,000.000	25.00		1,000,000	29.200	1,168,000	1,000,000	15,313	61,250							RP2LFE	07/03/2006
402479752	GULF POWER CO 6.45% SER 07-A			9,000.000	100.00	103.007	927,063	103.540	931,859	978,750	14,513	58,050			(14,504)		(14,504)		RP2UFE	03/14/2012
461070856	INTERSTATE PWR & LGT 5.10% SER D			108,000.000	25.00	23.264	2,512,479	25.830	2,789,640	2,508,960		137,700			1,574		1,574		RP2LFE	09/03/2013
48127V827	JPMORGAN CHASE & CO. 6.15%			40,000.000	6.15	25.000	1,000,000	25.920	1,036,800	1,000,000		20,842		11,646	(11,646)				RP2LFE	07/22/2015
481246700	JPMORGAN CHASE 6.30% SER W			40,000.000	25.00	25.000	1,000,000	26.260	1,050,400	1,000,000		63,000							RP2LFE	06/17/2014
665859872	NORTHERN TRUST CORP 5.85% SER C			60,000.000	25.00	25.000	1,500,000	26.796	1,607,778	1,500,000	21,938	101,400							RP2UFE	07/29/2014
67021C206	NSTAR ELECTRIC 4.25%			18,410.000	100.00	93.889	1,728,489	94.000	1,730,540	1,724,259		78,243			1,327		1,327		RP2UFE	06/26/2013
693475832	PNC FINANCIAL 5.375% SER Q			65,000.000	25.00	25.044	1,627,866	25.550	1,660,750	1,632,100		87,344			(1,573)		(1,573)		RP2LFE	03/07/2013
808513204	SCHWAB CHARLES 6.00% SER B			65,000.000	25.00	25.228	1,639,831	26.760	1,739,394	1,662,500		97,500			(8,379)		(8,379)		RP2LFE	03/07/2013
808513402	SCHWAB CHARLES 6.00% SER C			20,000.000	25.00	25.000	500,000	26.930	538,600	500,000		9,835							RP2LFE	07/27/2015
857477889	STATE STREET CORP 6% SER E			80,000.000	25.00	25.000	2,000,000	26.570	2,125,600	2,000,000		126,664							RP2LFE	11/19/2014
89147L704	TORTOISE ENERGY 4.375% SER			100,000.000	10.00	10.000	1,000,000	10.100	1,010,000	1,000,000	3,646	43,751							RP1LFE	12/11/2012
902973833	U.S. BANCORP 6.50% SER F			53,500.000	25.00	26.306	1,407,391	28.720	1,536,520	1,409,515	21,734	86,938			(606)		(606)		RP2LFE	04/05/2012
902973791	US BANCORP 5.15% SER H			60,000.000	25.00	25.066	1,503,983	25.950	1,557,000	1,507,600	19,313	77,251			(1,440)		(1,440)		RP2LFE	05/22/2013
938837507	WASHINGTON GAS LIGHT $4.80 SERIES			18,000.000	100.00	92.450	1,664,097	98.000	1,764,000	1,652,925		86,400			2,536		2,536		RP1UFE	08/09/2012
949746879	WELLS FARGO & CO. 8.00% SER J			75,000.000	25.00	23.571	1,767,822	28.080	2,106,000	1,767,822		150,000							RP2LFE	12/08/2009
949746747	WELLS FARGO CO 5.20% SER			20,000.000	25.00	25.000	500,000	25.380	507,600	500,000		26,000							RP2LFE	08/09/2012
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated)							39,459,864	XXX	41,760,964	39,528,023	199,661	2,149,338		11,646	(38,171)		(26,525)		XXX	XXX
8999999 Total Preferred Stocks							39,459,864	XXX	41,760,964	39,528,023	199,661	2,149,338		11,646	(38,171)		(26,525)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00206R102	A T & T, INC.			45,400.000	1,562,214	34.410	1,562,214	1,371,912		74,965		46,715		46,715		L	11/13/2015
00287Y109	ABBVIE, INC.			27,500.000	1,629,100	59.240	1,629,100	1,604,707		34,884		24,393		24,393		L	12/10/2015
02079K305	ALPHABET, INC. VOL U CL A			1,775.000	1,380,968	778.010	1,380,968	707,047				436,247		436,247		L	05/13/2015
03232P405	AMSURG CORP			12,800.000	972,800	76.000	972,800	1,000,760				(27,960)		(27,960)		L	12/21/2015
037833100	APPLE, INC.			14,560.000	1,532,586	105.260	1,532,586	837,264		23,866		(94,260)		(94,260)		L	12/22/2015
Y0486S104	AVAGO TECHNOLOGIES LTD.			10,200.000	1,480,530	145.150	1,480,530	1,244,557		4,488		235,973		235,973		L	11/16/2015
07177M103	BAXALTA, INC.			19,900.000	776,697	39.030	776,697	628,693	1,393	1,393		148,004		148,004		L	07/01/2015
071813109	BAXTER INTERNATIONAL, INC.			19,900.000	759,185	38.150	759,185	747,755	2,289	31,825		(58,651)		(58,651)		L	03/04/2015
097023105	BOEING COMPANY			11,400.000	1,648,326	144.590	1,648,326	1,458,129		36,036		152,008		152,008		L	08/27/2015
099724106	BORG WARNER, INC.			29,300.000	1,266,639	43.230	1,266,639	1,255,185				11,454		11,454		L	12/17/2015
110122108	BRISTOL MYERS SQUIBB COMPANY			21,400.000	1,472,106	68.790	1,472,106	1,402,107	8,132	6,808		69,999		69,999		L	10/28/2015
14149Y108	CARDINAL HEALTH, INC.			17,500.000	1,562,225	89.270	1,562,225	1,140,033	6,773	25,533		149,450		149,450		L	05/08/2014
14161H108	CARDTRONICS, INC.			36,050.000	1,213,083	33.650	1,213,083	1,256,073				(42,991)		(42,991)		L	11/02/2015
150870103	CELANESE CORPORATION SER A			19,000.000	1,279,270	67.330	1,279,270	1,137,017		21,313		144,266		144,266		L	03/06/2015
151020104	CELGENE CORP			12,325.000	1,476,042	119.760	1,476,042	588,484				104,478		104,478		L	11/13/2015
17275R102	CISCO SYSTEMS, INC.			51,800.000	1,406,629	27.155	1,406,629	1,401,558				5,071		5,071		L	12/17/2015
172967424	CITIGROUP, INC. NEW			26,750.000	1,384,313	51.750	1,384,313	1,458,869		1,338		(74,556)		(74,556)		L	10/28/2015
191216100	COCA COLA			37,400.000	1,606,704	42.960	1,606,704	1,238,959		43,428		53,504		53,504		L	09/22/2015
192446102	COGNIZANT TECH SOLUTIONS CORP CL A			24,050.000	1,443,481	60.020	1,443,481	978,086				151,634		151,634		L	12/10/2015
22160K105	COSTCO WHOLESALE CORP NEW			8,900.000	1,437,350	161.500	1,437,350	1,259,769		45,985		177,581		177,581		L	02/27/2015
126408103	CSX CORPORATION			46,000.000	1,193,700	25.950	1,193,700	1,125,975		28,352		(407,725)		(407,725)		L	08/27/2015
126650100	CVS HEALTH CORPORATION			16,050.000	1,569,209	97.770	1,569,209	822,284		19,268		19,136		19,136		L	11/17/2015
G27823106	DELPHI AUTOMOTIVE PLC			17,700.000	1,517,421	85.730	1,517,421	1,263,846		17,100		242,676		242,676		L	09/25/2015
254709108	DISCOVER FINANCIAL SERVICES			18,000.000	965,160	53.620	965,160	983,083				(17,923)		(17,923)		L	12/17/2015
277432100	EASTMAN CHEMICAL CO.			20,400.000	1,377,204	67.510	1,377,204	1,178,494	9,384	27,660		(160,735)		(160,735)		L	11/02/2015
268648102	EMC CORP.			54,400.000	1,396,992	25.680	1,396,992	1,351,549	6,256	22,379		(181,324)		(181,324)		L	07/22/2015
518439104	ESTEE LAUDER COMPANIES, INC. CL A			17,150.000	1,510,229	88.060	1,510,229	1,284,464		16,209		184,312		184,312		L	09/08/2015
30219G108	EXPRESS SCRIPTS HOLDING CO.			17,250.000	1,507,823	87.410	1,507,823	333,053				49,839		49,839		L	09/21/2015
30303#107	FACILITY INSURANCE HOLDING CORP			42,417.000	28,547	0.673	28,547									A	12/15/1997
375558103	GILEAD SCIENCES, INC.			14,975.000	1,515,320	101.190	1,515,320	1,100,614		17,641		73,839		73,839		L	12/10/2015
438516106	HONEYWELL INTERNATIONAL, INC.			13,900.000	1,439,623	103.570	1,439,623	1,161,619		27,211		47,761		47,761		L	08/27/2015
G4705A100	ICON PLC			13,700.000	1,064,490	77.700	1,064,490	1,003,256				61,234		61,234		L	12/09/2015
458140100	INTEL CORP			43,450.000	1,496,853	34.450	1,496,853	1,048,317		37,596		(34,027)		(34,027)		L	08/11/2015
471109108	JARDEN CORP			24,650.000	1,408,008	57.120	1,408,008	564,101				226,593		226,593		L	09/23/2015
46625H100	JPMORGAN CHASE & COMPANY			23,700.000	1,564,911	66.030	1,564,911	1,124,021		38,776		98,164		98,164		L	01/21/2015
501044101	KROGER COMPANY			35,700.000	1,493,331	41.830	1,493,331	1,286,351		9,535		206,980		206,980		L	09/22/2015
512807108	LAM RESEARCH CORP			14,300.000	1,135,706	79.420	1,135,706	1,102,197	4,290			33,509		33,509		L	12/21/2015
56585A102	MARATHON PETROLEUM CORP			24,750.000	1,283,040	51.840	1,283,040	877,943		28,215		166,073		166,073		L	06/06/2014
58155Q103	McKESSON CORPORATION			7,900.000	1,558,117	197.230	1,558,117	945,285	2,212	6,264		(70,728)		(70,728)		L	10/29/2015
G5960L103	MEDTRONIC PLC			19,200.000	1,476,864	76.920	1,476,864	1,489,450	7,296	13,072		(12,586)		(12,586)		L	11/13/2015
58933Y105	MERCK & CO., INC.			27,500.000	1,452,550	52.820	1,452,550	1,428,639	12,650			23,911		23,911		L	11/13/2015
59156R108	METLIFE, INC.			28,950.000	1,395,680	48.210	1,395,680	1,477,235		37,964		(131,443)		(131,443)		L	09/03/2015
697435105	PALO ALTO NETWORKS			6,600.000	1,162,524	176.140	1,162,524	1,202,949				(40,425)		(40,425)		L	12/09/2015
713448108	PEPSICO INC			15,300.000	1,528,776	99.920	1,528,776	859,958	10,748	36,115		73,534		73,534		L	12/21/2015
717081103	PFIZER, INC.			48,300.000	1,559,124	32.280	1,559,124	1,473,464		48,720		50,367		50,367		L	11/24/2015
718546104	PHILLIPS 66			13,275.000	1,085,895	81.800	1,085,895	782,218		28,940		134,078		134,078		L	02/05/2014
742718109	PROCTER & GAMBLE CO.			15,700.000	1,246,737	79.410	1,246,737	1,324,200		31,223		(77,463)		(77,463)		L	03/12/2015
75886F107	REGENERON PHARMACEUTICAL, INC.			2,710.000	1,471,178	542.870	1,471,178	925,950				319,579		319,579		L	09/11/2015
806857108	SCHLUMBERGER LTD.			14,900.000	1,039,275	69.750	1,039,275	1,114,960	7,450	22,010		(199,161)		(199,161)		L	08/27/2015
N7902X106	SENSATA TECHNOLOGIES HDG BY ALMELO			29,350.000	1,351,861	46.060	1,351,861	1,359,791				(162,294)		(162,294)		L	12/02/2015
830566105	SKECHERS USA, INC.			33,000.000	996,930	30.210	996,930	1,003,147				(6,217)		(6,217)		L	12/29/2015
855244109	STARBUCKS CORP			23,900.000	1,434,717	60.030	1,434,717	627,140		15,772		439,266		439,266		L	08/12/2015
858912108	STERICYCLE, INC.			11,900.000	1,435,140	120.600	1,435,140	970,056				(114,485)		(114,485)		L	10/30/2015
G84720104	STERIS PLC			18,500.000	1,393,790	75.340	1,393,790	1,199,607		17,760		195,305		195,305		L	01/21/2015
87157D109	SYNAPTICS, INC.			17,500.000	1,405,950	80.340	1,405,950	954,194				154,589		154,589		L	12/10/2015
87157B103	SYNCHRONOSS TECHNOLOGIES, INC.			34,650.000	1,220,720	35.230	1,220,720	1,177,941				(237,111)		(237,111)		L	09/25/2015
254687106	THE WALT DISNEY CO			15,000.000	1,576,200	105.080	1,576,200	905,855	10,650	22,263		125,631		125,631		L	12/22/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
883556102	THERMO FISHER SCIENTIFIC, INC.			10,700.000	1,517,795	141.850	1,517,795	486,235	1,605	5,907		176,363		176,363		L	09/03/2015
872540109	TJX COS., INC. NEW			21,700.000	1,538,747	70.910	1,538,747	1,141,806		16,002		53,140		53,140		L	11/18/2015
911312106	UNITED PARCEL SERVICE INC CL B			14,500.000	1,395,335	96.230	1,395,335	1,435,537		21,170		(40,202)		(40,202)		L	07/30/2015
913017109	UNITED TECHNOLOGIES CORP			16,100.000	1,546,727	96.070	1,546,727	1,640,968		33,280		(243,793)		(243,793)		L	12/10/2015
91324P102	UNITEDHEALTH GROUP, INC.			12,600.000	1,482,264	117.640	1,482,264	753,200		22,244		191,539		191,539		L	11/03/2015
918204108	V F CORPORATION			23,425.000	1,458,206	62.250	1,458,206	1,146,486		25,611		(253,434)		(253,434)		L	12/02/2015
922475108	VEEVA SYSTEMS, INC. CL A			49,800.000	1,436,730	28.850	1,436,730	1,355,065				81,665		81,665		L	11/02/2015
92343V104	VERIZON COMMUNICATIONS			32,600.000	1,506,772	46.220	1,506,772	1,551,952		49,219		(45,180)		(45,180)		L	09/02/2015
92826C839	VISA, INC. CL A			19,150.000	1,485,083	77.550	1,485,083	440,899		8,959		222,724		222,724		L	09/22/2015
963320106	WHIRLPOOL CORP			8,000.000	1,174,960	146.870	1,174,960	1,273,449				(98,489)		(98,489)		L	12/17/2015
966244105	WHITEWAVE FOODS CO CL A			33,125.000	1,288,894	38.910	1,288,894	1,123,124				82,826		82,826		L	10/30/2015
98956P102	ZIMMER BIOMET HOLDINGS, INC.			13,900.000	1,426,001	102.590	1,426,001	1,464,504	3,058	3,058		(38,503)		(38,503)		L	08/27/2015
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					93,807,357	XXX	93,807,357	75,363,395	94,186	1,107,357		2,773,744		2,773,744		XXX	XXX
Parent, Subsidiaries and Affiliates																	
01644@108	ALL AMERICA INSURANCE COMPANY			15,000.000	145,965,053	9,731.004	145,965,053	11,702,000				11,267,240		11,267,240		U	11/14/1986
81415*109	SECURITY CENTRAL CORP.			22,000.000	2,319,174	105.417	2,319,174	2,200,000				(4,613)		(4,613)		U	12/11/2002
9199999 Subtotal - Parent, Subsidiaries and Affiliates					148,284,227	XXX	148,284,227	13,902,000				11,262,627		11,262,627		XXX	XXX
Mutual Funds																	
119804102	BUFFALO SMALL CAP FUND			130,269.981	2,299,265	17.650	2,299,265	2,332,735		1,613,560		(1,818,569)		(1,818,569)		U	02/25/2010
256210105	DODGE & COX INCOME FUND			287,152.404	3,816,255	13.290	3,816,255	4,000,000		118,020		(140,705)		(140,705)		L	09/19/2014
256219106	DODGE & COX STOCK FUND			32,070.986	5,220,194	162.770	5,220,194	2,940,572		321,896		(582,730)		(582,730)		U	06/03/2014
360802102	FUNDAMENTAL INVESTORS-A			69,684.612	3,533,707	50.710	3,533,707	1,904,702		214,907		(94,074)		(94,074)		L	02/22/2012
00888W403	INVESCO CONVERTIBLE SECURITIES FD			111,496.531	2,522,052	22.620	2,522,052	2,250,000		62,594		(140,486)		(140,486)		L	08/14/2012
56064V205	MAIRS AND POWER GROWTH FUND			26,021.785	2,717,975	104.450	2,717,975	2,500,000	193,181	103,241		(305,756)		(305,756)		L	11/20/2013
670678705	NUVEEN REAL ESTATE SECURITIES			195,850.603	4,437,975	22.660	4,437,975	3,220,428		357,525		(221,311)		(221,311)		U	10/27/2010
74160Q103	PRIMECAP ODYSSEY GROWTH			176,936.347	4,833,901	27.320	4,833,901	3,500,000		62,206		178,218		178,218		U	04/14/2015
779562107	T ROWE PRICE NEW HORIZONS			53,791.388	2,283,982	42.460	2,283,982	2,078,916		176,436		(110,356)		(110,356)		U	04/21/2015
880208103	TEMPLETON GLOBAL BOND FUND CL A			80,321.285	930,120	11.580	930,120	1,000,000		24,096		(69,880)		(69,880)		L	03/05/2015
922040100	VANGUARD INSTITUTIONAL INDEX FUND			295,314.130	55,111,523	186.620	55,111,523	27,115,422		1,349,586		(605,394)		(605,394)		L	11/12/2014
921937801	VANGUARD INTER-TERM BD INDX ADMIRA			251,992.795	2,837,439	11.260	2,837,439	2,576,676		89,796		(50,399)		(50,399)		L	08/08/2007
922908835	VANGUARD MID-CAP INDEX INST'L			465,330.588	15,286,110	32.850	15,286,110	5,782,200		225,685		(437,411)		(437,411)		L	05/06/2014
921936209	VANGUARD PRIMECAP ADMIRAL SHARES			138,979.475	14,352,410	103.270	14,352,410	6,722,594		859,866		(455,853)		(455,853)		L	11/04/2008
92203J308	VANGUARD TOTAL INT'L BOND INDEX FD		R	46,707.146	985,521	21.100	985,521	1,000,000		13,638		(14,479)		(14,479)		L	03/05/2015
94975J359	WELLS FARGO SMAL CO GRWTH FD CL A			22,800.591	886,715	38.890	886,715	1,000,000		6,121		(113,285)		(113,285)		L	08/20/2015
256206103	DODGE & COX INTERNATIONAL STK FUND		F	130,024.951	4,743,310	36.480	4,743,310	3,591,628		109,221		(768,988)		(768,988)		L	04/14/2015
411511306	HARBOR INTERNATIONAL FUND - INSTL		F	73,974.362	4,396,296	59.430	4,396,296	3,015,305		211,092		(395,763)		(395,763)		L	06/25/2008
683974109	OPPENHEIMER DEVELOPING MKTS CL A		F	58,547.113	1,779,832	30.400	1,779,832	2,000,005		7,573		(299,761)		(299,761)		U	01/10/2013
92828T707	VIRTUS EMERGING MKTS OPP FD CL A			204,624.237	1,776,138	8.680	1,776,138	2,000,000		12,277		(171,776)		(171,776)		L	11/16/2015
9299999 Subtotal - Mutual Funds					134,750,720	XXX	134,750,720	80,531,183	193,181	5,939,336		(6,618,758)		(6,618,758)		XXX	XXX
9799999 Total Common Stocks					376,842,304	XXX	376,842,304	169,796,578	287,367	7,046,693		7,417,613		7,417,613		XXX	XXX
9899999 Total Preferred and Common Stocks					416,302,168	XXX	418,603,268	209,324,601	487,028	9,196,031		7,429,259		7,391,088		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of issues ....8, the total $ value (included in Column 8) of all such issues $.....169,139,376.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3133EE2J8	FEDERAL FARM CREDIT BANK		06/29/2015	Raymond James Morgan Keegan	X X X	1,000,000	1,000,000	
3133EEQ60	FEDERAL FARM CREDIT BANK		05/20/2015	Robert Blaylock	X X X	1,000,000	1,000,000	
3133EETV2	FEDERAL FARM CREDIT BANK		03/11/2015	First Empire	X X X	1,000,000	1,000,000	
3133EEX47	FEDERAL FARM CREDIT BANK		06/09/2015	First Empire	X X X	1,000,000	1,000,000	
3133EEYW4	FEDERAL FARM CREDIT BANK		04/07/2015	Robert Blaylock	X X X	1,000,000	1,000,000	
3133EFCZ8	FEDERAL FARM CREDIT BANK		09/03/2015	First Empire	X X X	1,000,000	1,000,000	
3133EFJU2	FEDERAL FARM CREDIT BANK		10/06/2015	First Empire	X X X	1,000,000	1,000,000	
3130A5AK5	FEDERAL HOME LOAN BANK		05/27/2015	First Empire	X X X	997,000	1,000,000	42
912828G87	U.S. TREASURY NOTES		02/04/2015	Stephens, Inc.	X X X	258,477	250,000	528
0599999 Subtotal - Bonds - U.S. Governments						8,255,477	8,250,000	570
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
041042ZP0	ARKANSAS ST REF HGR EDU		07/15/2015	Piper, Jaffray & Hopwood	X X X	1,628,100	1,500,000	8,167
20772JL91	CONNECTICUT ST TXBL SER B		08/04/2015	Raymond James Morgan Keegan	X X X	1,000,000	1,000,000	
605581GD3	MISSISSIPPI ST TXBL SER B		02/04/2015	Duncan Williams	X X X	1,000,000	1,000,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,628,100	3,500,000	8,167
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD		09/03/2015	Raymond James Morgan Keegan	X X X	1,613,445	1,500,000	
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST		07/29/2015	Piper, Jaffray & Hopwood	X X X	1,085,550	1,000,000	
102853FP8	BOWLING GREEN OH CSD REF		04/17/2015	RBC Capital Markets	X X X	1,518,875	1,430,000	
172217VA6	CINCINNATI OH REF & IMPT VAR PURP		08/07/2015	RBC Capital Markets	X X X	1,566,660	1,500,000	
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D		12/16/2015	Ross Sinclaire & Associates, Inc.	X X X	1,190,000	1,190,000	
181059TG1	CLARK CNTY NV SD REF BLDG SER C		11/04/2015	BB&T Capital	X X X	1,055,110	1,000,000	
199492MP1	COLUMBUS OH SER B		08/12/2015	Janney Montgomery	X X X	1,824,609	1,690,000	751
208418YE7	CONROE TX ISD REF		02/19/2015	Piper, Jaffray & Hopwood	X X X	1,637,085	1,500,000	3,000
2201125Y8	CORPUS CHRISTI TX GEN IMPT		07/31/2015	Hutchinson, Shockey,Erley	X X X	1,583,850	1,500,000	4,333
224288KR0	CRANBERRY TWP PA		07/31/2015	PNC Capital Markets	X X X	1,375,169	1,270,000	
230822QE1	CUMBERLAND VLY PA SD		03/26/2015	RBC Capital Markets	X X X	1,074,880	1,000,000	
2487752B3	DENTON CNTY TX REF		08/04/2015	VARIOUS	X X X	2,757,424	2,540,000	3,104
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS		07/08/2015	RBC Capital Markets	X X X	1,080,310	1,000,000	
283497F67	EL PASO CNTY TX REF TXBL SER A		06/30/2015	PNC Capital Markets	X X X	906,750	900,000	927
34526PAS7	FORD CNTY KS USD #443 SER A		11/19/2015	Duncan Williams	X X X	1,452,013	1,320,000	1,027
34526PAU2	FORD CNTY KS USD #443 SER A		10/27/2015	Robert W. Baird	X X X	1,095,120	1,000,000	
345766NB1	FOREST HILLS OH LSD		02/05/2015	Fifth 3rd Securities	X X X	1,092,210	1,000,000	
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP		07/29/2015	Piper, Jaffray & Hopwood	X X X	1,633,286	1,520,000	
362676JL3	GAHANNA OH REF		05/21/2015	Fifth 3rd Securities	X X X	1,159,973	1,055,000	
374816EJ1	GIBSON CNTY TN SPL SD REF		02/04/2015	BB&T Capital	X X X	1,000,000	1,000,000	2,000
382604M29	GOOSE CREEK TX CONS ISD REF		08/18/2015	First Integrity Capital	X X X	1,076,010	1,000,000	667
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR		07/10/2015	Duncan Williams	X X X	885,000	885,000	
386138UR0	GRAND PRAIRIE TX CTFS OBLIG		11/04/2015	Robert W. Baird	X X X	1,524,677	1,415,000	
416489RX2	HARTFORD CNTY CT MET DIST SER B		10/23/2015	Janney Montgomery	X X X	1,974,457	1,810,000	
481305DR8	JUDSON TX ISD REF		08/27/2015	RBC Capital Markets	X X X	1,118,866	1,035,000	5,865
492674PG5	KETTERING OH LTGO		01/23/2015	RBC Capital Markets	X X X	494,725	500,000	
494751CV0	KING CNTY WA FIRE PROT DIST #39		12/02/2015	Piper, Jaffray & Hopwood	X X X	1,312,380	1,200,000	
498531FL1	KLEIN TX ISD REF-SCHOOLHOUSE SER A		08/13/2015	Piper, Jaffray & Hopwood	X X X	1,763,905	1,625,000	3,069
501552JR5	KYLE TX REF		04/22/2015	Hutchinson, Shockey,Erley	X X X	1,587,833	1,490,000	
510281FK9	LAKE OH LSD STARK CNTY SCH FACS		07/29/2015	Ross Sinclaire & Associates, Inc.	X X X	1,092,160	1,000,000	
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER		08/28/2015	Fifth 3rd Securities	X X X	1,000,000	1,000,000	
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO		05/07/2015	Hutchinson, Shockey,Erley	X X X	1,175,267	1,080,000	
535358KD6	LINDEN MI CSD REF		07/14/2015	Fifth 3rd Securities	X X X	1,582,935	1,500,000	
542264FJ0	LONE STAR TX CLG SYS SER A		04/08/2015	Piper, Jaffray & Hopwood	X X X	1,090,490	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
548768FB1	LOWNDES CNTY MS SD		08/19/2015	Duncan Williams	XXX	1,643,205	1,500,000	
557259VS4	MADISON CNTY MS TXBL REF		01/08/2015	Stephens, Inc.	XXX	1,000,000	1,000,000	
569203ME9	MARION & POLK CNTYS OR SD #24J		01/16/2015	Piper, Jaffray & Hopwood	XXX	1,000,000	1,000,000	
581664DX4	McKINNEY TX ISD REF		03/05/2015	Piper, Jaffray & Hopwood	XXX	1,058,290	1,000,000	
586145F58	MEMPHIS TN TXBL REF SER B		04/16/2015	Raymond James Morgan Keegan	XXX	1,000,000	1,000,000	
593881LD5	MIAMISBURG OH CSD REF		12/03/2015	RBC Capital Markets	XXX	1,078,850	1,000,000	
602366UA2	MILWAUKEE WI REF CORP PURP SER B3		05/15/2015	First Integrity Capital	XXX	1,067,650	1,000,000	
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG		07/15/2015	Piper, Jaffray & Hopwood	XXX	1,054,230	1,000,000	2,889
660631WN8	NORTH LITTLE ROCK AR SD #1		01/29/2015	BB&T Capital	XXX	1,005,540	1,000,000	333
680616ZN2	OLENTANGY OH LSD TXBL SER A		02/11/2015	Fifth 3rd Securities	XXX	1,000,000	1,000,000	
689225VR8	OTTAWA CNTY MI REF		10/02/2015	Fifth 3rd Securities	XXX	1,407,228	1,310,000	
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A		06/09/2015	Robert W. Baird	XXX	1,241,850	1,170,000	
708292GL5	PENNINGTON CNTY SD COPS SER A		09/18/2015	Dougherty, Dawkins,Strand	XXX	1,206,614	1,130,000	
715093HB9	PERRYSBURG OH EXEMPTED VLG SD		02/26/2015	Fifth 3rd Securities	XXX	1,100,240	1,000,000	
725277JM0	PITTSBURGH PA SD REF		03/11/2015	Janney Montgomery	XXX	1,080,510	1,000,000	
744159NP5	PROVO CITY UT SD		03/03/2015	Janney Montgomery	XXX	1,052,380	1,000,000	
794301EB3	SALEM NH SD		11/18/2015	Hutchinson, Shockey,Erley	XXX	1,156,377	1,065,000	
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF		10/08/2015	Piper, Jaffray & Hopwood	XXX	1,064,320	1,000,000	
818274WW8	SEVIERVILLE TN REF		05/06/2015	Duncan Williams	XXX	1,249,460	1,175,000	
849067T60	SPOKANE WA REF		01/29/2015	Hutchinson, Shockey,Erley	XXX	1,064,040	1,000,000	
849653UC2	SPRING GROVE PA ASD SER A		01/21/2015	Mesirow Capital Markets	XXX	1,088,120	1,000,000	
860758RM5	STILLWATER MN ISD #834 SER A		07/17/2015	Piper, Jaffray & Hopwood	XXX	1,610,115	1,500,000	
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER		11/19/2015	BB&T Capital	XXX	993,280	1,000,000	2,091
889278VS3	TOLEDO OH REF-CAPITAL IMPT		09/24/2015	Fifth 3rd Securities	XXX	1,090,191	1,015,000	
899840HA3	TUPELO MS PUB SD		07/30/2015	Stephens, Inc.	XXX	1,131,631	1,025,000	
917151BX9	URBANA OH CSD		03/05/2015	Fifth 3rd Securities	XXX	1,034,226	940,000	
933747DT1	WAPAKONETA OH CSD REF SCH IMPT		03/26/2015	Ross Sinclaire & Associates, Inc.	XXX	1,444,630	1,335,000	
943080MM0	WAUKESHA WI SER B		04/22/2015	Robert W. Baird	XXX	1,148,515	1,055,000	
952718XF6	WEST FARGO ND		06/29/2015	Janney Montgomery	XXX	1,252,569	1,150,000	128
969887X29	WILLIAMSON CNTY TX CTFS OBLIG		07/22/2015	Piper, Jaffray & Hopwood	XXX	1,047,503	970,000	6,359
986370LR3	YORK CNTY PA REF SER B		01/08/2015	PNC Capital Markets	XXX	1,000,000	1,000,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						80,752,588	75,795,000	36,543
Bonds - U.S. Special Revenue, Special Assessment								
005596DY4	ADAMS CNTY CO COPS REF & IMPT		12/02/2015	RBC Capital Markets	XXX	1,094,510	1,000,000	
010079AM3	AKRON OH PKG FACS INCOME TAX REV		11/04/2015	Stifel Nicolaus	XXX	1,091,660	1,000,000	
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX		10/07/2015	Stephens, Inc.	XXX	1,000,000	1,000,000	
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ		10/30/2015	RBC Capital Markets	XXX	1,409,668	1,300,000	2,456
155839EZ2	CENTRAL WA UNIV SYS REV		06/12/2015	BB&T Capital	XXX	1,069,620	1,000,000	5,111
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL		03/26/2015	Robert W. Baird	XXX	825,000	825,000	
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL		03/26/2015	Robert W. Baird	XXX	870,000	870,000	
186387LQ7	CLEVELAND OH INCOME TAX REV TXBL		03/25/2015	Mesirow Capital Markets	XXX	1,550,000	1,550,000	
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS		03/20/2015	RBC Capital Markets	XXX	500,000	500,000	
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS		03/20/2015	RBC Capital Markets	XXX	500,000	500,000	
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH		08/25/2015	BB&T Capital	XXX	1,000,000	1,000,000	
198054LT3	COLUMBIA MO SWR REV		03/19/2015	First Integrity Capital	XXX	1,064,310	1,000,000	
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		01/28/2015	Ross Sinclaire & Associates, Inc.	XXX	1,500,000	1,500,000	
199098CQ5	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		12/02/2015	Ross Sinclaire & Associates, Inc.	XXX	780,000	780,000	
199098CS1	COLUMBUS-FRANKLIN CNTY OH FIN AUTH		12/02/2015	Ross Sinclaire & Associates, Inc.	XXX	999,810	1,000,000	
212582CV0	CONWAY AR ELEC REV		11/18/2015	Crews & Associates, Inc.	XXX	1,617,045	1,500,000	
212610EC9	CONWAY AR WSTWTR REV REF		12/09/2015	Stephens, Inc.	XXX	1,061,090	1,000,000	1,222
283822GN8	EL PASO TX WTR & SWR REV REF		08/21/2015	First Integrity Capital	XXX	1,600,335	1,500,000	29,167
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF		12/04/2015	Stephens, Inc.	XXX	1,102,962	1,025,000	
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE		06/04/2015	BB&T Capital	XXX	838,754	805,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
407271GV1	HAMILTON CNTY OH ECON DEV REV REF		06/03/2015	Ross Sinclaire & Associates, Inc.	XXX	1,055,500	1,000,000	
40785EK47	HAMILTON IN SE CONS SBC REF SER C		03/05/2015	City Securities	XXX	1,408,485	1,300,000	
424898BM5	HENDERSON CNTY NC LTD OBLG		08/13/2015	PNC Capital Markets	XXX	1,107,781	1,035,000	
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS		04/23/2015	Robert W. Baird	XXX	1,255,000	1,255,000	
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS		04/23/2015	Robert W. Baird	XXX	835,000	835,000	
495289Z60	KING CNTY WA SWR REV REF SER B		11/10/2015	First Integrity Capital	XXX	1,578,456	1,440,000	
495289Z86	KING CNTY WA SWR REV REF SER B		12/15/2015	Janney Montgomery	XXX	1,099,810	1,000,000	3,444
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A		06/03/2015	Fifth 3rd Securities	XXX	1,079,826	985,000	
546282G40	LA ST LOC GOVT ENVRNMNTL FACS		02/06/2015	Stephens, Inc.	XXX	1,064,090	1,000,000	
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET		10/22/2015	Janney Montgomery	XXX	1,099,870	1,000,000	667
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET		10/07/2015	Hutchinson, Shockey,Erley	XXX	1,629,465	1,500,000	
549843DY3	LUGOFF-ELGIN		03/06/2015	Stephens, Inc.	XXX	500,000	500,000	
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV		11/18/2015	RBC Capital Markets	XXX	850,000	850,000	
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV		11/18/2015	RBC Capital Markets	XXX	850,000	850,000	
596232DF2	MIDDLEBURY IN SBC REF		07/23/2015	City Securities	XXX	1,078,250	1,000,000	
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL		05/21/2015	Fifth 3rd Securities	XXX	815,000	815,000	
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ		02/11/2015	RBC Capital Markets	XXX	1,154,138	1,055,000	
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF		08/06/2015	City Securities	XXX	1,073,500	1,000,000	
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST		09/02/2015	RBC Capital Markets	XXX	1,293,404	1,215,000	
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B		08/27/2015	First Integrity Capital	XXX	1,090,920	1,000,000	
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH		05/29/2015	BB&T Capital	XXX	1,060,920	1,000,000	197
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS		08/28/2015	BMO Capital Markets	XXX	1,549,127	1,445,000	
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL		09/11/2015	Raymond James Morgan Keegan	XXX	1,023,740	1,000,000	3,741
659011CC2	ND ST UNIV REV REF SER A		01/23/2015	Piper, Jaffray & Hopwood	XXX	607,294	615,000	
664259CH9	NE MN MET INTERMEDIATE SD #916 COP		10/01/2015	BMO Capital Markets	XXX	1,346,409	1,235,000	
65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV		07/17/2015	Fifth 3rd Securities	XXX	1,203,658	1,140,000	
655164GH8	NOBLESVILLE IN REDEV AUTH		06/11/2015	City Securities	XXX	1,028,070	1,000,000	
753387CH0	RAPID CITY SD WTR REV REF		11/04/2015	Dougherty, Dawkins,Strand	XXX	1,078,450	1,000,000	
75381NCR9	RAPPAHANNOCK VA REGL JAIL AUTH FAC		09/30/2015	Raymond James Morgan Keegan	XXX	1,081,980	1,000,000	
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV		09/10/2015	Robert W. Baird	XXX	904,077	855,000	
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF		04/23/2015	Stephens, Inc.	XXX	1,080,090	1,000,000	
83755LYA8	SD ST BLDG AUTH REV TXBL SER A		05/13/2015	BMO Capital Markets	XXX	690,000	690,000	
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC		01/15/2015	Dougherty, Dawkins,Strand	XXX	1,318,930	1,220,000	
818614FC8	SEYMOUR IN SEWAGE WKS REV		02/04/2015	City Securities	XXX	867,516	860,000	
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS		06/05/2015	Stephens, Inc.	XXX	1,058,650	1,000,000	
85732MK30	ST PUB SCH BLDG AUTH PA REV REF		07/29/2015	RBC Capital Markets	XXX	1,406,689	1,380,000	
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS		01/07/2015	Piper, Jaffray & Hopwood	XXX	1,000,000	1,000,000	
88213ACN3	TX ST A&M UNIV SYS BRD OF RGTS REV		07/01/2015	Duncan Williams	XXX	1,058,220	1,000,000	
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL		03/18/2015	Raymond James Morgan Keegan	XXX	1,000,000	1,000,000	
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM		09/17/2015	First Integrity Capital	XXX	1,585,410	1,500,000	28,500
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D		09/11/2015	RBC Capital Markets	XXX	1,000,000	1,000,000	
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER		02/19/2015	Raymond James Morgan Keegan	XXX	1,080,190	1,000,000	
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV		06/11/2015	Raymond James Morgan Keegan	XXX	1,086,230	1,000,000	
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS		12/02/2015	Mesirow Capital Markets	XXX	1,074,070	1,000,000	2,333
94216PDX2	WATERTOWN SD SALES TAX REV SER A		02/04/2015	Dougherty, Dawkins,Strand	XXX	957,490	905,000	
944052BQ1	WAWASEE IN HSBC 1ST MTG		11/12/2015	City Securities	XXX	1,091,710	1,000,000	
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A		02/12/2015	City Securities	XXX	1,418,884	1,290,000	
96023PJP1	WESTFIELD IN MULTI-SBC		01/30/2015	City Securities	XXX	834,187	770,000	
967338XE9	WICHITA KS WTR & SWR UTIL REV REF		04/09/2015	BB&T Capital	XXX	1,405,538	1,345,000	2,877
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A		11/04/2015	PNC Capital Markets	XXX	1,078,620	1,000,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						76,369,408	72,540,000	79,715
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824BB5	ABBOTT LABORATORIES		07/21/2015	Mesirow Capital Markets	XXX	965,800	1,000,000	10,981

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY		05/14/2015	BB&T Capital	X X X	1,000,000	1,000,000	422
04685A2A8	ATHENE GLOBAL FUNDING		11/05/2015	Mesirow Capital Markets	X X X	1,484,430	1,500,000	2,036
15987TAK7	CHARLES STARK DRAPER LAB		08/10/2015	BB&T Capital	X X X	1,031,167	1,075,000	17,605
17275RAW2	CISCO SYSTEMS, INC.		07/17/2015	Janney Montgomery	X X X	1,010,110	1,000,000	3,403
20369EAA0	COMMUNITY HOSPITALS		12/03/2015	BB&T Capital	X X X	1,020,400	1,000,000	4,355
126408GV9	CSX CORPORATION		06/09/2015	BB&T Capital	X X X	1,074,790	1,000,000	1,299
291011BG8	EMERSON ELECTRIC COMPANY		05/21/2015	Mesirow Capital Markets	X X X	1,003,190	1,000,000	525
31677QBD0	FIFTH THIRD BANK		08/17/2015	Fifth 3rd Securities	X X X	999,830	1,000,000	
446438RN5	HUNTINGTON NATIONAL BANK		06/25/2015	Huntington Investments	X X X	997,110	1,000,000	56
446438RQ8	HUNTINGTON NATIONAL BANK		08/17/2015	Huntington Investments	X X X	995,800	1,000,000	
713448CG1	PEPSICO, INC.		01/07/2015	Mesirow Capital Markets	X X X	1,001,580	1,000,000	10,007
69353RET1	PNC BANK NAT'L ASSN BD CORP		10/29/2015	PNC Capital Markets	X X X	1,999,700	2,000,000	
740189AM7	PRECISION CASTPARTS CORP		07/17/2015	Mesirow Capital Markets	X X X	988,280	1,000,000	3,792
747525AF0	QUALCOMM, INC.		05/14/2015	Mesirow Capital Markets	X X X	999,580	1,000,000	
863667AF8	STRYKER CORPORATION		04/08/2015	Mesirow Capital Markets	X X X	1,033,730	1,000,000	13,875
898384AX0	UNION COLLEGE TRUSTEES		09/29/2015	Crews & Associates, Inc.	X X X	1,366,681	1,375,000	138
983919AH4	XILINX, INC.		01/14/2015	First Integrity Capital	X X X	1,024,300	1,000,000	10,417
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,996,478	19,950,000	78,911
8399997 Subtotal - Bonds - Part 3						189,002,051	180,035,000	203,906
8399998 Summary item from Part 5 for Bonds								
8399999 Subtotal - Bonds						189,002,051	180,035,000	203,906
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
19075Q870	COBANK ACB 6.125%		11/19/2015	Janney Montgomery	15,000.000	1,410,000	100	
337915300	FIRSTMERIT CORP 5.875%		01/16/2015	Janney Montgomery	60,000.000	1,426,242	25	
48127V827	JPMORGAN CHASE & CO. 6.15%		07/22/2015	Janney Montgomery	40,000.000	1,000,000	6	
808513402	SCHWAB CHARLES 6.00% SER C		07/27/2015	Mesirow Capital Markets	20,000.000	500,000	25	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,336,242	X X X	
8999997 Subtotal - Preferred Stocks - Part 3						4,336,242	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks						479,199	X X X	
8999999 Subtotal - Preferred Stocks						4,815,441	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00206R102	A T & T, INC.		11/13/2015	Wells Fargo Advisors	10,700.000	349,926	X X X	
00287Y109	ABBVIE, INC.		12/10/2015	Merrill Lynch-Columbus	27,500.000	1,604,707	X X X	
02079K305	ALPHABET, INC. VOL U CL A		05/13/2015	Wells Fargo Advisors	300.000	161,997	X X X	
03232P405	AMSURG CORP		12/21/2015	Wells Fargo Advisors	12,800.000	1,000,760	X X X	
037833100	APPLE, INC.		12/22/2015	Wells Fargo Advisors	3,700.000	428,119	X X X	
Y0486S104	AVAGO TECHNOLOGIES LTD.		11/16/2015	Wells Fargo Advisors	11,400.000	1,395,919	X X X	
07177M103	BAXALTA, INC.		07/01/2015	Merrill Lynch-Columbus	19,900.000	628,693	X X X	
071813109	BAXTER INTERNATIONAL, INC.		03/04/2015	Merrill Lynch-Columbus	2,900.000	200,598	X X X	
097023105	BOEING COMPANY		08/27/2015	Merrill Lynch-Columbus	2,000.000	274,506	X X X	
099724106	BORG WARNER, INC.		12/17/2015	Merrill Lynch-Columbus	29,300.000	1,255,185	X X X	
110122108	BRISTOL MYERS SQUIBB COMPANY		10/28/2015	Wells Fargo Advisors	21,400.000	1,402,107	X X X	
14161H108	CARDTRONICS, INC.		11/02/2015	Wells Fargo Advisors	36,050.000	1,256,073	X X X	
150870103	CELANESE CORPORATION SER A		03/06/2015	Wells Fargo Advisors	2,150.000	124,679	X X X	
151020104	CELGENE CORP		11/13/2015	Wells Fargo Advisors	2,600.000	280,976	X X X	
17275R102	CISCO SYSTEMS, INC.		12/17/2015	Merrill Lynch-Columbus	51,800.000	1,401,558	X X X	
172967424	CITIGROUP, INC. NEW		10/28/2015	Wells Fargo Advisors	26,750.000	1,458,869	X X X	
191216100	COCA COLA		09/22/2015	Merrill Lynch-Columbus	10,200.000	404,816	X X X	
192446102	COGNIZANT TECH SOLUTIONS CORP CL A		12/10/2015	Wells Fargo Advisors	4,950.000	302,100	X X X	
22160K105	COSTCO WHOLESALE CORP NEW		02/27/2015	Wells Fargo Advisors	9,500.000	1,349,763	X X X	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
126408103	CSX CORPORATION		08/27/2015	Merrill Lynch-Columbus	7,400.000	202,947	XXX	
126650100	CVS HEALTH CORPORATION		11/17/2015	Wells Fargo Advisors	2,600.000	254,703	XXX	
G27823106	DELPHI AUTOMOTIVE PLC		09/25/2015	Wells Fargo Advisors	6,350.000	451,312	XXX	
254709108	DISCOVER FINANCIAL SERVICES		12/17/2015	Merrill Lynch-Columbus	18,000.000	983,083	XXX	
277432100	EASTMAN CHEMICAL CO.		11/02/2015	Wells Fargo Advisors	4,100.000	301,421	XXX	
268648102	EMC CORP.		07/22/2015	VARIOUS	11,400.000	299,496	XXX	
518439104	ESTEE LAUDER COMPANIES, INC. CL A		09/08/2015	Wells Fargo Advisors	3,400.000	279,766	XXX	
30219G108	EXPRESS SCRIPTS HOLDING CO.		09/21/2015	Wells Fargo Advisors	1,800.000	149,832	XXX	
375558103	GILEAD SCIENCES, INC.		12/10/2015	Wells Fargo Advisors	4,175.000	427,565	XXX	
438516106	HONEYWELL INTERNATIONAL, INC.		08/27/2015	Merrill Lynch-Columbus	2,700.000	272,758	XXX	
G4705A100	ICON PLC		12/09/2015	Wells Fargo Advisors	13,700.000	1,003,256	XXX	
458140100	INTEL CORP		08/11/2015	Wells Fargo Advisors	12,150.000	374,557	XXX	
471109108	JARDEN CORP		09/23/2015	Wells Fargo Advisors	2,425.000	124,863	XXX	
46625H100	JPMORGAN CHASE & COMPANY		01/21/2015	Merrill Lynch-Columbus	2,600.000	146,309	XXX	
501044101	KROGER COMPANY		09/22/2015	Wells Fargo Advisors	22,100.000	1,471,413	XXX	
512807108	LAM RESEARCH CORP		12/21/2015	Wells Fargo Advisors	14,300.000	1,102,197	XXX	
58155Q103	McKESSON CORPORATION		10/29/2015	Wells Fargo Advisors	2,000.000	404,123	XXX	
G5960L103	MEDTRONIC PLC		11/13/2015	Wells Fargo Advisors	19,200.000	1,489,450	XXX	
58933Y105	MERCK & CO., INC.		11/13/2015	Merrill Lynch-Columbus	27,500.000	1,428,639	XXX	
59156R108	METLIFE, INC.		09/03/2015	Wells Fargo Advisors	10,600.000	524,653	XXX	
697435105	PALO ALTO NETWORKS		12/09/2015	Wells Fargo Advisors	6,600.000	1,202,949	XXX	
713448108	PEPSICO INC		12/21/2015	Wells Fargo Advisors	2,800.000	273,242	XXX	
717081103	PFIZER, INC.		11/24/2015	Merrill Lynch-Columbus	4,800.000	153,732	XXX	
742718109	PROCTER & GAMBLE CO.		03/12/2015	Merrill Lynch-Columbus	15,700.000	1,324,200	XXX	
75886F107	REGENERON PHARMACEUTICAL, INC.		09/11/2015	Wells Fargo Advisors	335.000	177,255	XXX	
806857108	SCHLUMBERGER LTD.		08/27/2015	Wells Fargo Advisors	4,500.000	350,172	XXX	
N7902X106	SENSATA TECHNOLOGIES HDG BY ALMELO		12/02/2015	Wells Fargo Advisors	8,750.000	431,600	XXX	
830566105	SKECHERS USA, INC.		12/29/2015	Wells Fargo Advisors	33,000.000	1,003,147	XXX	
855244109	STARBUCKS CORP		08/12/2015	Wells Fargo Advisors	2,250.000	125,951	XXX	
858912108	STERICYCLE, INC.		10/30/2015	Wells Fargo Advisors	2,950.000	376,459	XXX	
G84720104	STERIS PLC		01/21/2015	Wells Fargo Advisors	3,100.000	199,795	XXX	
87157D109	SYNAPTICS, INC.		12/10/2015	Wells Fargo Advisors	3,300.000	273,833	XXX	
87157B103	SYNCHRONOSS TECHNOLOGIES, INC.		09/25/2015	Wells Fargo Advisors	13,450.000	552,389	XXX	
254687106	THE WALT DISNEY CO		12/22/2015	Wells Fargo Advisors	4,000.000	425,919	XXX	
883556102	THERMO FISHER SCIENTIFIC, INC.		09/03/2015	Wells Fargo Advisors	2,195.000	274,670	XXX	
872540109	TJX COS., INC. NEW		11/18/2015	Wells Fargo Advisors	4,500.000	297,931	XXX	
911312106	UNITED PARCEL SERVICE INC CL B		07/30/2015	Merrill Lynch-Columbus	14,500.000	1,435,537	XXX	
913017109	UNITED TECHNOLOGIES CORP		12/10/2015	Merrill Lynch-Columbus	4,600.000	468,020	XXX	
91324P102	UNITEDHEALTH GROUP, INC.		11/03/2015	Wells Fargo Advisors	1,100.000	128,190	XXX	
918204108	V F CORPORATION		12/02/2015	Wells Fargo Advisors	8,375.000	578,129	XXX	
922475108	VEEVA SYSTEMS, INC. CL A		11/02/2015	Wells Fargo Advisors	49,800.000	1,355,065	XXX	
92343V104	VERIZON COMMUNICATIONS		09/02/2015	Merrill Lynch-Columbus	32,600.000	1,551,952	XXX	
92826C839	VISA, INC. CL A		09/22/2015	Wells Fargo Advisors	1,800.000	125,438	XXX	
963320106	WHIRLPOOL CORP		12/17/2015	Merrill Lynch-Columbus	8,000.000	1,273,449	XXX	
966244105	WHITEWAVE FOODS CO CL A		10/30/2015	Wells Fargo Advisors	5,825.000	250,841	XXX	
98956P102	ZIMMER BIOMET HOLDINGS, INC.		08/27/2015	Wells Fargo Advisors	13,900.000	1,464,504	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						43,048,063	XXX	
Common Stocks - Mutual Funds								
74160Q103	PRIMECAP ODYSSEY GROWTH		04/14/2015	Primecap	36,656.891	1,000,000	XXX	
779562107	T ROWE PRICE NEW HORIZONS		04/21/2015	T Rowe Price	10,521.886	500,000	XXX	
880208103	TEMPLETON GLOBAL BOND FUND CL A		03/05/2015	Wells Fargo Advisors	80,321.285	1,000,000	XXX	
92203J308	VANGUARD TOTAL INT'L BOND INDEX FD	R	03/05/2015	The Vanguard Group	46,707.146	1,000,000	XXX	
94975J359	WELLS FARGO SMAL CO GRWTH FD CL A		08/20/2015	Wells Fargo Advisors	22,800.591	1,000,000	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
256206103	DODGE & COX INTERNATIONAL STK FUND	F	04/14/2015	Dodge & Cox Funds	10,996.261	500,000	X X X	
92828T707	VIRTUS EMERGING MKTS OPP FD CL A		11/16/2015	Wells Fargo Advisors	105,677.000	1,000,000	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						6,000,000	X X X	
9799997 Subtotal - Common Stocks - Part 3						49,048,063	X X X	
9799998 Summary Item from Part 5 for Common Stocks						10,315,343	X X X	
9799999 Subtotal - Common Stocks						59,363,406	X X X	
9899999 Subtotal - Preferred and Common Stocks						64,178,847	X X X	
9999999 Totals						253,180,898	X X X	203,906

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3133EDJL7	FEDERAL FARM CREDIT BANK		04/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,850	04/15/2024
3133EDLF7	FEDERAL FARM CREDIT BANK		05/13/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,500	05/13/2024
3133EDRN4	FEDERAL FARM CREDIT BANK		08/05/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,800	08/05/2024
3133EDYC0	FEDERAL FARM CREDIT BANK		10/16/2015	CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,500	10/16/2025
3133EDZB1	FEDERAL FARM CREDIT BANK		10/22/2015	CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,400	10/22/2024
3130A2TT3	FEDERAL HOME LOAN BANK		08/27/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,000	08/27/2018
313376XX8	FEDERAL HOME LOAN BANK		08/24/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,000	02/24/2022
3133797E3	FEDERAL HOME LOAN BANK		05/18/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				5,000	05/18/2022
313379K24	FEDERAL HOME LOAN BANK		06/11/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				5,000	06/11/2020
313379PA1	FEDERAL HOME LOAN BANK		10/21/2015	CALLED	XXX	1,000,000	1,000,000	999,000	999,235		76		76		999,311		689	689	21,746	06/14/2022
313379X38	FEDERAL HOME LOAN BANK		10/29/2015	CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,014	07/18/2022
3133804W4	FEDERAL HOME LOAN BANK		10/31/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	999,500	999,669		58		58		999,727		273	273	20,000	07/30/2019
3133822K8	FEDERAL HOME LOAN BANK		02/21/2015	CALLED @ 100.0000000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				14,063	02/21/2023
313382TQ6	FEDERAL HOME LOAN BANK		01/28/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				2,500	04/28/2023
0599999 Subtotal - Bonds - U.S. Governments						15,250,000	15,250,000	15,248,500	15,248,904		134		134		15,249,038		962	962	246,373	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
57582NS89	MA ST CONS LN SER A		03/01/2015	CALLED @ 100.0000000	XXX	1,275,000	1,275,000	1,371,989	1,277,129		(2,129)		(2,129)		1,275,000				31,875	03/01/2017
57582N2Q7	MA ST CONS LOAN SER C		09/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,760	1,005,953		(5,953)		(5,953)		1,000,000				50,000	09/01/2017
6775198L7	OH ST HIGHER EDUCATION SER A		02/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,053,900	1,000,634		(634)		(634)		1,000,000				25,000	02/01/2021
6775198G8	OHIO ST HIGHER EDUC SER A		02/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,110	1,000,821		(821)		(821)		1,000,000				25,000	02/01/2017
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,275,000	4,275,000	4,572,759	4,284,537		(9,537)		(9,537)		4,275,000				131,875	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
038106MQ0	APPLETON WI AREA SD		03/01/2015	CALLED @ 100.0000000	XXX	890,000	890,000	970,011	891,650		(1,650)		(1,650)		890,000				22,250	03/01/2016
054105JZ5	AVON LAKE OH CSD LORAIN CNTY		06/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,050,700	1,002,532		(2,532)		(2,532)		1,000,000				22,500	12/01/2017
145610BS9	CARROLLTON TX REF & IMPT		08/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,074,950	1,005,449		(5,449)		(5,449)		1,000,000				50,000	08/15/2015
157882HC8	CHAMBERSBURG PA ASD SER A		09/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,069,320	1,005,626		(5,626)		(5,626)		1,000,000				50,000	03/01/2017
214831JY6	COOK CNTY IL SD #135 ORLAND		05/01/2015	MATURITY	XXX	735,000	735,000	800,290	737,665		(2,665)		(2,665)		735,000				18,375	05/01/2015
214831KA6	COOK CNTY IL SD #135 ORLAND		05/01/2015	CALLED @ 100.0000000	XXX	810,000	810,000	871,787	812,538		(2,538)		(2,538)		810,000				20,250	05/01/2017
366155ZC6	GARLAND TX ISD		02/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,089,890	1,001,368		(1,368)		(1,368)		1,000,000				25,000	02/15/2017
463777WV0	IRVING TX REF & IMPRMT		07/30/2015	CALLED	XXX	855,000	855,000	930,351	855,000						855,000				37,406	09/15/2016
478700A98	JOHNSON CNTY KS USD #229 SER B		10/18/2015	CALLED	XXX	1,000,000	1,000,000	1,086,920	1,007,536		(7,536)		(7,536)		1,000,000				52,361	10/01/2017
484080MY9	KANE McHENRY COOK & DEKALB COS IL		12/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,050,190	1,005,779		(5,779)		(5,779)		1,000,000				50,000	12/01/2019
489350NM6	KENNEDALE TX ISD		02/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,075,350	1,001,214		(1,214)		(1,214)		1,000,000				25,000	02/15/2018
489890HY2	KENOWA HILLS MI PUB SCH		05/01/2015	CALLED @ 100.0000000	XXX	1,190,000	1,190,000	1,282,130	1,193,622		(3,622)		(3,622)		1,190,000				28,263	05/01/2016
509228GA4	LAKE CNTY IL ADLAI STEVENSON HS		02/03/2015	VARIOUS	XXX	1,000,000	1,000,000	1,067,790	1,000,000						1,000,000				26,000	01/01/2017
564377T58	MANSFIELD TX TAXABLE SER A		02/15/2015	Sink PMT @ 100.0000000	XXX	125,000	125,000	129,231	125,930		(930)		(930)		125,000				3,684	02/15/2018
574480LH0	MARYSVILLE OH EVSD		12/01/2015	CALLED @ 100.0000000	XXX	1,565,000	1,565,000	1,692,954	1,578,751		(13,751)		(13,751)		1,565,000				78,250	12/01/2018
584853JV8	MEDINA OH CITY SCH DIST		06/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,076,410	1,003,798		(3,798)		(3,798)		1,000,000				25,000	12/01/2016
657740DQ6	N BRANCH MI AREA SCH BLDG & SITE		05/26/2015	CALLED	XXX	1,335,000	1,335,000	1,444,070	1,339,572		26,300		26,300		1,365,871		(30,871)	(30,871)	38,961	05/01/2018
64966KLR2	NEW YORK CITY NY SER O		06/01/2015	CALLED @ 100.0000000	XXX	995,000	995,000	1,046,879	997,925		(2,925)		(2,925)		995,000				24,875	06/01/2020
689229EX6	OTTAWA CNTY MI BLDG AUTH		12/04/2015	CALLED	XXX	1,570,000	1,570,000	1,706,307	1,583,232		172		172		1,583,404		(13,404)	(13,404)	85,696	11/01/2017
691789KR1	OXFORD PA AREA SCH DIST SER B		02/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,085,580	1,001,315		(1,315)		(1,315)		1,000,000				25,000	02/15/2017
695696AP9	PAINESVILLE OH LSD SCH CONSTR		12/01/2015	CALLED @ 100.0000000	XXX	1,215,000	1,215,000	1,310,232	1,225,475		(10,475)		(10,475)		1,215,000				63,788	12/01/2018
720356UE2	PIERCE CNTY WA RFDG		08/01/2015	CALLED @ 100.0000000	XXX	1,185,000	1,185,000	1,279,314	1,191,790		(6,790)		(6,790)		1,185,000				60,731	08/01/2017
753608EJ3	RAPIDES PARISH LA CONS SCH #62		03/01/2015	MATURITY	XXX	1,335,000	1,335,000	1,440,051	1,337,148		(2,148)		(2,148)		1,335,000				33,375	03/01/2015
767856CT2	RITTMAN OH EXEMPT VLG SD REF SCH		06/09/2015	CALLED	XXX	1,010,000	1,010,000	1,033,341	1,023,038		(13,038)		(13,038)		1,010,000				21,889	12/01/2027
829596JE6	SIOUX FALLS SD SD #49-5 SER B REF		07/01/2015	MATURITY	XXX	860,000	860,000	927,562	863,797		(3,797)		(3,797)		860,000				43,000	07/01/2015
850527JX1	SPRINGFIELD IL REF SER A		07/30/2015	CALLED	XXX	1,000,000	1,000,000	1,070,400	1,003,522		(3,522)		(3,522)		1,000,000				31,535	12/01/2017
787889TN4	ST CHARLES MO SCH DIST		03/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,088,230	1,001,800		(1,800)		(1,800)		1,000,000				23,750	03/01/2016
890346HU6	TOOELE CNTY UT SCH DIST		06/01/2015	CALLED @ 100.0000000	XXX	1,375,000	1,375,000	1,466,644	1,379,562		(4,562)		(4,562)		1,375,000				30,938	06/01/2016
894282MW9	TRAVERSE CITY MI AREA PUB SCH		05/01/2015	CALLED @ 100.0000000	XXX	1,165,000	1,165,000	1,261,602	1,168,775		(3,775)		(3,775)		1,165,000				27,669	05/01/2016
915506KF5	UPPER ARLINGTON OH CSD REF		06/01/2015	CALLED @ 100.0000000	XXX	1,120,000	1,120,000	1,213,206	1,125,225		(5,225)		(5,225)		1,120,000				28,000	12/01/2018
925095MG3	VERONA WI AREA SCH DIST		10/01/2015	CALLED @ 100.0000000	XXX	1,230,000	1,230,000	1,333,480	1,238,959		(8,959)		(8,959)		1,230,000				61,500	10/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92824CDC5	VIROQUA WI AREA SCH DIST		04/01/2015	CALLED @ 100.0000000	XXX	1,045,000	1,045,000	1,127,158	1,047,517		(2,517)		(2,517)		1,045,000				26,125	04/01/2017
935341VQ7	WARREN MI CONS SCH DIST REF		09/02/2015	Stephens, Inc.	XXX	1,024,100	1,000,000	1,066,880	1,010,872		(5,379)		(5,379)		1,005,492		18,608	18,608	42,639	05/01/2019
943334WM0	WAUSAU WI REF SER D		04/01/2015	CALLED @ 100.0000000	XXX	935,000	935,000	1,013,185	937,296		(2,296)		(2,296)		935,000				23,375	04/01/2016
983308AM9	WYOMING MI BLDG AUTH LTGO		05/01/2015	CALLED @ 100.0000000	XXX	1,345,000	1,345,000	1,464,342	1,349,810		(4,810)		(4,810)		1,345,000				33,625	05/01/2017
984572HM2	YALE MI PUBLIC SCH REF		05/01/2015	CALLED @ 100.0000000	XXX	750,000	750,000	814,193	752,652		(2,652)		(2,652)		750,000				18,750	05/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						37,664,100	37,640,000	40,510,930	37,807,740		(117,971)		(117,971)		37,689,767		(25,667)	(25,667)	1,279,560	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
02765UCS1	AMERICAN MUN PWR-OH HYDROELEC		02/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,720	02/15/2015
033227BU2	ANCHORAGE AK LEASE REV CORR FAC		07/01/2015	VARIOUS	XXX	2,000,000	2,000,000	2,144,260	2,001,498		(1,498)		(1,498)		2,000,000				67,708	02/01/2016
04108KRU4	AR DEV FIN AUTH ST AGCY FAC CORR B		11/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,064,950	1,006,554		(6,554)		(6,554)		1,000,000				50,000	11/01/2018
051735CN6	AURORA IN SCH BLDG CORP 1ST MTG		01/15/2015	CALLED @ 100.0000000	XXX	1,070,000	1,070,000	1,166,086	1,070,451		(451)		(451)		1,070,000				26,750	07/15/2015
098747BU1	BOONE CNTY IN HOSP ASSN LEASE REV		09/10/2015	CALLED	XXX	1,255,000	1,255,000	1,302,778	1,258,914		(3,914)		(3,914)		1,255,000				73,208	07/10/2022
117068CY0	BRUNSWICK CNTY NC ENTER SYS (BAB)		06/15/2015	CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,514	04/01/2020
120525AM2	BUNCOMBE CNTY NC LTD OBLIG (BAB)		04/30/2015	CALLED	XXX	975,000	975,000	975,000	975,000						975,000				22,599	06/01/2022
127028CD8	CABOT AR SALES & USE TAX REF		12/01/2015	VARIOUS	XXX	1,065,000	1,065,000	1,123,224	1,071,392		(6,079)		(6,079)		1,065,314		(314)	(314)	50,875	12/01/2018
178860AP7	CIVICVENTURES ANCHORAGE AK CONV CT		09/01/2015	CALLED @ 100.0000000	XXX	1,240,000	1,240,000	1,337,278	1,248,642		(8,642)		(8,642)		1,240,000				62,000	09/01/2020
20281PDA7	COMMONWLTH FING AUTH PA REV (BAB)		11/09/2015	Janney Montgomery	XXX	1,089,250	1,000,000	1,000,000	1,000,000						1,000,000		89,250	89,250	48,764	06/01/2019
249181Y44	DENVER CO CITY & CNTY ARPT SER A		12/07/2015	CALLED	XXX	1,000,000	1,000,000	1,070,160	1,007,177		5		5		1,007,182		(7,182)	(7,182)	53,056	11/15/2017
289779AR1	ELMORE CNTY AL LTD OBLIG SCHOOLS		02/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,062,890	1,000,746		(746)		(746)		1,000,000				25,000	02/01/2021
343142BU8	FL ST EDUC SYSTEM FAC SER A		07/01/2015	VARIOUS	XXX	1,388,750	1,375,000	1,471,690	1,389,819		(4,094)		(4,094)		1,385,724		3,026	3,026	37,250	05/01/2018
355822CE5	FREDERICK-WINCHESTER VA SVC REGL		10/01/2015	MATURITY	XXX	570,000	570,000	632,740	586,732		(16,732)		(16,732)		570,000				28,500	10/01/2015
3599003T2	FULTON CNTY GA DEV AUTH TXBL		11/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,050	11/01/2015
373295GX6	GA MUN GAS AUTH GAS REV-TAXABLE		08/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,670	08/01/2015
375290BE2	GILBERT AZ PUB FACS PPTY CORP		07/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,071,580	1,004,646		(4,646)		(4,646)		1,000,000				50,000	07/01/2015
386289ED0	GRAND RAPIDS MI SAN SWR SYS REV		07/01/2015	CALLED @ 100.0000000	XXX	750,000	750,000	806,535	753,478		(3,478)		(3,478)		750,000				37,500	01/01/2017
389532HH8	GRAYS HARBOR CNTY WA PUD #001		07/09/2015	VARIOUS	XXX	920,000	920,000	1,001,880	925,053		(5,053)		(5,053)		920,000				48,743	07/01/2017
391577GV9	GREATER AZ DEV AUTH INFRASTR SER A		08/01/2015	CALLED @ 100.0000000	XXX	1,175,000	1,175,000	1,230,636	1,179,212		(4,212)		(4,212)		1,175,000				58,750	08/01/2018
392100KB8	GTR LATROBE PA SCH AUTH		11/09/2015	Janney Montgomery	XXX	1,560,020	1,540,000	1,550,734	1,545,026		(1,844)		(1,844)		1,543,182		16,838	16,838	45,644	04/15/2020
438701UA0	HONOLULU HI CITY & CNTY WASTEWATER		08/12/2015	VARIOUS	XXX	1,000,000	1,000,000	1,087,810	1,005,274		(5,274)		(5,274)		1,000,000				50,683	07/01/2017
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS		12/01/2015	Sink PMT @ 100.0000000	XXX	40,000	40,000	40,000	40,000						40,000				2,700	12/01/2024
44706HCN5	HUNTSVILLE AL HLTH CARE AUTH SER A		06/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,085,190	1,004,238		(4,238)		(4,238)		1,000,000				25,000	06/01/2015
45200BRX8	IL FIN AUTH SHEDD AQUARIUM SOC		08/28/2015	CALLED	XXX	1,000,000	1,000,000	1,057,330	1,003,766		(3,766)		(3,766)		1,000,000				57,917	07/01/2018
45200BRU4	IL FIN AUTH SHEDD AQUARIUM SOCIETY		07/01/2015	MATURITY	XXX	1,220,000	1,220,000	1,313,745	1,225,779		(5,779)		(5,779)		1,220,000				61,000	07/01/2015
45200B2Q0	IL FINANCE AUTH BRADLEY UNIV		09/02/2015	Hutchinson, Shockey,Erley	XXX	1,462,189	1,375,000	1,473,766	1,403,803		(7,172)		(7,172)		1,396,631		65,558	65,558	75,816	08/01/2019
4522264U4	IL ST SALES TAX REV		06/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,067,010	1,003,792		(3,792)		(3,792)		1,000,000				25,000	06/15/2018
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP		04/01/2015	Sink PMT @ 100.0000000	XXX	110,000	110,000	113,244	111,077		(1,077)		(1,077)		110,000				3,537	04/01/2018
59465HAL0	MI ST HOSP FIN SPARROW OBLIG GROUP		05/26/2015	CALLED	XXX	1,000,000	1,000,000	1,080,360	1,003,588		8,842		8,842		1,012,430		(12,430)	(12,430)	26,528	11/15/2016
606901R81	MO ST HLTH & EDUC FAC WASHINGTON U		04/30/2015	CALLED	XXX	1,000,000	1,000,000	1,042,350	1,000,728		(728)		(728)		1,000,000				35,417	02/15/2021
65818PHM4	NC CAP FACS FIN AGY EDL FACS REV		03/01/2015	MATURITY	XXX	615,000	615,000	622,940	615,374		(374)		(374)		615,000				7,688	03/01/2015
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX		10/01/2015	CALLED	XXX	100,000	100,000	100,000	100,000						100,000				3,449	01/01/2020
6461358C0	NEW JERSEY ST TRANS SER C		06/15/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,086,370	1,004,685		(4,685)		(4,685)		1,000,000				26,250	06/15/2016
645918AT0	NJ ECON DEV SCH FACS CONSTR SER O		03/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,071,980	1,001,586		(1,586)		(1,586)		1,000,000				25,000	03/01/2017
660546GP1	NORTH LITTLE ROCK AR ELEC REV SER		07/01/2015	Sink PMT @ 100.0000000	XXX	110,000	110,000	110,000	110,000						110,000				3,918	07/01/2022
665250AH9	NRTHRN IL MUN PWR AGCY PRAIRIE ST		09/02/2015	Hutchinson, Shockey,Erley	XXX	1,080,130	1,000,000	1,038,390	1,012,984		(2,743)		(2,743)		1,010,242		69,888	69,888	59,306	01/01/2019
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)		12/01/2015	Sink PMT @ 100.0000000	XXX	85,000	85,000	85,000	85,000						85,000				4,250	12/01/2020
67756BRL6	OH HIGHER EDUC FAC JOHN CARROLL UN		04/01/2015	MATURITY	XXX	865,000	865,000	892,222	865,895		(895)		(895)		865,000				19,463	04/01/2015
67755LAL3	OH ST CULTURAL & SPORTS CAP FACS		04/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,086,410	1,002,690		(2,690)		(2,690)		1,000,000				25,000	04/01/2017
67884NBR9	OK DEPT OF TRANS GRANT ANT NTS		09/01/2015	CALLED @ 100.0000000	XXX	1,500,000	1,500,000	1,640,280	1,511,020		(11,020)		(11,020)		1,500,000				75,000	09/01/2017
67908NHY0	OK ST CAP IMPT NATIVE AMERICAN CTR		07/01/2015	CALLED @ 100.0000000	XXX	1,105,000	1,105,000	1,189,599	1,110,017		(5,017)		(5,017)		1,105,000				55,250	07/01/2017
702750AJ9	PASSAIC CNTY NJ IMPT AUTH HLTHCARE		05/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,087,260	1,003,505		(3,505)		(3,505)		1,000,000				25,000	05/01/2016
709235PC3	PENNSYLVANIA ST UNIV		09/01/2015	CALLED @ 100.0000000	XXX	1,370,000	1,370,000	1,490,094	1,379,064		(9,064)		(9,064)		1,370,000				66,788	09/01/2016
720248GG2	PIEDMONT TRIAD ARPT AUTH NC REV		07/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,085,930	1,005,171		(5,171)		(5,171)		1,000,000				50,000	07/01/2015
73358TR78	PORT AUTH NY & NJ CONS-150TH		09/15/2015	MATURITY	XXX	1,000,000	1,000,000	942,650	993,363		6,637		6,637		1,000,000				45,000	09/15/2015
74265LYW2	PRVT COLLEGES & UNIVS AUTH GA REV		11/02/2015	VARIOUS	XXX	1,365,000	1,365,000	1,405,991	1,404,580		(1,838)		(1,838)		1,402,742		(37,742)	(37,742)	59,129	10/01/2029
762236DS3	RI ST ECON DEV CORP REV HISTORIC		05/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,023,490	1,001,716		(1,716)		(1,716)		1,000,000				26,850	05/15/2015
769318AZ9	RIVERSOUTH AUTH OH AREA REDEV		12/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,050,210	1,005,776		(5,776)		(5,776)		1,000,000				50,000	12/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
822196AR2	SHELBYVILLE IN CENT RENOV SBC		07/15/2015	Sink PMT @ 100.0000000	XXX	1,040,000	1,040,000	1,129,970	1,041,090		(1,090)		(1,090)		1,040,000				33,881	07/15/2015
849258AL2	SPOTSYLVANIA CNTY VA ECON DEV AUTH		02/01/2015	CALLED @ 100.0000000	XXX	740,000	740,000	782,476	740,442		(442)		(442)		740,000				16,650	02/01/2017
851016BB0	SPRINGFIELD MO PUB UTIL SER A COP		12/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,076,250	1,008,444		(8,444)		(8,444)		1,000,000				50,000	12/01/2018
788250AV0	ST CLAIR CNTY IL HWY		01/01/2015	MATURITY	XXX	1,560,000	1,560,000	1,662,086	1,560,000						1,560,000				39,000	01/01/2015
79289YAC5	ST PAUL MN HSG & REDEV AUTH PA		04/01/2015	CALLED	XXX	750,000	750,000	750,000	750,000						750,000				9,350	07/01/2015
843146Y88	STHRN IL UNIV REV (BAB)		06/02/2015	Hutchinson, Shockey,Erley	XXX	1,046,580	1,000,000	1,016,340	1,005,263		(941)		(941)		1,004,322		42,258	42,258	32,533	04/01/2017
914046YG6	UNIV ALASKA GEN RECTS SER N		10/01/2015	CALLED @ 100.0000000	XXX	940,000	940,000	1,023,510	947,428		(7,428)		(7,428)		940,000				47,000	10/01/2017
914119HU9	UNIV CINCINNATI OH GEN RECPTS		06/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,082,650	1,004,299		(4,299)		(4,299)		1,000,000				25,000	06/01/2015
914692ZW1	UNIV NM HOSP FHA INSD MTG		06/19/2015	CALLED	XXX	1,350,000	1,350,000	1,465,844	1,350,000						1,350,000				65,250	07/01/2015
914692E53	UNIV NM SUB LIEN SYS IMPRMT		06/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,078,470	1,003,996		(3,996)		(3,996)		1,000,000				25,000	06/01/2017
915183RF6	UNIV UTAH REV REF		04/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,084,700	1,002,586		(2,586)		(2,586)		1,000,000				25,000	04/01/2017
91754RKT3	UT ST BRD REGENTS REV UTAH ST UNIV		08/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,079,470	1,005,510		(5,510)		(5,510)		1,000,000				50,000	08/01/2017
91754CAZ3	UT ST BRD REGTS AUX & CAMPUS FAC		04/01/2015	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,086,970	1,002,686		(2,686)		(2,686)		1,000,000				25,000	04/01/2017
970685AC7	WILLISTON ND REV SER A		05/01/2015	MATURITY	XXX	500,000	500,000	501,285	500,082		(82)		(82)		500,000				4,375	05/01/2015
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						62,011,919	61,675,000	65,202,063	61,960,637		(177,869)		(177,869)		61,782,769		229,150	229,150	2,339,279	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
05523UAD2	BAE SYSTEMS HOLDING NOTES		08/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,065,170	1,007,840		(7,840)		(7,840)		1,000,000				52,000	08/15/2015
084670AV0	BERKSHIRE HATHAWAY, INC SR UNS NTS		02/11/2015	MATURITY	XXX	1,000,000	1,000,000	999,170	999,980		20		20		1,000,000				16,000	02/11/2015
171340AG7	CHURCH & DWIGHT CO., INC.		12/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,039,390	1,009,563		(9,563)		(9,563)		1,000,000				33,500	12/15/2015
189054AF6	CLOROX COMPANY		01/15/2015	MATURITY	XXX	1,000,000	1,000,000	1,080,400	1,000,852		(852)		(852)		1,000,000				25,000	01/15/2015
263534BX6	DUPONT EI NEMOURS		03/15/2015	MATURITY	XXX	1,000,000	1,000,000	990,000	999,608		392		392		1,000,000				23,750	03/15/2015
337738AH1	FISERV, INC.		10/01/2015	MATURITY	XXX	500,000	500,000	498,865	499,819		181		181		500,000				15,625	10/01/2015
33804JAA5	FISHERS LANE LLC		12/05/2015	PRINCIPAL RECEIPT	XXX	200,000	200,000	200,000	200,000						200,000				3,213	04/05/2017
39121JAA8	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2015	Sink PMT @ 100.0000000	XXX	90,390	90,390	90,612	90,464		(74)		(74)		90,390				5,269	07/01/2017
478115AA6	JOHNS HOPKINS UNIV		02/19/2015	CALLED	XXX	426,907	375,000	371,839	373,402		42		42		373,444		53,463	53,463	12,469	07/01/2019
53217VAB5	LIFE TECHNOLOGIES CORP		03/01/2015	MATURITY	XXX	1,000,000	1,000,000	1,059,790	1,004,783		(4,783)		(4,783)		1,000,000				22,000	03/01/2015
693476BG7	PNC FUNDING CORP		09/21/2015	MATURITY	XXX	1,000,000	1,000,000	998,220	999,761		239		239		1,000,000				42,500	09/21/2015
74834LAR1	QUEST DIAGNOSTIC, INC.		04/09/2015	CALLED	XXX	513,400	500,000	525,860	510,943		(2,369)		(2,369)		508,574		4,826	4,826	8,356	04/01/2016
78008T2C7	ROYAL BANK OF CANADA		03/13/2015	MATURITY	XXX	1,000,000	1,000,000	999,680	999,978		22		22		1,000,000				5,750	03/13/2015
883556AP7	THERMO FISHER SCIENTIFIC		03/06/2015	CALLED	XXX	1,011,300	1,000,000	1,056,300	1,004,631		(1,988)		(1,988)		1,002,642		8,658	8,658	13,194	06/01/2015
939640AD0	WASHINGTON POST COMPANY NOTES		08/05/2015	Raymond James Morgan Keegan	XXX	1,376,000	1,280,000	1,288,064	1,284,083		(525)		(525)		1,283,558		92,442	92,442	95,120	02/01/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,117,997	11,945,390	12,263,360	11,985,707		(27,098)		(27,098)		11,958,608		159,389	159,389	373,746	XXX
8399997 Subtotal - Bonds - Part 4						131,319,016	130,785,390	137,797,612	131,287,525		(332,341)		(332,341)		130,955,182		363,834	363,834	4,370,833	XXX
8399998 Summary Item from Part 5 for Bonds																				XXX
8399999 Subtotal - Bonds						131,319,016	130,785,390	137,797,612	131,287,525		(332,341)		(332,341)		130,955,182		363,834	363,834	4,370,833	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
38144X500	GOLDMAN SACHS GP 6.20%		05/21/2015	Janney Montgomery	25,000.000	634,988	25	625,000	625,000						625,000		9,988	9,988	19,375	XXX
976843409	WISCONSIN PUBLIC SERVICE 5.08%		11/13/2015	CALLED	8,190.000	827,190	100	694,103	701,950		1,639		1,639		703,589		123,601	123,601	42,992	XXX
976843508	WISCONSIN PUBLIC SERVICE 6.76%		11/13/2015	CALLED	15,784.000	1,631,276	100	1,616,439	1,615,369		(244)		(244)		1,615,125		16,151	16,151	110,257	XXX
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,093,454	XXX	2,935,542	2,942,319		1,395		1,395		2,943,714		149,740	149,740	172,624	XXX
8999997 Subtotal - Preferred Stocks - Part 4						3,093,454	XXX	2,935,542	2,942,319		1,395		1,395		2,943,714		149,740	149,740	172,624	XXX
8999998 Summary Item from Part 5 for Preferred Stocks						485,204	XXX	479,199			16		16		479,215		5,989	5,989	19,117	XXX
8999999 Subtotal - Preferred Stocks						3,578,658	XXX	3,414,741	2,942,319		1,411		1,411		3,422,929		155,729	155,729	191,741	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
02079K107	ALPHABET, INC. NON VOL.U CL C		11/23/2015	Wells Fargo Advisors	942.581	651,816	XXX	259,006	494,816	(235,810)			(235,810)		259,006		392,810	392,810		XXX
03027X100	AMERICAN TOWER CORP NEW REIT		08/10/2015	Wells Fargo Advisors	12,075.000	1,197,172	XXX	921,058	1,193,614	(272,555)			(272,555)		921,058		276,114	276,114	14,973	XXX
032511107	ANADARKO PETROLEUM CORP.		12/07/2015	Wells Fargo Advisors	11,100.000	598,632	XXX	923,369	915,750	7,619			7,619		923,369		(324,737)	(324,737)	11,988	XXX
Y0486S104	AVAGO TECHNOLOGIES LTD.		12/03/2015	Wells Fargo Advisors	1,200.000	174,477	XXX	151,362							151,362		23,115	23,115		XXX
071813109	BAXTER INTERNATIONAL, INC.		07/01/2015	COST ADJ		628,693	XXX	628,693	537,069						628,693					XXX
13342B105	CAMERON INTERNATIONAL CORP		01/22/2015	Wells Fargo Advisors	11,500.000	509,354	XXX	617,445	574,425	43,020			43,020		617,445		(108,091)	(108,091)		XXX
150870103	CELANESE CORPORATION SER A		06/26/2015	Wells Fargo Advisors	3,650.000	251,880	XXX	223,184	218,854	4,330			4,330		223,184		28,697	28,697	1,333	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
151020104	CELGENE CORP		12/23/2015	Wells Fargo Advisors	725.000	88,477	XXX	78,349							78,349		10,128	10,128		XXX
156782104	CERNER CORP		08/05/2015	Wells Fargo Advisors	19,400.000	1,252,109	XXX	1,106,143	1,254,404	(148,262)			(148,262)		1,106,143		145,966	145,966		XXX
166764100	CHEVRON CORPORATION		08/24/2015	Wells Fargo Advisors	9,275.000	684,392	XXX	712,991	1,040,470	(327,478)			(327,478)		712,991		(28,599)	(28,599)	27,606	XXX
192446102	COGNIZANT TECH SOLUTIONS CORP CL A		10/23/2015	Wells Fargo Advisors	4,900.000	326,894	XXX	269,216	163,246	(4,877)			(4,877)		269,216		57,678	57,678		XXX
22160K105	COSTCO WHOLESALE CORP NEW		12/03/2015	Wells Fargo Advisors	600.000	98,998	XXX	89,994							89,994		9,004	9,004	933	XXX
228368106	CROWN HOLDINGS, INC.		12/22/2015	Wells Fargo Advisors	23,600.000	1,162,876	XXX	576,213	1,201,240	(625,027)			(625,027)		576,213		586,664	586,664		XXX
231021106	CUMMINS, INC.		09/29/2015	Wells Fargo Advisors	8,500.000	922,984	XXX	1,233,888	1,225,445	8,443			8,443		1,233,888		(310,904)	(310,904)	21,548	XXX
235851102	DANAHER CORP		08/26/2015	Wells Fargo Advisors	14,550.000	1,248,270	XXX	662,324	1,247,081	(584,756)			(584,756)		662,324		585,945	585,945	5,384	XXX
G27823106	DELPHI AUTOMOTIVE PLC		10/23/2015	Wells Fargo Advisors	2,700.000	230,108	XXX	197,374	87,264	(909)			(909)		197,374		32,734	32,734	300	XXX
291011104	EMERSON ELECTRIC CO		08/24/2015	Merrill Lynch-Columbus	19,500.000	906,218	XXX	1,248,113	1,203,735	44,378			44,378		1,248,113		(341,895)	(341,895)	27,495	XXX
29444U700	EQUINIX, INC.		05/19/2015	VARIOUS	5,322.000	1,406,948	XXX	956,214	1,206,657	(250,443)			(250,443)		956,214		450,734	450,734		XXX
518439104	ESTEE LAUDER COMPANIES, INC. CL A		11/02/2015	Wells Fargo Advisors	2,350.000	206,846	XXX	179,232	91,440	(1,437)			(1,437)		179,232		27,614	27,614	288	XXX
34354P105	FLOWSERVE CORP		02/18/2015	Wells Fargo Advisors	16,350.000	964,254	XXX	1,238,592	978,221	260,372			260,372		1,238,592		(274,338)	(274,338)	2,616	XXX
354613101	FRANKLIN RESOURCES, INC.		01/22/2015	Wells Fargo Advisors	19,275.000	1,007,694	XXX	842,654	1,067,257	(224,603)			(224,603)		842,654		165,040	165,040	12,529	XXX
375558103	GILEAD SCIENCES, INC.		06/10/2015	Wells Fargo Advisors	1,800.000	203,268	XXX	180,923	117,825	7,163			7,163		180,923		22,346	22,346		XXX
438516106	HONEYWELL INTERNATIONAL, INC.		11/17/2015	Merrill Lynch-Columbus	1,200.000	121,612	XXX	111,420	119,904	(8,484)			(8,484)		111,420		10,192	10,192	1,863	XXX
458140100	INTEL CORP		10/23/2015	Wells Fargo Advisors	2,900.000	100,193	XXX	84,796							84,796		15,397	15,397		XXX
G491BT108	INVESCO LTD		10/28/2015	Wells Fargo Advisors	25,300.000	853,080	XXX	1,011,808	999,856	11,952			11,952		1,011,808		(158,728)	(158,728)	19,987	XXX
465685105	ITC HOLDINGS CORP		05/19/2015	Wells Fargo Advisors	29,500.000	1,049,328	XXX	592,284	1,192,685	(600,401)			(600,401)		592,284		457,044	457,044	4,794	XXX
471109108	JARDEN CORP		12/21/2015	Wells Fargo Advisors	4,000.000	220,839	XXX	183,242	90,972	(15,859)			(15,859)		183,242		37,597	37,597		XXX
501044101	KROGER COMPANY		12/16/2015	Wells Fargo Advisors	5,000.000	203,686	XXX	185,062							185,062		18,624	18,624	1,050	XXX
56585A102	MARATHON PETROLEUM CORP		07/15/2015	Wells Fargo Advisors	1,750.000	101,498	XXX	76,466	78,978	(2,511)			(2,511)		76,466		25,032	25,032	875	XXX
59156R108	METLIFE, INC.		07/15/2015	Wells Fargo Advisors	3,650.000	204,778	XXX	181,781	94,658	(5,729)			(5,729)		181,781		22,998	22,998	1,934	XXX
637071101	NATIONAL OILWELL VARCO, INC.		02/06/2015	Wells Fargo Advisors	14,350.000	721,943	XXX	628,988	940,356	(311,367)			(311,367)		628,988		92,955	92,955		XXX
654106103	NIKE, INC. CL B		01/20/2015	Merrill Lynch-Columbus	15,900.000	1,399,203	XXX	825,062	1,528,785	(703,723)			(703,723)		825,062		574,141	574,141	4,452	XXX
68389X105	ORACLE CORPORATION		01/23/2015	Wells Fargo Advisors	12,000.000	532,188	XXX	279,400	539,640	(260,240)			(260,240)		279,400		252,788	252,788	1,440	XXX
718546104	PHILLIPS 66		11/03/2015	Wells Fargo Advisors	1,300.000	117,680	XXX	91,992	93,210	(1,218)			(1,218)		91,992		25,688	25,688	2,106	XXX
740189105	PRECISION CASTPARTS CORP		10/06/2015	Wells Fargo Advisors	3,350.000	770,486	XXX	796,774	806,948	(10,174)			(10,174)		796,774		(26,288)	(26,288)	302	XXX
742718109	PROCTER & GAMBLE CO.		01/20/2015	Merrill Lynch-Columbus	15,000.000	1,290,468	XXX	1,164,858	1,366,350	(201,492)			(201,492)		1,164,858		125,610	125,610		XXX
693656100	PVH CORP		10/28/2015	Wells Fargo Advisors	10,400.000	948,267	XXX	1,176,707	1,332,968	(156,261)			(156,261)		1,176,707		(228,439)	(228,439)	1,170	XXX
747525103	QUALCOMM, INC.		04/21/2015	Wells Fargo Advisors	15,925.000	1,095,580	XXX	923,941	1,183,705	(259,764)			(259,764)		923,941		171,639	171,639	6,689	XXX
74762E102	QUANTA SERVICES, INC.		08/05/2015	Wells Fargo Advisors	31,900.000	807,590	XXX	1,147,128	905,641	241,487			241,487		1,147,128		(339,538)	(339,538)		XXX
75886F107	REGENERON PHARMACEUTICAL, INC.		08/05/2015	Wells Fargo Advisors	575.000	301,979	XXX	198,409	235,894	(37,484)			(37,484)		198,409		103,569	103,569		XXX
80004C101	SANDISK CORPORATION		04/16/2015	Wells Fargo Advisors	12,000.000	805,887	XXX	950,004	1,175,760	(225,756)			(225,756)		950,004		(144,118)	(144,118)	3,600	XXX
806857108	SCHLUMBERGER LTD.		12/21/2015	Wells Fargo Advisors	250.000	17,000	XXX	21,857	21,353	505			505		21,857		(4,858)	(4,858)	475	XXX
N7902X106	SENSATA TECHNOLOGIES HDG BY ALMELO		03/18/2015	Wells Fargo Advisors	1,800.000	102,688	XXX	91,429							91,429		11,259	11,259		XXX
842587107	SOUTHERN CO		11/12/2015	Merrill Lynch-Columbus	26,400.000	1,189,238	XXX	1,105,612	1,296,504	(190,892)			(190,892)		1,105,612		83,625	83,625	19,793	XXX
855244109	STARBUCKS CORP		10/21/2015	Wells Fargo Advisors	8,350.000	471,325	XXX	335,552	291,278	(25,698)			(25,698)		335,552		135,773	135,773	2,352	XXX
858912108	STERICYCLE, INC.		07/16/2015	Wells Fargo Advisors	725.000	101,498	XXX	84,078	95,033	(10,955)			(10,955)		84,078		17,420	17,420		XXX
87157D109	SYNAPTICS, INC.		05/18/2015	Wells Fargo Advisors	5,050.000	425,705	XXX	349,906	347,642	2,264			2,264		349,906		75,800	75,800		XXX
87157B103	SYNCHRONOSS TECHNOLOGIES, INC.		12/04/2015	Wells Fargo Advisors	7,000.000	329,002	XXX	268,473	188,370	(6,537)			(6,537)		268,473		60,529	60,529		XXX
254687106	THE WALT DISNEY CO		11/17/2015	Wells Fargo Advisors	2,200.000	255,595	XXX	183,996	84,771	(34,662)			(34,662)		183,996		71,599	71,599	1,035	XXX
883556102	THERMO FISHER SCIENTIFIC, INC.		11/18/2015	Wells Fargo Advisors	1,725.000	233,121	XXX	207,444	132,807	(7,511)			(7,511)		207,444		25,676	25,676	496	XXX
872540109	TJX COS., INC. NEW		08/18/2015	Wells Fargo Advisors	2,000.000	149,317	XXX	129,060							129,060		20,257	20,257		XXX
91324P102	UNITEDHEALTH GROUP, INC.		03/23/2015	Wells Fargo Advisors	850.000	101,998	XXX	53,588	85,927	(32,338)			(32,338)		53,588		48,410	48,410	188	XXX
918204108	V F CORPORATION		07/31/2015	Wells Fargo Advisors	1,300.000	100,098	XXX	91,104							91,104		8,994	8,994		XXX
91911K102	VALEANT PHARMACEUTICALS INTERNAT'L		10/21/2015	Wells Fargo Advisors	7,500.000	996,250	XXX	837,683	1,073,325	(235,642)			(235,642)		837,683		158,566	158,566		XXX
92826C839	VISA, INC. CL A		10/21/2015	Wells Fargo Advisors	1,450.000	110,241	XXX	78,224	89,148	(17,196)			(17,196)		78,224		32,017	32,017	331	XXX
966244105	WHITEWAVE FOODS CO CL A		06/23/2015	Wells Fargo Advisors	7,600.000	315,110	XXX	256,664	265,924	(9,260)			(9,260)		256,664		58,446	58,446		XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						31,266,831	XXX	28,001,129	31,477,205	(5,415,778)			(5,415,778)		28,001,129		3,265,701	3,265,701	201,925	XXX
Common Stocks - Mutual Funds																				
670678705	NUVEEN REAL ESTATE SECURITIES		07/15/2015	Wells Fargo Advisors	47,221.016	1,100,000	XXX	929,572	1,123,388	(193,816)			(193,816)		929,572		170,428	170,428	9,765	XXX
921937801	VANGUARD INTER-TERM BD INDX ADMIRA		06/29/2015	The Vanguard Group	88,300.000	1,004,854	XXX	927,150	1,011,918	(84,768)			(84,768)		927,150		77,704	77,704	11,767	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						2,104,854	XXX	1,856,722	2,135,306	(278,584)			(278,584)		1,856,722		248,132	248,132	21,532	XXX
9799997 Subtotal - Common Stocks - Part 4						33,371,685	XXX	29,857,851	33,612,511	(5,694,362)			(5,694,362)		29,857,851		3,513,833	3,513,833	223,457	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998 Summary Item from Part 5 for Common Stocks						8,609,374	XXX	10,315,343							10,315,343		(1,705,968)	(1,705,968)	67,474	XXX
9799999 Subtotal - Common Stocks						41,981,059	XXX	40,173,194	33,612,511	(5,694,362)			(5,694,362)		40,173,194		1,807,865	1,807,865	290,931	XXX
9899999 Subtotal - Preferred and Common Stocks						45,559,717	XXX	43,587,935	36,554,830	(5,694,362)	1,411		(5,692,951)		43,596,123		1,963,594	1,963,594	482,672	XXX
9999999 Totals						176,878,733	XXX	181,385,547	167,842,355	(5,694,362)	(330,930)		(6,025,292)		174,551,305		2,327,428	2,327,428	4,853,505	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
976843409	WISCONSIN PUBLIC SERVICE 5.08%		02/27/2015	Janney Montgomery	11/13/2015	CALLED	4,804	479,199	485,204	479,215		16		16			5,989	5,989	19,117	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								479,199	485,204	479,215		16		16			5,989	5,989	19,117	
8999998 Subtotal - Preferred Stocks								479,199	485,204	479,215		16		16			5,989	5,989	19,117	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
G037AX101	AMBARELLA, INC.		04/24/2015	Wells Fargo Advisors	09/29/2015	Wells Fargo Advisors	14,500	877,124	1,051,491	877,124							174,367	174,367		
03027X100	AMERICAN TOWER CORP NEW REIT		04/14/2015	VARIOUS	08/06/2015	Wells Fargo Advisors	2,900	278,044	283,004	278,044							4,960	4,960	1,822	
032511107	ANADARKO PETROLEUM CORP.		05/20/2015	Wells Fargo Advisors	12/07/2015	Wells Fargo Advisors	3,000	251,970	161,792	251,970							(90,178)	(90,178)	2,430	
151020104	CELGENE CORP		02/04/2015	Wells Fargo Advisors	12/23/2015	Wells Fargo Advisors	1,100	125,983	142,556	125,983							16,573	16,573		
20825C104	CONOCOPHILLIPS		05/20/2015	Wells Fargo Advisors	08/24/2015	Wells Fargo Advisors	17,900	1,209,392	785,292	1,209,392							(424,100)	(424,100)	34,489	
22160K105	COSTCO WHOLESALE CORP NEW		07/01/2015	Wells Fargo Advisors	10/21/2015	Wells Fargo Advisors	950	129,535	147,247	129,535							17,712	17,712	380	
228368106	CROWN HOLDINGS, INC.		09/25/2015	Wells Fargo Advisors	12/09/2015	Wells Fargo Advisors	6,500	302,718	330,759	302,718							28,041	28,041		
231021106	CUMMINS, INC.		02/05/2015	Wells Fargo Advisors	09/29/2015	Wells Fargo Advisors	1,100	150,502	119,445	150,502							(31,057)	(31,057)	2,789	
235851102	DANAHER CORP		04/20/2015	Wells Fargo Advisors	08/26/2015	Wells Fargo Advisors	1,800	152,977	153,930	152,977							953	953	243	
413086109	HARMAN INTERNATIONAL INDUSTRIES		06/03/2015	Wells Fargo Advisors	08/24/2015	Wells Fargo Advisors	10,650	1,413,706	948,973	1,413,706							(464,733)	(464,733)	6,354	
452327109	ILLUMINA, INC.		09/15/2015	Wells Fargo Advisors	10/06/2015	Wells Fargo Advisors	7,000	1,462,430	1,004,901	1,462,430							(457,529)	(457,529)		
G491BT108	INVESCO LTD		08/13/2015	Wells Fargo Advisors	10/28/2015	Wells Fargo Advisors	13,250	523,017	446,771	523,017							(76,246)	(76,246)	6,264	
465685105	ITC HOLDINGS CORP		03/23/2015	Wells Fargo Advisors	05/15/2015	Wells Fargo Advisors	4,700	174,982	165,993	174,982							(8,989)	(8,989)		
471109108	JARDEN CORP		10/29/2015	Wells Fargo Advisors	12/21/2015	Wells Fargo Advisors	2,900	130,377	154,603	130,377							24,225	24,225		
740189105	PRECISION CASTPARTS CORP		03/04/2015	Wells Fargo Advisors	08/10/2015	Wells Fargo Advisors	2,400	501,460	553,910	501,460							52,450	52,450	110	
693656100	PVH CORP		06/10/2015	Wells Fargo Advisors	10/28/2015	Wells Fargo Advisors	1,300	148,811	118,533	148,811							(30,277)	(30,277)	49	
74762E102	QUANTA SERVICES, INC.		02/24/2015	Wells Fargo Advisors	08/05/2015	Wells Fargo Advisors	6,000	173,639	151,898	173,639							(21,741)	(21,741)		
75886F107	REGENERON PHARMACEUTICAL, INC.		02/04/2015	Wells Fargo Advisors	07/14/2015	Wells Fargo Advisors	325	128,822	164,487	128,822							35,665	35,665		
80004C101	SANDISK CORPORATION		03/02/2015	Wells Fargo Advisors	04/16/2015	Wells Fargo Advisors	1,900	153,190	125,398	153,190							(27,792)	(27,792)		
806857108	SCHLUMBERGER LTD.		05/20/2015	Wells Fargo Advisors	12/21/2015	Wells Fargo Advisors	2,200	199,907	149,597	199,907							(50,309)	(50,309)	2,200	
87157D109	SYNAPTICS, INC.		08/10/2015	Wells Fargo Advisors	09/29/2015	Wells Fargo Advisors	3,800	306,768	245,861	306,768							(60,907)	(60,907)		
907818108	UNION PACIFIC CORP		03/02/2015	Merrill Lynch-Columbus	08/24/2015	Merrill Lynch-Columbus	10,500	1,269,031	878,421	1,269,031							(390,610)	(390,610)	9,900	
92826C839	VISA, INC. CL A		03/23/2015	Wells Fargo Advisors	10/21/2015	Wells Fargo Advisors	1,850	125,596	139,765	125,596							14,169	14,169	444	
966244105	WHITEWAVE FOODS CO CL A		01/22/2015	Wells Fargo Advisors	06/23/2015	Wells Fargo Advisors	3,800	125,362	184,747	125,362							59,385	59,385		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								10,315,343	8,609,374	10,315,343							(1,705,968)	(1,705,968)	67,474	
9799998 Subtotal - Common Stocks								10,315,343	8,609,374	10,315,343							(1,705,968)	(1,705,968)	67,474	
9899999 Subtotal - Preferred and Common Stocks								10,794,542	9,094,578	10,794,558		16		16			(1,699,979)	(1,699,979)	86,591	
9999999 Totals								10,794,542	9,094,578	10,794,558		16		16			(1,699,979)	(1,699,979)	86,591	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer									
01644@108	ALL AMERICA INSURANCE COMPANY		20222	4CIB1	No		145,965,052	15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer							145,965,052	XXX	XXX
Common Stocks - Other Affiliates									
81415*109	SECURITY CENTRAL CORP.		N/A	4CIB3	No		2,357,795	22,000.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates							2,357,795	XXX	XXX
1899999 Subtotal - Common Stocks							148,322,847	XXX	XXX
1999999 Total - Preferred and Common Stocks							148,322,847	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..............0.
2. Total amount of intangible assets nonadmitted $...............0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	EDWARD JONES MMKT FUND-IV			04/01/2015	ALL MMF'S	12/31/2016												MON	17	
	EVERGREEN MONEY MARKET-A			12/31/2015	ALL MMF'S	12/31/2016	1,197,489						1,197,489				0.010	MON	10	
	MERRILL LYNCH BANK DEPOSIT PROGRAM			12/31/2015	Merrill Lynch Bank Deposit	12/31/2016	695,561						695,561				0.020	MON	243	
	VANGUARD PRIME MMKT-INV			12/31/2015	ALL MMF'S	12/31/2016	7,042,546						7,042,546				0.236	MON	2,810	
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							8,935,596						8,935,596			XXX	XXX	XXX	3,080	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							8,935,596						8,935,596			XXX	XXX	XXX	3,080	
7799999 Subtotal - Issuer Obligations							8,935,596						8,935,596			XXX	XXX	XXX	3,080	
8399999 Total Bonds							8,935,596						8,935,596			XXX	XXX	XXX	3,080	
Class One Money Market Mutual Funds																				
09248U643	BLACKROCK LIQ FD TEMPCASH-IN			12/01/2015	ALL MMF'S		1,211,975						1,211,975	156					853	
316175405	FIDELITY PRIME MONEY MARKET - I			12/31/2015	ALL MMF'S		1,670,834						1,670,834						1,360	
4812A2603	JPMORGAN PRIME MMKT FD-AGNC			12/31/2015	ALL MMF'S		36,459,720						36,459,720	4,606					21,628	
8999999 Subtotal - Class One Money Market Mutual Funds							39,342,529					XXX	39,342,529	4,762		XXX	XXX	XXX	23,841	
9199999 Total Short-Term Investments							48,278,125					XXX	48,278,125	4,762		XXX	XXX	XXX	26,921	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year end (b)
Written Options - Income Generation - Other																						
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	AMEX	11/13/2015	05/20/2016	124	12,400	65		(31,040)		(17,980)		(17,980)	13,060					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	BATS	11/30/2015	05/20/2016	50	5,000	65		(7,320)		(7,250)		(7,250)	70					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	NDQ	11/30/2015	05/20/2016	26	2,600	65		(3,809)		(3,770)		(3,770)	39					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	PCX	11/30/2015	05/20/2016	24	2,400	65		(3,516)		(3,480)		(3,480)	36					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	BATS	12/29/2015	05/20/2016	28	2,800	65		(3,831)		(4,060)		(4,060)	(229)					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	NDQ	12/29/2015	05/20/2016	13	1,300	65		(1,781)		(1,885)		(1,885)	(104)					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	PCX	12/29/2015	05/20/2016	10	1,000	65		(1,370)		(1,450)		(1,450)	(80)					0	0
Baxalta Inc Covered Calls	07177M103CBaxalta Inc	D 2-2	Equity	PCX	11/30/2015	05/20/2016	5	500	37.5		(1,077)		(2,050)		(2,050)	(973)					0	0
Baxalta Inc Covered Calls	07177M103CBaxalta Inc	D 2-2	Equity	NDQ	11/30/2015	05/20/2016	118	11,800	37.5		(24,957)		(48,380)		(48,380)	(23,423)					0	0
Baxalta Inc Covered Calls	07177M103CBaxalta Inc	D 2-2	Equity	ISE	12/17/2015	05/20/2016	19	1,900	40		(4,788)		(5,225)		(5,225)	(437)					0	0
Baxalta Inc Covered Calls	07177M103CBaxalta Inc	D 2-2	Equity	AMEX	12/17/2015	05/20/2016	38	3,800	40		(9,760)		(10,450)		(10,450)	(690)					0	0
Baxalta Inc Covered Calls	07177M103CBaxalta Inc	D 2-2	Equity	AMEX	12/17/2015	05/20/2016	19	1,900	40		(4,902)		(5,225)		(5,225)	(323)					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	CBOE	11/22/2015	01/15/2016	56	5,600	37.5		(9,912)		(6,216)		(6,216)	3,696					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	AMEX	11/22/2015	01/15/2016	4	400	37.5		(708)		(444)		(444)	264					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	NOBO	11/22/2015	01/15/2016	16	1,600	37.5		(2,827)		(1,776)		(1,776)	1,051					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	NOBO	11/30/2015	02/19/2016	10	1,000	37.5		(1,665)		(1,610)		(1,610)	55					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	PCX	11/30/2015	02/19/2016	64	6,400	37.5		(10,970)		(10,304)		(10,304)	666					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	PCX	11/30/2015	02/19/2016	22	2,200	37.5		(3,685)		(3,542)		(3,542)	143					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	PCX	11/30/2015	02/19/2016	2	200	37.5		(337)		(322)		(322)	15					0	0
Baxter Intl Covered Calls	071813109CBaxter Intl	D 2-2	Equity	PCX	11/30/2015	02/19/2016	25	2,500	37.5		(4,162)		(4,025)		(4,025)	137					0	0
Boeing Co Covered Calls	097023105CBoeing Co	D 2-2	Equity	NDQ	10/22/2015	05/20/2016	33	3,300	150		(21,285)		(15,609)		(15,609)	5,676					0	0
Boeing Co Covered Calls	097023105CBoeing Co	D 2-2	Equity	PCX	10/22/2015	05/20/2016	21	2,100	150		(13,545)		(9,933)		(9,933)	3,612					0	0
Boeing Co Covered Calls	097023105CBoeing Co	D 2-2	Equity	NOBO	10/22/2015	05/20/2016	60	6,000	150		(39,294)		(28,380)		(28,380)	10,914					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	AMEX	12/02/2015	04/15/2016	59	5,900	47.5		(6,308)		(5,163)		(5,163)	1,145					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	CBOE	12/02/2015	04/15/2016	17	1,700	47.5		(1,819)		(1,488)		(1,488)	331					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	NOBO	12/02/2015	04/15/2016	21	2,100	47.5		(2,142)		(1,838)		(1,838)	304					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	NOBO	12/02/2015	04/15/2016	52	5,200	47.5		(5,559)		(4,550)		(4,550)	1,009					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	PCX	12/02/2015	04/15/2016	38	3,800	47.5		(4,256)		(3,325)		(3,325)	931					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	BATS	12/02/2015	04/15/2016	12	1,200	47.5		(1,284)		(1,050)		(1,050)	234					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	PHLX	12/02/2015	04/15/2016	7	700	47.5		(784)		(613)		(613)	171					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	NDQ	12/02/2015	04/15/2016	27	2,700	47.5		(2,889)		(2,363)		(2,363)	526					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	BATS	12/17/2015	04/15/2016	45	4,500	47.5		(2,574)		(3,938)		(3,938)	(1,364)					0	0
Borg Warner Covered Calls	099724106CBorg Warner	D 2-2	Equity	NDQ	12/17/2015	04/15/2016	15	1,500	47.5		(860)		(1,313)		(1,313)	(453)					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	ISE	12/10/2015	02/19/2016	134	13,400	27		(8,748)		(9,916)		(9,916)	(1,168)					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	PHLX	12/10/2015	02/19/2016	66	6,600	27		(4,309)		(4,884)		(4,884)	(575)					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	CBOE	12/10/2015	02/19/2016	67	6,700	27		(4,374)		(4,958)		(4,958)	(584)					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	ISE	12/17/2015	02/19/2016	97	9,700	28		(7,858)		(4,656)		(4,656)	3,202					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	CBOE	12/17/2015	02/19/2016	49	4,900	28		(3,969)		(2,352)		(2,352)	1,617					0	0
CSX Corp Covered Calls	126408103CCSX Corp	D 2-2	Equity	PHLX	12/17/2015	02/19/2016	47	4,700	28		(3,807)		(2,256)		(2,256)	1,551					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	AMEX	11/24/2015	06/17/2016	18	1,800	90		(6,705)		(8,280)		(8,280)	(1,575)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	11/24/2015	06/17/2016	27	2,700	90		(10,084)		(12,420)		(12,420)	(2,336)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	CBOE	11/24/2015	06/17/2016	8	800	90		(3,100)		(3,680)		(3,680)	(580)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	CBOE	11/24/2015	06/17/2016	11	1,100	90		(4,273)		(5,060)		(5,060)	(787)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	11/24/2015	06/17/2016	11	1,100	90		(4,279)		(5,060)		(5,060)	(781)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	11/24/2015	06/17/2016	39	3,900	92.5		(10,588)		(13,650)		(13,650)	(3,062)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	CBOE	11/24/2015	06/17/2016	25	2,500	92.5		(6,887)		(8,750)		(8,750)	(1,863)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	11/24/2015	06/17/2016	11	1,100	92.5		(3,091)		(3,850)		(3,850)	(759)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	AMEX	11/24/2015	06/17/2016	14	1,400	92.5		(4,025)		(4,900)		(4,900)	(875)					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	AMEX	11/24/2015	06/17/2016	11	1,100	92.5		(3,173)		(3,850)		(3,850)	(677)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PCX	12/03/2015	04/15/2016	70	7,000	29		(3,370)		(3,220)		(3,220)	150					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	BATS	12/03/2015	04/15/2016	35	3,500	29		(1,685)		(1,610)		(1,610)	75					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	CBOE	12/03/2015	04/15/2016	35	3,500	29		(1,680)		(1,610)		(1,610)	70					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PCX	12/03/2015	04/15/2016	30	3,000	30		(804)		(750)		(750)	54					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	BATS	12/03/2015	04/15/2016	15	1,500	30		(402)		(375)		(375)	27					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	CBOE	12/03/2015	04/15/2016	15	1,500	30		(402)		(375)		(375)	27					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	NOBO	12/03/2015	04/15/2016	80	8,000	30		(2,058)		(2,000)		(2,000)	58					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PHLX	12/09/2015	04/15/2016	97	9,700	29		(4,853)		(4,462)		(4,462)	391					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	NOBO	12/09/2015	04/15/2016	31	3,100	29		(1,546)		(1,426)		(1,426)	120					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PHLX	12/17/2015	03/18/2016	49	4,900	29		(2,022)		(1,764)		(1,764)	258					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	CBOE	12/17/2015	03/18/2016	53	5,300	29		(2,187)		(1,908)		(1,908)	279					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	MIAX	12/17/2015	03/18/2016	3	300	29		(124)		(108)		(108)	16					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	AMEX	12/17/2015	03/18/2016	5	500	29		(206)		(180)		(180)	26					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	CBOE	10/09/2015	05/20/2016	47	4,700	43		(6,332)		(7,238)		(7,238)	(906)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	ISE	10/09/2015	05/20/2016	94	9,400	43		(12,663)		(14,476)		(14,476)	(1,813)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	PHLX	10/09/2015	05/20/2016	46	4,600	43		(6,197)		(7,084)		(7,084)	(887)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	CBOE	10/21/2015	05/20/2016	117	11,700	43		(15,508)		(18,018)		(18,018)	(2,510)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	AMEX	10/21/2015	05/20/2016	42	4,200	43		(5,567)		(6,468)		(6,468)	(901)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	ISE	10/21/2015	05/20/2016	14	1,400	43		(1,856)		(2,156)		(2,156)	(300)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	PHLX	10/21/2015	05/20/2016	14	1,400	43		(1,856)		(2,156)		(2,156)	(300)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	PCX	12/17/2015	04/15/2016	44	4,400	60		(3,388)		(2,310)		(2,310)	1,078					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	BATS	12/17/2015	04/15/2016	90	9,000	60		(6,925)		(4,725)		(4,725)	2,200					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	NDQ	12/17/2015	04/15/2016	46	4,600	60		(3,542)		(2,415)		(2,415)	1,127					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	MIAX	11/24/2015	06/17/2016	26	2,600	110		(6,903)		(6,422)		(6,422)	481					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	NOBO	11/24/2015	06/17/2016	15	1,500	110		(3,982)		(3,705)		(3,705)	277					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	BOX	11/24/2015	06/17/2016	11	1,100	110		(2,920)		(2,717)		(2,717)	203					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	CBOE	11/24/2015	06/17/2016	17	1,700	110		(4,513)		(4,199)		(4,199)	314					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	MIAX	11/24/2015	06/17/2016	26	2,600	110		(6,955)		(6,422)		(6,422)	533					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	NOBO	11/24/2015	06/17/2016	15	1,500	110		(4,007)		(3,705)		(3,705)	302					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	BOX	11/24/2015	06/17/2016	12	1,200	110		(3,210)		(2,964)		(2,964)	246					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	CBOE	11/24/2015	06/17/2016	17	1,700	110		(4,547)		(4,199)		(4,199)	348					0	0
J P Morgan Chase Covered Calls	46625H100CJ P Morgan Chase	D 2-2	Equity	ISE	11/16/2015	03/18/2016	237	23,700	70		(33,411)		(19,197)		(19,197)	14,214					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	CBOE	10/22/2015	04/15/2016	44	4,400	55		(4,072)		(5,456)		(5,456)	(1,384)					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	BATS	10/22/2015	04/15/2016	46	4,600	55		(4,252)		(5,704)		(5,704)	(1,452)					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	NDQ	10/22/2015	04/15/2016	90	9,000	55		(8,329)		(11,160)		(11,160)	(2,831)					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	PHLX	11/13/2015	04/15/2016	32	3,200	57.5		(3,008)		(1,440)		(1,440)	1,568					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	NOBO	11/13/2015	04/15/2016	3	300	57.5		(277)		(135)		(135)	142					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	MIAX	12/17/2015	04/15/2016	30	3,000	57.5		(2,132)		(1,350)		(1,350)	782					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	PCX	12/09/2015	04/15/2016	30	3,000	57.5		(1,700)		(1,350)		(1,350)	350					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX	11/24/2015	03/18/2016	48	4,800	34		(3,295)		(1,680)		(1,680)	1,615					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX	11/24/2015	02/19/2016	40	4,000	34		(2,241)		(680)		(680)	1,561					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BATS	11/24/2015	02/19/2016	20	2,000	34		(1,115)		(340)		(340)	775					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CBOE	11/24/2015	02/19/2016	20	2,000	34		(1,120)		(340)		(340)	780					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX	11/24/2015	02/19/2016	40	4,000	34		(2,241)		(680)		(680)	1,561					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BATS	11/24/2015	02/19/2016	20	2,000	34		(1,120)		(340)		(340)	780					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CBOE	11/24/2015	02/19/2016	20	2,000	34		(1,120)		(340)		(340)	780					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX	11/24/2015	03/18/2016	45	4,500	35		(2,097)		(765)		(765)	1,332					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BATS	11/24/2015	03/18/2016	23	2,300	35		(1,072)		(391)		(391)	681					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CBOE	11/24/2015	03/18/2016	22	2,200	35		(1,025)		(374)		(374)	651					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX	11/24/2015	03/18/2016	45	4,500	35		(2,092)		(765)		(765)	1,327					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BATS	11/24/2015	03/18/2016	23	2,300	35		(1,072)		(391)		(391)	681					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CBOE	11/24/2015	03/18/2016	22	2,200	35		(1,025)		(374)		(374)	651					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BATS	11/24/2015	03/18/2016	90	9,000	35		(4,195)		(1,530)		(1,530)	2,665					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year end (b)
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PCX		11/24/2015	03/18/2016	5	500	35		(233)		(85)		(85)	148					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-2	Equity	PCX		12/17/2015	07/15/2016	39	3,900	80		(13,884)		(11,427)		(11,427)	2,457					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-2	Equity	NOBO		12/17/2015	07/15/2016	40	4,000	80		(14,234)		(11,720)		(11,720)	2,514					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-2	Equity	PCX		12/17/2015	07/15/2016	39	3,900	82.5		(9,223)		(7,371)		(7,371)	1,852					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-2	Equity	NOBO		12/17/2015	07/15/2016	39	3,900	82.5		(9,335)		(7,371)		(7,371)	1,964					0	0
UPS Covered Calls	911312106CUPS	D 2-2	Equity	ISE		10/09/2015	04/15/2016	57	5,700	110		(12,996)		(1,881)		(1,881)	11,115					0	0
UPS Covered Calls	911312106CUPS	D 2-2	Equity	ISE		10/09/2015	04/15/2016	18	1,800	110		(4,153)		(594)		(594)	3,559					0	0
UPS Covered Calls	911312106CUPS	D 2-2	Equity	ISE		10/21/2015	04/15/2016	19	1,900	110		(4,672)		(627)		(627)	4,045					0	0
UPS Covered Calls	911312106CUPS	D 2-2	Equity	ISE		10/21/2015	04/15/2016	51	5,100	110		(12,505)		(1,683)		(1,683)	10,822					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	CBOE		10/20/2015	05/20/2016	18	1,800	105		(2,958)		(1,530)		(1,530)	1,428					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	PHLX		10/20/2015	05/20/2016	31	3,100	105		(5,095)		(2,635)		(2,635)	2,460					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	MIAX		10/20/2015	05/20/2016	13	1,300	105		(2,137)		(1,105)		(1,105)	1,032					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	NOBO		10/20/2015	05/20/2016	13	1,300	105		(2,131)		(1,105)		(1,105)	1,026					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	CBOE		10/22/2015	05/20/2016	17	1,700	105		(4,437)		(1,445)		(1,445)	2,992					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	]NDQ		10/22/2015	05/20/2016	35	3,500	105		(9,135)		(2,975)		(2,975)	6,160					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	BATS		10/22/2015	05/20/2016	18	1,800	105		(4,693)		(1,530)		(1,530)	3,163					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-2	Equity	NOBO		12/29/2015	02/19/2016	16	1,600	100		(1,849)		(1,376)		(1,376)	473					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	AMEX		10/20/2015	04/15/2016	34	3,400	47		(2,797)		(2,958)		(2,958)	(161)					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	CBOE		10/20/2015	04/15/2016	40	4,000	47		(3,290)		(3,480)		(3,480)	(190)					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	ISE		10/20/2015	04/15/2016	35	3,500	47		(2,879)		(3,045)		(3,045)	(166)					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	PAC		10/20/2015	04/15/2016	20	2,000	47		(1,645)		(1,740)		(1,740)	(95)					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	PHLX		10/20/2015	04/15/2016	20	2,000	47		(1,645)		(1,740)		(1,740)	(95)					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	ISE		10/28/2015	02/19/2016	74	7,400	48		(5,841)		(1,702)		(1,702)	4,139					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	ISE		10/28/2015	04/15/2016	75	7,500	48		(7,870)		(3,825)		(3,825)	4,045					0	0
Verizon Comm Covered Calls	92343V104CVerizon Comm	D 2-2	Equity	BATS		12/29/2015	03/18/2016	28	2,800	48		(1,787)		(1,064)		(1,064)	723					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-2	Equity	PHLX		12/17/2015	03/18/2016	36	3,600	165		(13,176)		(8,424)		(8,424)	4,752					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-2	Equity	NOBO		12/17/2015	03/18/2016	4	400	165		(1,459)		(936)		(936)	523					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-2	Equity	AMEX		12/17/2015	03/18/2016	14	1,400	170		(3,556)		(2,226)		(2,226)	1,330					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-2	Equity	PHLX		12/17/2015	03/18/2016	26	2,600	170		(6,599)		(4,134)		(4,134)	2,465					0	0
0699999 Subtotal - Written Options - Income Generation - Other												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX
0709999 Subtotal - Written Options - Income Generation												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX
0789999 Total - Written Options - Call Options and Warrants															XXX							XXX	XXX
0799999 Total - Written Options - Put Options															XXX							XXX	XXX
0809999 Total - Written Options - Caps															XXX							XXX	XXX
0819999 Total - Written Options - Floors															XXX							XXX	XXX
0829999 Total - Written Options - Collars															XXX							XXX	XXX
0839999 Total - Written Options - Other												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX
0849999 Total - Written Options												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX
1199999 Total - Swaps - Other															XXX							XXX	XXX
1429999 Subtotal - Income Generation												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX
1449999 Totals												(694,715)		(585,209)	XXX	(585,209)	109,506					XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)
....	....

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
.. 0000 ..	....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0369999 Total - Purchased Options - Call Options and Warrants																	XXX							XXX
0379999 Total - Purchased Options - Put Options																	XXX							XXX
0389999 Total - Purchased Options - Caps																	XXX							XXX
0399999 Total - Purchased Options - Floors																	XXX							XXX
0409999 Total - Purchased Options - Collars																	XXX							XXX
0419999 Total - Purchased Options - Other																	XXX							XXX
0429999 Total - Purchased Options																	XXX							XXX
Written Options - Income Generation - Other																								
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	02/04/2015	05/15/2015	03/26/2015	Purchase	20	2,000	65		(1,535)	(534)							1,000			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	02/04/2015	05/15/2015	03/26/2015	Purchase	10	1,000	65		(670)	(267)							403			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BOX	02/04/2015	05/15/2015	03/26/2015	Purchase	50	5,000	65		(3,350)	(1,336)							2,014			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	02/04/2015	05/15/2015	04/16/2015	Purchase	70	7,000	62.5		(8,190)	(17,050)							(8,860)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BOX	02/04/2015	05/15/2015	04/16/2015	Purchase	10	1,000	62.5		(1,165)	(2,436)							(1,271)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	03/02/2015	05/15/2015	03/26/2015	Purchase	47	4,700	65		(3,854)	(1,256)							2,598			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	03/02/2015	05/15/2015	03/26/2015	Purchase	11	1,100	65		(897)	(294)							603			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	03/26/2015	08/21/2015	06/30/2015	Purchase	59	5,900	62.5		(9,840)	(31,567)							(21,727)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	03/26/2015	08/21/2015	06/30/2015	Purchase	28	2,800	62.5		(4,670)	(14,981)							(10,311)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	03/26/2015	08/21/2015	06/30/2015	Purchase	39	3,900	62.5		(6,504)	(20,867)							(14,362)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	03/26/2015	08/21/2015	06/30/2015	Purchase	12	1,200	62.5		(2,001)	(6,420)							(4,419)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	04/16/2015	08/21/2015	04/30/2015	Purchase	40	4,000	65		(10,654)	(14,143)							(3,488)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	04/16/2015	08/21/2015	04/30/2015	Purchase	20	2,000	65		(5,330)	(7,071)							(1,741)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	04/16/2015	08/21/2015	04/30/2015	Purchase	20	2,000	65		(5,330)	(7,071)							(1,741)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	04/30/2015	11/20/2015	06/30/2015	Purchase	80	8,000	67.5		(27,714)	(28,365)							(651)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	06/30/2015	11/20/2015	07/24/2015	Purchase	12	1,200	70		(2,766)	(3,055)							(289)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	06/30/2015	11/20/2015	07/24/2015	Purchase	13	1,300	70		(2,996)	(3,310)							(313)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	06/30/2015	11/20/2015	07/24/2015	Purchase	25	2,500	70		(5,757)	(6,365)							(608)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	06/30/2015	01/15/2016	08/06/2015	Purchase	150	15,000	70		(44,244)	(59,605)							(15,361)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	06/30/2015	01/15/2016	09/29/2015	Purchase	18	1,800	70		(5,309)	(580)							4,729			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	07/24/2015	01/15/2016	09/22/2015	Purchase	12	1,200	72.5		(2,461)	(381)							2,080			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	07/24/2015	01/15/2016	09/22/2015	Purchase	13	1,300	72.5		(2,671)	(413)							2,259			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	07/24/2015	01/15/2016	09/22/2015	Purchase	25	2,500	72.5		(5,137)	(794)							4,343			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NOBO	08/06/2015	02/19/2016	08/25/2015	Purchase	15	1,500	72.5		(4,740)	(2,531)							2,209			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	08/06/2015	02/19/2016	08/25/2015	Purchase	24	2,400	72.5		(7,584)	(4,050)							3,534			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	08/06/2015	02/19/2016	08/25/2015	Purchase	11	1,100	72.5		(3,487)	(1,856)							1,631			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	08/06/2015	02/19/2016	08/25/2015	Purchase	100	10,000	72.5		(32,444)	(16,874)							15,570			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	08/25/2015	11/20/2015	09/14/2015	Purchase	56	5,600	67.5		(9,581)	(3,191)							6,390			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	08/25/2015	11/20/2015	09/14/2015	Purchase	94	9,400	67.5		(16,547)	(5,356)							11,191			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NOBO	09/14/2015	11/20/2015	09/29/2015	Purchase	22	2,200	65		(1,799)	(699)							1,100			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	09/14/2015	11/20/2015	09/29/2015	Purchase	78	7,800	65		(6,396)	(2,478)							3,918			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NOBO	09/14/2015	01/15/2016	09/29/2015	Purchase	15	1,500	65		(2,110)	(943)							1,167			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	09/14/2015	01/15/2016	09/29/2015	Purchase	15	1,500	65		(2,115)	(943)							1,172			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	MIAX	09/14/2015	01/15/2016	09/29/2015	Purchase	50	5,000	65		(7,475)	(3,143)							4,332			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NOBO	09/22/2015	01/15/2016	09/29/2015	Purchase	30	3,000	65		(2,869)	(1,886)							983			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	09/22/2015	01/15/2016	09/29/2015	Purchase	20	2,000	65		(1,916)	(1,257)							659			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NOBO	09/29/2015	11/20/2015	10/09/2015	Purchase	57	5,700	57.5		(5,814)	(9,863)							(4,050)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	09/29/2015	11/20/2015	10/09/2015	Purchase	30	3,000	57.5		(3,240)	(5,191)							(1,951)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	09/29/2015	11/20/2015	10/09/2015	Purchase	27	2,700	57.5		(2,889)	(4,672)							(1,783)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	09/29/2015	11/20/2015	10/09/2015	Purchase	5	500	57.5		(555)	(865)							(311)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	09/29/2015	11/20/2015	10/09/2015	Purchase	5	500	57.5		(550)	(865)							(316)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	09/29/2015	01/15/2016	11/13/2015	Purchase	31	3,100	60		(3,472)	(10,150)							(6,678)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	09/29/2015	01/15/2016	11/13/2015	Purchase	31	3,100	60		(3,317)	(10,150)							(6,833)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	NDQ	09/29/2015	01/15/2016	11/13/2015	Purchase	31	3,100	60		(3,317)	(10,150)							(6,833)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	09/29/2015	01/15/2016	11/13/2015	Purchase	31	3,100	60		(3,467)	(10,150)							(6,683)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	10/09/2015	02/19/2016	12/29/2015	Purchase	24	2,400	60		(5,207)	(4,647)							560			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	10/09/2015	02/19/2016	11/30/2015	Purchase	100	10,000	60		(21,695)	(20,605)							1,090			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BATS	12/10/2015	02/19/2016	12/29/2015	Purchase	27	2,700	60		(3,100)	(5,227)							(2,128)			0
Baxalta Inc Covered Calls	07177M103Baxalta Inc	D 2-2	Equity	NDQ	11/22/2015	02/19/2016	12/17/2015	Purchase	76	7,600	37.5		(9,266)	(22,729)							(13,463)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	09/17/2014	02/20/2015	01/21/2015	Purchase	18	1,800	77.5	1,327		(238)				(517)			1,089			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	01/21/2015	08/21/2015	03/26/2015	Purchase	18	1,800	77.5		(2,074)	(473)							1,601			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	11/24/2014	05/15/2015	03/03/2015	Purchase	76	7,600	75	11,894		(1,573)				3,838			10,321			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	11/24/2014	05/15/2015	03/03/2015	Purchase	38	3,800	75	5,947		(787)				1,919			5,160			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	11/24/2014	05/15/2015	03/03/2015	Purchase	38	3,800	75	5,942		(787)				1,924			5,155			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	03/04/2015	05/15/2015	05/05/2015	Purchase	29	2,900	72.5		(1,358)	(161)							1,196			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	03/04/2015	08/21/2015	05/27/2015	Purchase	19	1,900	72.5		(2,117)	(539)							1,578			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	03/04/2015	08/21/2015	05/27/2015	Purchase	19	1,900	72.5		(2,117)	(539)							1,578			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	03/04/2015	08/21/2015	05/27/2015	Purchase	38	3,800	72.5		(4,234)	(1,078)							3,156			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	03/04/2015	08/21/2015	05/27/2015	Purchase	19	1,900	75		(1,078)	(224)							854			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BOX	03/04/2015	08/21/2015	05/27/2015	Purchase	1	100	75		(53)	(12)							41			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	NDQ	03/04/2015	08/21/2015	05/27/2015	Purchase	10	1,000	75		(530)	(118)							412			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	03/04/2015	08/21/2015	05/27/2015	Purchase	15	1,500	75		(795)	(177)							618			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	AMEX	03/04/2015	08/21/2015	05/27/2015	Purchase	15	1,500	75		(795)	(177)							618			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	ISE	03/04/2015	08/21/2015	05/27/2015	Purchase	5	500	75		(265)	(59)							206			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PHLX	03/04/2015	08/21/2015	05/27/2015	Purchase	11	1,100	75		(583)	(130)							453			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	03/26/2015	08/21/2015	05/27/2015	Purchase	18	1,800	72.5		(1,638)	(511)							1,127			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	05/05/2015	08/21/2015	05/27/2015	Purchase	29	2,900	72.5		(2,808)	(823)							1,985			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	05/27/2015	08/21/2015	06/30/2015	Purchase	30	3,000	70		(1,855)	(5,057)							(3,203)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	NDQ	05/27/2015	08/21/2015	06/30/2015	Purchase	19	1,900	70		(1,178)	(3,203)							(2,025)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BOX	05/27/2015	08/21/2015	06/30/2015	Purchase	5	500	70		(310)	(843)							(533)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	05/27/2015	08/21/2015	06/30/2015	Purchase	17	1,700	70		(1,054)	(2,866)							(1,812)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	05/27/2015	08/21/2015	06/30/2015	Purchase	5	500	70		(310)	(843)							(533)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	05/27/2015	11/20/2015	06/30/2015	Purchase	31	3,100	70		(3,906)	(8,835)							(4,929)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	05/27/2015	11/20/2015	06/30/2015	Purchase	62	6,200	70		(7,677)	(17,925)							(10,249)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	05/27/2015	11/20/2015	06/30/2015	Purchase	30	3,000	70		(3,640)	(8,550)							(4,910)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	06/30/2015	11/20/2015	11/22/2015	Purchase	19	1,900	72.5		(2,683)	(1,581)							1,103			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	06/30/2015	11/20/2015	11/22/2015	Purchase	38	3,800	72.5		(5,377)	(3,161)							2,216			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	06/30/2015	11/20/2015	11/22/2015	Purchase	19	1,900	72.5		(2,688)	(1,581)							1,108			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	MIAX	06/30/2015	01/15/2016	11/30/2015	Purchase	27	2,700	72.5		(4,887)	(9,275)							(4,388)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PHLX	06/30/2015	01/15/2016	11/30/2015	Purchase	10	1,000	72.5		(1,810)	(3,335)							(1,525)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	CBOE	06/30/2015	01/15/2016	11/30/2015	Purchase	12	1,200	72.5		(1,944)	(4,122)							(2,178)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	BATS	06/30/2015	01/15/2016	11/30/2015	Purchase	13	1,300	72.5		(2,405)	(4,470)							(2,066)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	PCX	06/30/2015	01/15/2016	11/30/2015	Purchase	25	2,500	72.5		(4,625)	(8,338)							(3,713)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	NOBO	06/30/2015	01/15/2016	11/30/2015	Purchase	1	100	72.5		(180)	(344)							(164)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	NOBO	06/30/2015	01/15/2016	11/30/2015	Purchase	23	2,300	72.5		(4,163)	(7,786)							(3,623)			0
Baxter Intl Covered Calls	071813109Baxter Intl	D 2-2	Equity	NOBO	06/30/2015	01/15/2016	11/30/2015	Purchase	12	1,200	72.5		(2,215)	(4,062)							(1,847)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	BATS	11/24/2014	05/15/2015	04/29/2015	Purchase	94	9,400	140	35,244		(69,025)				(12,026)			(33,781)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	04/29/2015	11/20/2015	07/24/2015	Purchase	24	2,400	150		(15,486)	(8,631)							6,856			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	BATS	04/29/2015	11/20/2015	07/24/2015	Purchase	14	1,400	150		(9,037)	(5,035)							4,002			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PCX	04/29/2015	11/20/2015	07/24/2015	Purchase	8	800	150		(5,164)	(2,877)							2,287			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	BOX	04/29/2015	11/20/2015	07/24/2015	Purchase	1	100	150		(645)	(360)							286			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	04/29/2015	11/20/2015	06/30/2015	Purchase	15	1,500	155		(6,705)	(2,042)							4,663			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	04/29/2015	11/20/2015	06/30/2015	Purchase	30	3,000	155		(13,380)	(4,083)							9,296			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PCX	04/29/2015	11/20/2015	06/30/2015	Purchase	2	200	155		(907)	(272)							634			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	MIAX	06/30/2015	11/20/2015	07/24/2015	Purchase	37	3,700	145		(13,468)	(21,279)							(7,811)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	MIAX	06/30/2015	11/20/2015	07/24/2015	Purchase	10	1,000	145		(3,655)	(5,751)							(2,097)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	07/24/2015	01/15/2016	08/24/2015	Purchase	47	4,700	150		(22,225)	(10,980)							11,245			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	07/24/2015	01/15/2016	08/25/2015	Purchase	47	4,700	155		(14,118)	(7,528)							6,590			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	08/12/2015	11/20/2015	08/26/2015	Purchase	11	1,100	150		(2,855)	(1,501)							1,353			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	09/18/2015	Purchase	21	2,100	135		(8,534)	(13,967)							(5,433)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	08/24/2015	11/20/2015	09/18/2015	Purchase	11	1,100	135		(4,470)	(7,316)							(2,846)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	AMEX	08/24/2015	11/20/2015	09/18/2015	Purchase	1	100	135		(406)	(665)							(259)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	CBOE	08/24/2015	11/20/2015	09/18/2015	Purchase	20	2,000	135		(8,128)	(13,302)							(5,174)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	BATS	08/24/2015	11/20/2015	10/09/2015	Purchase	5	500	140		(1,299)	(2,971)							(1,672)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	08/24/2015	11/20/2015	10/09/2015	Purchase	1	100	140		(260)	(409)							(149)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	10/09/2015	Purchase	21	2,100	140		(5,458)	(12,478)							(7,021)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PCX	08/24/2015	11/20/2015	10/09/2015	Purchase	6	600	140		(1,559)	(2,455)							(895)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	BOX	08/24/2015	11/20/2015	10/09/2015	Purchase	9	900	140		(2,339)	(3,682)							(1,343)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	CBOE	08/24/2015	11/20/2015	10/09/2015	Purchase	10	1,000	140		(2,599)	(4,091)							(1,492)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	MIAX	08/27/2015	10/16/2015	09/29/2015	Purchase	9	900	140		(1,842)	(238)							1,604			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	MIAX	09/18/2015	01/15/2016	10/09/2015	Purchase	26	2,600	140		(13,709)	(10,636)							3,073			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PCX	09/18/2015	02/19/2016	10/22/2015	Purchase	27	2,700	145		(11,469)	(19,143)							(7,674)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	09/29/2015	11/20/2015	10/09/2015	Purchase	9	900	140		(1,129)	(3,682)							(2,553)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	AMEX	10/09/2015	02/19/2016	10/22/2015	Purchase	15	1,500	145		(6,690)	(10,635)							(3,945)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	CBOE	10/09/2015	02/19/2016	10/22/2015	Purchase	31	3,100	145		(13,826)	(22,004)							(8,178)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	10/09/2015	02/19/2016	10/22/2015	Purchase	15	1,500	145		(6,690)	(10,651)							(3,961)			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	NOBO	10/09/2015	02/19/2016	10/22/2015	Purchase	26	2,600	145		(11,590)	(18,462)							(6,872)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	06/25/2014	02/20/2015	01/21/2015	Purchase	66	6,600	32.5	6,600		(17,741)				20,460			(11,142)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	06/25/2014	02/20/2015	01/21/2015	Purchase	70	7,000	32.5	6,994		(19,040)				21,706			(12,046)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	BATS	06/25/2014	02/20/2015	01/21/2015	Purchase	70	7,000	32.5	7,070		(18,985)				21,630			(11,915)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	07/28/2014	02/20/2015	01/21/2015	Purchase	69	6,900	32.5	5,648		(18,684)				22,642			(13,036)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	BOX	07/28/2014	02/20/2015	01/21/2015	Purchase	2	200	32.5	164		(544)				656			(380)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	NDQ	07/28/2014	02/20/2015	01/21/2015	Purchase	19	1,900	32.5	1,557		(5,168)				6,233			(3,611)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	08/12/2014	02/20/2015	01/21/2015	Purchase	90	9,000	32.5	4,736		(24,480)				32,164			(19,744)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	BATS	01/21/2015	05/15/2015	01/27/2015	Purchase	97	9,700	35		(16,926)	(14,372)							2,554			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PCX	01/21/2015	05/15/2015	01/27/2015	Purchase	47	4,700	35		(8,196)	(6,964)							1,232			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	01/27/2015	Purchase	49	4,900	35		(8,550)	(7,260)							1,290			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	02/17/2015	Purchase	100	10,000	36		(12,500)	(13,603)							(1,103)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	02/17/2015	Purchase	10	1,000	36		(1,270)	(1,360)							(90)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PCX	01/21/2015	05/15/2015	02/17/2015	Purchase	22	2,200	36		(2,833)	(2,993)							(160)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	02/17/2015	Purchase	24	2,400	36		(3,096)	(3,265)							(169)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	BATS	01/21/2015	05/15/2015	02/17/2015	Purchase	37	3,700	36		(4,773)	(5,033)							(260)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	MAIX	01/27/2015	08/21/2015	04/16/2015	Purchase	25	2,500	36		(3,917)	(1,045)							2,872			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	01/27/2015	08/21/2015	04/16/2015	Purchase	25	2,500	36		(3,917)	(1,045)							2,872			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	AMEX	01/27/2015	08/21/2015	04/16/2015	Purchase	25	2,500	36		(3,917)	(1,045)							2,872			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/27/2015	08/21/2015	04/16/2015	Purchase	25	2,500	36		(3,917)	(1,045)							2,872			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	MAIX	01/27/2015	08/21/2015	04/16/2015	Purchase	23	2,300	37		(2,739)	(553)							2,187			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	01/27/2015	08/21/2015	04/16/2015	Purchase	23	2,300	37		(2,739)	(553)							2,187			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	AMEX	01/27/2015	08/21/2015	04/16/2015	Purchase	23	2,300	37		(2,739)	(553)							2,187			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	01/27/2015	08/21/2015	04/16/2015	Purchase	24	2,400	37		(2,859)	(577)							2,282			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	MIAX	02/17/2015	08/21/2015	04/16/2015	Purchase	51	5,100	37		(7,528)	(1,225)							6,303			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	AMEX	02/17/2015	08/21/2015	04/16/2015	Purchase	7	700	37		(1,033)	(168)							865			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	BOX	02/17/2015	08/21/2015	04/16/2015	Purchase	4	400	37		(590)	(96)							494			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	02/17/2015	08/21/2015	04/16/2015	Purchase	31	3,100	37		(4,576)	(745)							3,831			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	02/17/2015	08/21/2015	03/26/2015	Purchase	34	3,400	38		(3,806)	(1,076)							2,730			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	02/17/2015	08/21/2015	03/26/2015	Purchase	33	3,300	38		(3,694)	(1,045)							2,649			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	MIAX	02/17/2015	08/21/2015	03/26/2015	Purchase	33	3,300	38		(3,694)	(1,045)							2,649			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	03/26/2015	11/20/2015	08/06/2015	Purchase	25	2,500	36		(2,665)	(810)							1,855			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	03/26/2015	11/20/2015	08/06/2015	Purchase	20	2,000	36		(2,132)	(634)							1,498			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	ISE	03/26/2015	11/20/2015	08/06/2015	Purchase	30	3,000	36		(3,198)	(973)							2,225			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PCX	03/26/2015	11/20/2015	08/06/2015	Purchase	25	2,500	36		(2,665)	(811)							1,854			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	04/16/2015	11/20/2015	08/06/2015	Purchase	286	28,600	35		(25,734)	(11,802)							13,932			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/06/2015	11/20/2015	08/24/2015	Purchase	100	10,000	33		(6,895)	(2,253)							4,641			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/06/0215	01/15/2016	08/24/2015	Purchase	35	3,500	34		(2,631)	(909)							1,722			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	08/06/0215	01/15/2016	08/24/2015	Purchase	251	25,100	34		(18,870)	(7,097)							11,772			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	NOBO	08/24/2015	11/20/2015	09/18/2015	Purchase	8	800	28		(788)	(1,576)							(789)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	09/18/2015	Purchase	90	9,000	28		(8,860)	(17,732)							(8,872)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	09/18/2015	Purchase	95	9,500	28		(9,643)	(18,718)							(9,075)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	09/18/2015	Purchase	21	2,100	29		(1,426)	(2,961)							(1,535)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	NOBO	08/24/2015	11/20/2015	09/18/2015	Purchase	74	7,400	29		(5,026)	(10,435)							(5,410)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	08/24/2015	11/20/2015	09/18/2015	Purchase	30	3,000	29		(2,099)	(4,231)							(2,131)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	NOBO	08/24/2015	11/20/2015	09/18/2015	Purchase	16	1,600	29		(1,120)	(2,256)							(1,137)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	09/18/2015	Purchase	52	5,200	29		(3,639)	(7,333)							(3,694)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/27/2015	11/20/2015	09/18/2015	Purchase	11	1,100	29		(919)	(1,551)							(633)			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	08/27/2015	11/20/2015	09/18/2015	Purchase	63	6,300	29		(5,292)	(8,884)							(3,592)			0

SCHEDULE DB - PART A - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	AMEX	09/18/2015	01/15/2016	12/10/2015	Purchase	267	26,700	30		(34,704)	(3,356)							31,348			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	ISE	09/18/2015	02/19/2016	12/17/2015	Purchase	193	19,300	30		(29,137)	(8,102)							21,035			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	11/14/2014	06/19/2015	04/30/2015	Purchase	85	8,500	80	38,711		(58,230)				1,749			(19,519)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	11/25/2014	06/19/2015	04/30/2015	Purchase	45	4,500	80	20,070		(30,375)				1,350			(10,305)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	MIAX	11/25/2014	06/19/2015	04/30/2015	Purchase	17	1,700	80	7,582		(11,235)				510			(3,653)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BOX	11/25/2014	06/19/2015	04/30/2015	Purchase	16	1,600	80	7,130		(10,480)				486			(3,350)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NDQ	11/25/2014	06/19/2015	04/30/2015	Purchase	12	1,200	80	5,352		(7,860)				360			(2,508)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	04/30/2015	12/18/2015	09/29/2015	Purchase	12	1,200	87.5		(5,226)	(882)							4,344			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NDQ	04/30/2015	12/18/2015	09/29/2015	Purchase	13	1,300	87.5		(5,661)	(956)							4,706			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	04/30/2015	12/18/2015	06/30/2015	Purchase	75	7,500	87.5		(32,657)	(22,505)							10,152			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	04/30/2015	12/18/2015	07/24/2015	Purchase	10	1,000	87.5		(4,354)	(2,396)							1,958			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	04/30/2015	12/18/2015	09/29/2015	Purchase	25	2,500	87.5		(10,887)	(1,838)							9,050			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	04/30/2015	12/18/2015	07/24/2015	Purchase	22	2,200	87.5		(9,361)	(5,271)							4,090			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NOBO	04/30/2015	12/18/2015	07/24/2015	Purchase	18	1,800	87.5		(7,659)	(4,313)							3,346			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	06/30/2015	01/15/2016	09/29/2015	Purchase	18	1,800	90		(3,960)	(1,123)							2,837			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NDQ	06/30/2015	01/15/2016	09/29/2015	Purchase	19	1,900	90		(4,175)	(1,186)							2,989			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	06/30/2015	01/15/2016	09/29/2015	Purchase	38	3,800	90		(8,360)	(2,371)							5,989			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	07/24/2015	01/15/2016	09/29/2015	Purchase	25	2,500	90		(4,262)	(1,560)							2,702			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	07/24/2015	01/15/2016	09/29/2015	Purchase	25	2,500	90		(4,495)	(1,560)							2,935			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	09/29/2015	12/18/2015	11/13/2015	Purchase	25	2,500	82.5		(3,920)	(11,266)							(7,347)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NDQ	09/29/2015	12/18/2015	11/13/2015	Purchase	13	1,300	82.5		(2,041)	(5,858)							(3,817)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	09/29/2015	12/18/2015	11/13/2015	Purchase	12	1,200	82.5		(1,884)	(5,408)							(3,524)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	09/29/2015	01/15/2016	11/13/2015	Purchase	30	3,000	85		(3,660)	(9,691)							(6,031)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	NDQ	09/29/2015	01/15/2016	11/13/2015	Purchase	32	3,200	85		(3,902)	(10,337)							(6,435)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BATS	09/29/2015	01/15/2016	11/13/2015	Purchase	63	6,300	85		(7,682)	(20,351)							(12,669)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	11/13/2015	03/18/2016	11/24/2015	Purchase	125	12,500	87.5		(41,046)	(46,027)							(4,981)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	11/13/2015	03/18/2016	11/24/2015	Purchase	12	1,200	87.5		(3,997)	(4,554)							(557)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	11/13/2015	03/18/2016	11/24/2015	Purchase	14	1,400	87.5		(4,669)	(5,327)							(658)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	11/13/2015	03/18/2016	11/24/2015	Purchase	11	1,100	87.5		(3,679)	(3,922)							(242)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PAC	11/13/2015	03/18/2016	11/24/2015	Purchase	13	1,300	87.5		(4,348)	(4,947)							(598)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	10/22/2014	02/20/2015	01/21/2015	Purchase	85	8,500	43	3,842		(8,743)				3,043			(4,901)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	10/22/2014	02/20/2015	01/21/2015	Purchase	17	1,700	43	768		(1,802)				609			(1,034)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BATS	10/22/2014	02/20/2015	01/21/2015	Purchase	34	3,400	43	1,531		(3,583)				1,223			(2,052)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	11/14/2014	02/20/2015	02/10/2015	Purchase	68	6,800	44	4,347		(222)				(1,083)			4,125			0

SCHEDULE DB - PART A - SECTION 2

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Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	11/14/2014	02/20/2015	02/10/2015	Purchase	68	6,800	44	4,488		(222)				(1,224)			4,266			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	04/14/2015	Purchase	68	6,800	45		(5,239)	(370)							4,869			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BOX	01/21/2015	05/15/2015	04/14/2015	Purchase	2	200	45		(154)	(11)							143			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	01/21/2015	05/15/2015	04/14/2015	Purchase	20	2,000	45		(1,540)	(107)							1,433			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	AMEX	01/21/2015	05/15/2015	04/14/2015	Purchase	3	300	45		(231)	(16)							215			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	01/21/2015	05/15/2015	04/20/2015	Purchase	14	1,400	45		(1,078)	(65)							1,013			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	MIAX	01/21/2015	05/15/2015	04/20/2015	Purchase	29	2,900	45		(2,233)	(129)							2,104			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	02/10/2015	08/21/2015	05/04/2015	Purchase	6	600	46		(335)	(82)							253			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	02/10/2015	08/21/2015	05/04/2015	Purchase	130	13,000	46		(7,265)	(1,784)							5,481			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	03/12/2015	08/21/2015	06/30/2015	Purchase	27	2,700	44		(1,512)	(153)							1,358			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	03/12/2015	08/21/2015	06/30/2015	Purchase	36	3,600	44		(2,011)	(205)							1,806			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	NOBO	04/16/2015	11/20/2015	08/24/2015	Purchase	39	3,900	44		(2,413)	(657)							1,755			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	04/16/2015	11/20/2015	08/24/2015	Purchase	57	5,700	44		(3,534)	(938)							2,595			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	04/21/2015	11/20/2015	08/24/2015	Purchase	40	4,000	44		(2,355)	(640)							1,715			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	05/04/2015	08/21/2015	06/30/2015	Purchase	136	13,600	43		(6,274)	(1,117)							5,158			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	06/30/2015	11/20/2015	09/22/2015	Purchase	16	1,600	42		(716)	(215)							502			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	06/30/2015	11/20/2015	09/22/2015	Purchase	56	5,600	42		(2,508)	(707)							1,801			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	06/30/2015	11/20/2015	09/22/2015	Purchase	122	12,200	42		(5,463)	(1,540)							3,923			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	06/30/2015	11/20/2015	09/22/2015	Purchase	5	500	42		(224)	(63)							161			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	08/24/2015	11/20/2015	10/21/2015	Purchase	1	100	40		(69)	(258)							(189)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	10/21/2015	Purchase	65	6,500	40		(4,453)	(16,759)							(12,306)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	08/24/2015	11/20/2015	10/21/2015	Purchase	70	7,000	40		(4,871)	(18,048)							(13,177)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	09/22/2015	11/20/2015	10/21/2015	Purchase	12	1,200	40		(612)	(3,094)							(2,482)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BATS	09/22/2015	11/20/2015	10/21/2015	Purchase	13	1,300	40		(658)	(3,352)							(2,694)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	09/22/2015	11/20/2015	10/21/2015	Purchase	26	2,600	40		(1,300)	(6,703)							(5,403)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	NOBO	09/22/2015	12/18/2015	10/09/2015	Purchase	38	3,800	40		(2,394)	(9,036)							(6,642)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	09/22/2015	12/18/2015	10/09/2015	Purchase	78	7,800	40		(4,914)	(18,547)							(13,633)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	09/22/2015	12/18/2015	10/09/2015	Purchase	23	2,300	40		(1,472)	(5,469)							(3,997)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	09/22/2015	12/18/2015	10/09/2015	Purchase	36	3,600	40		(2,268)	(8,560)							(6,292)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	09/22/2015	12/18/2015	10/09/2015	Purchase	12	1,200	40		(751)	(2,853)							(2,103)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	CBOE	11/14/2014	03/20/2015	01/21/2015	Purchase	11	1,100	67.5	847		(175)				(407)			672			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BOX	11/14/2014	03/20/2015	01/21/2015	Purchase	69	6,900	67.5	5,313		(1,099)				(2,553)			4,214			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	11/14/2014	03/20/2015	01/21/2015	Purchase	10	1,000	67.5	820		(159)				(420)			661			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BATS	11/14/2014	03/20/2015	01/21/2015	Purchase	20	2,000	67.5	1,635		(318)				(835)			1,316			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BOX	11/14/2014	03/20/2015	01/21/2015	Purchase	50	5,000	67.5	4,100		(796)				(2,100)			3,304			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BATS	11/24/2014	06/19/2015	01/22/2015	Purchase	35	3,500	70	4,247		(747)				(2,007)			3,500			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	MIAX	01/21/2015	06/19/2015	01/27/2015	Purchase	34	3,400	65		(3,638)	(1,607)							2,031			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	01/21/2015	06/19/2015	01/27/2015	Purchase	24	2,400	65		(2,568)	(1,134)							1,434			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	CBOE	01/21/2015	06/19/2015	01/27/2015	Purchase	102	10,200	65		(10,908)	(4,820)							6,089			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BOX	01/22/2015	03/20/2015	03/04/2015	Purchase	35	3,500	62.5		(1,990)	(193)							1,796			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PHLX	01/27/2015	03/20/2015	03/04/2015	Purchase	43	4,300	60		(3,373)	(675)							2,698			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	01/27/2015	03/20/2015	03/04/2015	Purchase	45	4,500	60		(3,530)	(707)							2,823			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	CBOE	01/27/2015	03/20/2015	03/04/2015	Purchase	48	4,800	60		(3,765)	(754)							3,012			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PSX	01/27/2015	03/20/2015	03/04/2015	Purchase	24	2,400	60		(1,883)	(377)							1,506			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	CBOE	03/04/2015	06/19/2015	05/04/2015	Purchase	12	1,200	60		(1,344)	(1,446)							(102)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BATS	03/04/2015	06/19/2015	05/04/2015	Purchase	25	2,500	60		(2,800)	(3,029)							(229)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	03/04/2015	06/19/2015	05/04/2015	Purchase	13	1,300	60		(1,456)	(1,547)							(91)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PHLX	03/04/2015	06/19/2015	05/04/2015	Purchase	27	2,700	60		(3,156)	(3,240)							(84)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	03/04/2015	06/19/2015	05/04/2015	Purchase	23	2,300	60		(2,688)	(2,760)							(72)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PHLX	03/04/2015	06/19/2015	06/10/2015	Purchase	6	600	62.5		(384)	(95)							288			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	03/04/2015	06/19/2015	06/10/2015	Purchase	9	900	62.5		(256)	(143)							113			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	03/04/2015	06/19/2015	06/10/2015	Purchase	80	8,000	62.5		(3,360)	(1,271)							2,089			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	05/04/2015	09/18/2015	06/30/2015	Purchase	33	3,300	62.5		(3,790)	(658)							3,131			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	05/04/2015	09/18/2015	06/30/2015	Purchase	17	1,700	62.5		(1,972)	(339)							1,633			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	05/04/2015	09/18/2015	06/30/2015	Purchase	16	1,600	65		(891)	(174)							716			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	05/04/2015	09/18/2015	06/30/2015	Purchase	34	3,400	65		(1,870)	(370)							1,500			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BATS	06/10/2015	09/18/2015	06/30/2015	Purchase	48	4,800	62.5		(5,611)	(957)							4,653			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PCX	06/10/2015	09/18/2015	06/30/2015	Purchase	23	2,300	62.5		(2,691)	(459)							2,232			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	06/10/2015	09/18/2015	06/30/2015	Purchase	24	2,400	62.5		(2,808)	(479)							2,329			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PHLX	06/30/2015	12/18/2015	07/21/2015	Purchase	22	2,200	60		(1,903)	(666)							1,237			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NOBO	06/30/2015	12/18/2015	07/21/2015	Purchase	73	7,300	60		(6,309)	(2,293)							4,016			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	PCX	06/30/2015	12/18/2015	07/21/2015	Purchase	25	2,500	62.5		(1,197)	(397)							801			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	NDQ	06/30/2015	12/18/2015	07/21/2015	Purchase	25	2,500	62.5		(1,197)	(397)							801			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	BATS	06/30/2015	12/18/2015	07/21/2015	Purchase	50	5,000	62.5		(2,390)	(794)							1,596			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	07/21/2015	12/18/2015	08/06/2015	Purchase	195	19,500	55		(20,164)	(12,019)							8,145			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	ISE	08/06/0215	12/18/2015	08/24/2015	Purchase	48	4,800	52.5		(5,379)	(5,429)							(50)			0
Emerson Electric Covered Calls	291011104Emerson Electric	D 2-2	Equity	CBOE	08/06/2015	12/18/2015	08/24/2015	Purchase	147	14,700	52.5		(16,473)	(15,886)							587			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	11/24/2014	06/19/2015	03/02/2015	Purchase	57	5,700	105	10,089		(18,413)				4,560			(8,325)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	11/24/2014	06/19/2015	03/02/2015	Purchase	1	100	105	179		(323)				78			(144)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	11/24/2014	06/19/2015	03/02/2015	Purchase	3	300	105	537		(969)				234			(432)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	ISE	11/24/2014	06/19/2015	03/02/2015	Purchase	30	3,000	105	5,460		(9,691)				2,250			(4,231)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	11/24/2014	06/19/2015	03/02/2015	Purchase	22	2,200	105	4,004		(7,107)				1,650			(3,103)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	MIAX	11/24/2014	06/19/2015	03/02/2015	Purchase	11	1,100	105	1,997		(3,553)				830			(1,557)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	03/02/2015	09/18/2015	08/24/2015	Purchase	124	12,400	110		(29,630)	(2,534)							27,096			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	04/22/2015	06/19/2015	05/18/2015	Purchase	15	1,500	105		(1,322)	(4,190)							(2,868)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PCX	05/18/2015	12/18/2015	09/02/2015	Purchase	15	1,500	110		(5,380)	(1,505)							3,874			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	08/27/2015	10/16/2015	09/22/2015	Purchase	12	1,200	105		(1,681)	(96)							1,585			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	08/24/2015	12/18/2015	09/18/2015	Purchase	48	4,800	100		(16,628)	(18,235)							(1,607)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	NOBO	08/24/2015	12/18/2015	09/18/2015	Purchase	14	1,400	100		(4,850)	(5,318)							(469)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	08/24/2015	12/18/2015	09/29/2015	Purchase	49	4,900	105		(10,261)	(2,011)							8,250			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	NOBO	08/24/2015	12/18/2015	09/29/2015	Purchase	13	1,300	105		(2,722)	(533)							2,189			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	09/02/2015	12/18/2015	09/29/2015	Purchase	15	1,500	105		(2,920)	(616)							2,304			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	NOBO	09/18/2015	03/18/2016	11/24/2015	Purchase	25	2,500	105		(7,380)	(8,463)							(1,083)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	09/18/2015	03/18/2016	11/24/2015	Purchase	37	3,700	105		(10,930)	(12,525)							(1,595)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	NOBO	09/22/2015	11/20/2015	11/17/2015	Exercised	12	1,200	100		(1,704)									1,704		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	09/29/2015	12/18/2015	10/09/2015	Purchase	77	7,700	100		(8,772)	(35,310)							(26,537)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	MIAX	10/09/2015	03/18/2016	11/24/2015	Purchase	40	4,000	105		(14,054)	(13,743)							311			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	10/09/2015	03/18/2016	11/24/2015	Purchase	37	3,700	105		(13,153)	(12,677)							476			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	12/05/2014	06/19/2015	01/21/2015	Purchase	95	9,500	67.5	10,349		(2,602)				1,716			7,748			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	12/05/2014	06/19/2015	01/21/2015	Purchase	95	9,500	67.5	10,640		(2,598)				1,425			8,041			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	12/05/2014	06/19/2015	01/21/2015	Purchase	21	2,100	67.5	2,415		(557)				252			1,858			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	02/17/2015	Purchase	137	13,700	60		(15,264)	(32,075)							(16,811)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	01/21/2015	05/15/2015	02/17/2015	Purchase	25	2,500	60		(2,850)	(5,853)							(3,003)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PCX	01/21/2015	05/15/2015	02/17/2015	Purchase	25	2,500	60		(2,850)	(5,853)							(3,003)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	BATS	01/21/2015	05/15/2015	02/17/2015	Purchase	50	5,000	60		(5,700)	(11,706)							(6,006)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	02/17/2015	09/18/2015	04/16/2015	Purchase	40	4,000	62.5		(9,358)	(15,024)							(5,666)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	02/17/2015	09/18/2015	04/16/2015	Purchase	40	4,000	62.5		(9,358)	(15,024)							(5,666)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	MIAX	02/17/2015	09/18/2015	04/16/2015	Purchase	40	4,000	62.5		(9,358)	(15,024)							(5,666)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	MIAX	02/17/2015	09/18/2015	05/12/2015	Purchase	39	3,900	65		(5,770)	(11,058)							(5,288)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	02/17/2015	09/18/2015	05/12/2015	Purchase	39	3,900	65		(5,770)	(11,058)							(5,288)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	02/17/2015	09/18/2015	05/12/2015	Purchase	39	3,900	65		(5,770)	(11,058)							(5,288)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	04/16/2015	12/18/2015	08/12/2015	Purchase	120	12,000	67.5		(23,844)	(30,248)							(6,403)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	05/12/2015	12/18/2015	08/12/2015	Purchase	24	2,400	67.5		(5,839)	(5,959)							(120)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	05/12/2015	12/18/2015	08/12/2015	Purchase	36	3,600	67.5		(8,766)	(8,938)							(172)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	05/12/2015	12/18/2015	08/25/2015	Purchase	57	5,700	70		(8,744)	(4,997)							3,747			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	AMEX	08/12/2015	01/15/2016	09/14/2015	Purchase	5	500	70		(834)	(360)							473			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	08/12/2015	01/15/2016	09/14/2015	Purchase	22	2,200	70		(3,668)	(1,586)							2,082			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	08/12/2015	01/15/2016	09/14/2015	Purchase	12	1,200	70		(2,001)	(865)							1,135			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PCX	08/12/2015	01/15/2016	09/14/2015	Purchase	7	700	70		(1,167)	(505)							662			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	08/12/2015	01/15/2016	09/14/2015	Purchase	14	1,400	70		(2,334)	(1,009)							1,325			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	08/12/2015	03/18/2016	09/18/2015	Purchase	37	3,700	70		(8,277)	(2,926)							5,351			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	08/12/2015	03/18/2016	09/18/2015	Purchase	23	2,300	70		(5,149)	(1,819)							3,330			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	AMEX	08/12/2015	03/18/2016	08/25/2015	Purchase	5	500	72.5		(752)	(505)							247			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	08/12/2015	03/18/2016	08/25/2015	Purchase	22	2,200	72.5		(3,308)	(2,220)							1,087			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	08/12/2015	03/18/2016	08/25/2015	Purchase	12	1,200	72.5		(1,804)	(1,211)							593			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PCX	08/12/2015	03/18/2016	08/25/2015	Purchase	7	700	72.5		(1,053)	(707)							346			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	08/12/2015	03/18/2016	08/25/2015	Purchase	14	1,400	72.5		(2,105)	(1,413)							692			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	08/25/2015	12/18/2015	09/29/2015	Purchase	60	6,000	67.5		(8,173)	(2,642)							5,531			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	08/25/2015	12/18/2015	09/29/2015	Purchase	57	5,700	67.5		(7,883)	(2,521)							5,363			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	09/14/2015	12/18/2015	09/29/2015	Purchase	60	6,000	67.5		(5,605)	(2,695)							2,910			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	09/18/2015	01/15/2016	09/29/2015	Purchase	7	700	67.5		(506)	(454)							52			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	09/18/2015	01/15/2016	09/29/2015	Purchase	32	3,200	67.5		(2,336)	(2,075)							261			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	09/18/2015	01/15/2016	09/29/2015	Purchase	21	2,100	67.5		(1,533)	(1,362)							171			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	09/29/2015	12/18/2015	10/22/2015	Purchase	64	6,400	65		(5,195)	(7,055)							(1,860)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	09/29/2015	12/18/2015	10/22/2015	Purchase	41	4,100	65		(3,328)	(4,520)							(1,192)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NDQ	09/29/2015	12/18/2015	10/22/2015	Purchase	12	1,200	65		(981)	(1,323)							(342)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	09/29/2015	01/15/2016	10/22/2015	Purchase	60	6,000	65		(6,172)	(8,865)							(2,693)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	NOBO	09/29/2015	01/15/2016	10/22/2015	Purchase	24	2,400	65		(2,487)	(3,546)							(1,059)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	09/29/2015	01/15/2016	10/22/2015	Purchase	36	3,600	65		(3,739)	(5,319)							(1,580)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	10/22/2015	02/19/2016	11/16/2015	Purchase	237	23,700	67.5		(21,286)	(47,879)							(26,593)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	NDQ	10/28/2015	01/15/2016	12/09/2015	Purchase	30	3,000	57.5		(2,005)	(297)							1,707			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	NDQ	10/28/2015	04/15/2016	12/17/2015	Purchase	30	3,000	60		(2,236)	(1,031)							1,205			0
NIKE Inc Covered Calls	654106103NIKE Inc	D 2-2	Equity	CBOE	06/24/2014	01/17/2015	01/17/2015	Exercised	35	3,500	82.5	6,925						42,145				5,770		0
NIKE Inc Covered Calls	654106103NIKE Inc	D 2-2	Equity	CBOE	08/26/2014	01/17/2015	01/17/2015	Exercised	37	3,700	85	5,878						39,632				5,878		0
NIKE Inc Covered Calls	654106103NIKE Inc	D 2-2	Equity	CBOE	10/09/2014	01/17/2015	01/17/2015	Exercised	87	8,700	85	44,799						62,211				45,955		0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	11/24/2014	03/20/2015	01/21/2015	Purchase	56	5,600	32	2,035		(7,465)				1,493			(5,430)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PCX	11/24/2014	03/20/2015	01/21/2015	Purchase	21	2,100	32	784		(2,799)				539			(2,015)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BATS	11/24/2014	03/20/2015	01/21/2015	Purchase	35	3,500	32	1,302		(4,705)				903			(3,403)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	12/05/2014	06/19/2015	03/26/2015	Purchase	323	32,300	33	28,085		(55,561)				(2,245)			(27,476)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	01/21/2015	06/19/2015	02/17/2015	Purchase	112	11,200	34		(8,921)	(17,664)							(8,744)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	02/17/2015	09/18/2015	04/16/2015	Purchase	112	11,200	35		(15,152)	(15,237)							(85)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	03/26/2015	09/18/2015	06/30/2015	Purchase	160	16,000	36		(10,234)	(3,187)							7,048			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	03/26/2015	12/18/2015	08/06/2015	Purchase	163	16,300	36		(15,316)	(18,168)							(2,852)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	04/16/2015	12/18/2015	08/06/2015	Purchase	28	2,800	36		(3,366)	(3,121)							245			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	04/16/2015	12/18/2015	08/06/2015	Purchase	28	2,800	36		(3,366)	(3,121)							245			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	04/16/2015	12/18/2015	08/06/2015	Purchase	11	1,100	36		(1,322)	(1,226)							96			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	04/16/2015	12/18/2015	08/24/2015	Purchase	45	4,500	36		(5,409)	(2,742)							2,667			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	06/30/2015	12/18/2015	07/24/2015	Purchase	160	16,000	35		(11,472)	(16,106)							(4,634)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	07/24/2015	01/15/2016	11/24/2015	Purchase	160	16,000	36		(10,999)	(2,108)							8,891			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	08/06/2015	01/15/2016	08/25/2015	Purchase	230	23,000	37		(18,839)	(9,859)							8,981			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	08/25/0215	11/20/2015	10/09/2015	Purchase	75	7,500	34		(6,642)	(5,471)							1,171			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	08/25/0215	11/20/2015	10/09/2015	Purchase	100	10,000	34		(9,051)	(7,294)							1,756			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	NOBO	08/25/0215	12/18/2015	10/28/2015	Purchase	100	10,000	35		(6,832)	(12,605)							(5,773)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	10/09/2015	01/15/2016	10/28/2015	Purchase	44	4,400	35		(3,394)	(6,689)							(3,296)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	10/09/2015	01/15/2016	10/28/2015	Purchase	88	8,800	35		(6,788)	(13,379)							(6,591)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	10/09/2015	01/15/2016	10/28/2015	Purchase	43	4,300	35		(3,317)	(6,537)							(3,221)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	10/28/2015	02/19/2016	11/24/2015	Purchase	275	27,500	37		(20,894)	(4,603)							16,291			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	06/24/2014	01/17/2015	01/17/2015	Exercised	85	8,500	85	6,710						52,791				6,710		0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	08/26/2014	01/17/2015	01/17/2015	Exercised	65	6,500	85	9,842						35,658				9,842		0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	03/02/2015	07/17/2015	04/29/2015	Purchase	29	2,900	90		(2,243)	(278)							1,965			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	03/02/2015	07/17/2015	04/29/2015	Purchase	37	3,700	90		(2,861)	(354)							2,507			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	MIAX	03/02/2015	07/17/2015	04/29/2015	Purchase	25	2,500	90		(1,933)	(239)							1,694			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	03/02/2015	07/17/2015	04/29/2015	Purchase	29	2,900	90		(2,243)	(278)							1,965			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	03/12/2015	07/17/2015	04/16/2015	Purchase	37	3,700	85		(4,583)	(5,000)							(418)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	04/16/2015	10/16/2015	05/27/2015	Purchase	16	1,600	87.5		(1,870)	(429)							1,440			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	04/16/2015	10/16/2015	05/27/2015	Purchase	21	2,100	87.5		(2,454)	(559)							1,895			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	04/29/2015	10/16/2015	05/27/2015	Purchase	45	4,500	87.5		(2,275)	(1,192)							1,083			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	04/29/2015	10/16/2015	05/27/2015	Purchase	1	100	87.5		(51)	(26)							24			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	04/29/2015	10/16/2015	05/27/2015	Purchase	14	1,400	87.5		(703)	(371)							332			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	04/29/2015	10/16/2015	07/30/2015	Purchase	48	4,800	85		(4,425)	(615)							3,810			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	04/29/2015	10/16/2015	07/30/2015	Purchase	12	1,200	85		(1,101)	(154)							947			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	05/30/2015	10/16/2015	07/21/2015	Purchase	62	6,200	82.5		(4,776)	(8,373)							(3,597)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	05/30/2015	10/16/2015	07/21/2015	Purchase	35	3,500	82.5		(2,699)	(4,727)							(2,028)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	07/21/2015	01/15/2016	08/06/2015	Purchase	97	9,700	85		(10,761)	(3,164)							7,598			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	07/30/2015	10/16/2015	08/06/2015	Purchase	13	1,300	80		(983)	(562)							421			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	07/30/2015	10/16/2015	08/06/2015	Purchase	30	3,000	80		(2,269)	(1,298)							971			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	07/30/2015	10/16/2015	08/06/2015	Purchase	7	700	80		(536)	(303)							234			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NDQ	07/30/2015	10/16/2015	08/06/2015	Purchase	10	1,000	80		(761)	(433)							328			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	08/06/2015	10/16/2015	08/25/2015	Purchase	28	2,800	77.5		(2,823)	(799)							2,023			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	08/06/2015	10/16/2015	08/25/2015	Purchase	32	3,200	77.5		(3,232)	(913)							2,319			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	08/06/2015	01/15/2016	08/25/2015	Purchase	97	9,700	80		(9,597)	(4,357)							5,240			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	08/25/2015	11/20/2015	09/02/2015	Purchase	60	6,000	75		(5,010)	(4,254)							756			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PCX	08/25/2015	11/20/2015	09/02/2015	Purchase	15	1,500	75		(1,283)	(1,064)							219			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PCX	08/25/2015	11/20/2015	09/14/2015	Purchase	34	3,400	75		(2,907)	(927)							1,980			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PCX	08/25/2015	11/20/2015	09/14/2015	Purchase	48	4,800	75		(4,195)	(1,316)							2,879			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	09/02/2015	11/20/2015	10/09/2015	Purchase	75	7,500	72.5		(9,482)	(20,705)							(11,223)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	NOBO	09/14/2015	01/15/2016	10/20/2015	Purchase	82	8,200	72.5		(9,014)	(24,154)							(15,140)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	10/09/2015	04/15/2016	12/17/2015	Purchase	75	7,500	75		(20,169)	(48,305)							(28,136)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	10/20/2015	04/15/2016	12/17/2015	Purchase	82	8,200	75		(17,665)	(52,418)							(34,753)			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	CBOE	06/24/2014	01/17/2015	01/17/2015	Exercised	70	7,000	45	7,694						23,106				7,694		0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	BATS	06/24/2014	01/17/2015	01/17/2015	Exercised	65	6,500	45	7,345						21,255				7,345		0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PCX	11/14/2014	05/15/2015	03/26/2015	Purchase	12	1,200	47	1,584		(193)				2,076			1,391			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	CBOE	11/14/2014	05/15/2015	03/26/2015	Purchase	13	1,300	47	1,716		(209)				2,249			1,507			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	BATS	11/14/2014	05/15/2015	03/26/2015	Purchase	25	2,500	47	3,295		(402)				4,330			2,893			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PCX	11/24/2014	05/15/2015	03/26/2015	Purchase	19	1,900	48	1,824		(183)				2,774			1,641			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	CBOE	11/24/2014	05/15/2015	03/26/2015	Purchase	20	2,000	48	1,920		(193)				2,920			1,727			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	BATS	11/24/2014	05/15/2015	03/26/2015	Purchase	40	4,000	48	3,835		(386)				5,845			3,449			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	CBOE	03/26/2015	08/21/2015	06/30/2015	Purchase	12	1,200	45		(1,224)	(119)							1,105			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	BATS	03/26/2015	08/21/2015	06/30/2015	Purchase	13	1,300	45		(1,321)	(129)							1,192			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PCX	03/26/2015	08/21/2015	06/30/2015	Purchase	25	2,500	45		(2,550)	(247)							2,303			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	CBX	03/26/2015	08/21/2015	06/10/2015	Purchase	37	3,700	46		(2,664)	(551)							2,113			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PHLX	03/26/2015	08/21/2015	06/10/2015	Purchase	26	2,600	46		(1,872)	(388)							1,484			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	NDQ	03/26/2015	08/21/2015	06/10/2015	Purchase	16	1,600	46		(1,147)	(238)							908			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PHLX	06/10/2015	11/20/2015	09/02/2015	Purchase	50	5,000	45		(2,873)	(2,975)							(102)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	NOBO	06/10/2015	11/20/2015	09/02/2015	Purchase	29	2,900	45		(1,661)	(1,726)							(65)			0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	ISE	06/30/2015	11/20/2015	11/12/2015	Exercised	32	3,200	43		(2,717)									2,717		0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	ISE	06/30/2015	11/20/2015	08/12/2015	Exercised	18	1,800	43		(1,528)									1,528		0
Southern Co Covered Calls	842587107Southern Co	D 2-2	Equity	PHLX	09/02/2015	11/20/2015	11/12/2015	Exercised	79	7,900	43		(9,395)									9,395		0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	MIAX	02/04/2015	05/15/2015	03/26/2015	Purchase	35	3,500	130		(6,037)	(120)							5,918			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	02/04/2015	05/15/2015	03/26/2015	Purchase	40	4,000	130		(6,894)	(169)							6,725			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	NDQ	03/02/2015	05/15/2015	03/26/2015	Purchase	10	1,000	130		(885)	(43)							842			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	03/02/2015	05/15/2015	03/26/2015	Purchase	20	2,000	130		(1,780)	(85)							1,695			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	AMEX	03/26/2015	05/15/2015	04/16/2015	Purchase	19	1,900	115		(2,242)	(1,066)							1,176			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	03/26/2015	05/15/2015	04/16/2015	Purchase	28	2,800	115		(3,304)	(1,571)							1,733			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	NDQ	03/26/2015	05/15/2015	04/16/2015	Purchase	8	800	115		(939)	(449)							490			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	03/26/2015	08/21/2015	05/27/2015	Purchase	26	2,600	120		(4,082)	(556)							3,525			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	NDQ	03/26/2015	08/21/2015	05/27/2015	Purchase	24	2,400	120		(3,763)	(514)							3,249			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	NOBO	04/16/2015	08/21/2015	06/11/2015	Purchase	22	2,200	115		(4,428)	(421)							4,006			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	04/16/2015	08/21/2015	06/11/2015	Purchase	33	3,300	115		(6,649)	(640)							6,009			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	AMEX	05/27/2015	08/21/2015	06/30/2015	Purchase	32	3,200	110		(4,064)	(410)							3,653			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	05/27/2015	08/21/2015	06/30/2015	Purchase	18	1,800	110		(2,281)	(231)							2,050			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	06/11/2015	08/21/2015	06/30/2015	Purchase	37	3,700	105		(4,939)	(1,750)							3,189			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	NOBO	06/11/2015	08/21/2015	06/30/2015	Purchase	13	1,300	105		(1,730)	(615)							1,115			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PCX	06/11/2015	08/21/2015	06/30/2015	Purchase	5	500	105		(710)	(237)							473			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BATS	06/30/2015	08/21/2015	08/06/2015	Purchase	14	1,400	100		(1,841)	(387)							1,454			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PCX	06/30/2015	08/21/2015	08/06/2015	Purchase	28	2,800	100		(3,682)	(774)							2,908			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	06/30/2015	08/21/2015	08/06/2015	Purchase	13	1,300	100		(1,704)	(360)							1,345			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BATS	06/30/2015	11/20/2015	08/24/2015	Purchase	13	1,300	105		(2,023)	(885)							1,138			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	06/30/2015	11/20/2015	08/24/2015	Purchase	12	1,200	105		(1,872)	(817)							1,055			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PCX	06/30/2015	11/20/2015	08/24/2015	Purchase	25	2,500	105		(3,900)	(1,702)							2,198			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BATX	08/06/2015	11/20/2015	08/24/2015	Purchase	14	1,400	100		(3,166)	(1,172)							1,993			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	08/06/2015	11/20/2015	08/24/2015	Purchase	13	1,300	100		(2,944)	(1,088)							1,856			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PCX	08/06/2015	11/20/2015	08/24/2015	Purchase	28	2,800	100		(6,342)	(2,479)							3,863			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	07/21/2015	09/18/2015	07/30/2015	Purchase	21	2,100	100		(2,709)	(4,790)							(2,081)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCS	07/21/2015	09/18/2015	07/30/2015	Purchase	8	800	100		(1,027)	(1,825)							(798)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	07/21/2015	09/18/2015	07/30/2015	Purchase	21	2,100	100		(2,709)	(4,790)							(2,081)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	07/21/2015	01/15/2016	10/09/2015	Purchase	32	3,200	105		(3,995)	(9,920)							(5,925)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	MIAX	07/21/2015	01/15/2016	10/09/2015	Purchase	22	2,200	105		(2,750)	(6,820)							(4,070)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BOX	07/21/2015	01/15/2016	10/09/2015	Purchase	1	100	105		(125)	(310)							(185)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	07/30/2015	01/15/2016	10/09/2015	Purchase	13	1,300	105		(2,457)	(4,011)							(1,554)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	07/30/2015	01/15/2016	10/09/2015	Purchase	7	700	105		(1,323)	(2,158)							(835)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	07/30/2015	01/15/2016	10/21/2015	Purchase	18	1,800	105		(3,402)	(6,355)							(2,954)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	07/30/2015	01/15/2016	10/21/2015	Purchase	12	1,200	105		(2,263)	(4,256)							(1,993)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	NOBO	07/30/2015	10/16/2015	09/02/2015	Purchase	40	4,000	105		(3,595)	(1,650)							1,944			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	09/02/2015	10/16/2015	09/18/2015	Purchase	20	2,000	100		(2,675)	(3,853)							(1,178)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	NOBO	09/02/2015	10/16/2015	09/18/2015	Purchase	20	2,000	100		(2,680)	(3,853)							(1,173)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	09/18/2015	01/15/2016	10/21/2015	Purchase	40	4,000	105		(7,335)	(14,192)							(6,857)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MIAX	11/24/2014	05/15/2015	03/26/2015	Purchase	23	2,300	115	4,887		(8,488)				7,533			(3,601)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	11/24/2014	05/15/2015	03/26/2015	Purchase	32	3,200	115	6,800		(11,809)				10,480			(5,010)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	11/24/2014	05/15/2015	03/26/2015	Purchase	8	800	115	1,716		(2,952)				2,604			(1,236)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	11/24/2014	05/15/2015	03/26/2015	Purchase	42	4,200	115	9,009		(15,500)				13,671			(6,491)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	BATS	11/24/2014	05/15/2015	03/26/2015	Purchase	1	100	115	216		(369)				324			(153)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PCX	11/24/2014	05/15/2015	03/26/2015	Purchase	2	200	115	428		(738)				652			(310)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	BATS	11/24/2014	05/15/2015	03/26/2015	Purchase	7	700	115	1,515		(2,583)				2,265			(1,068)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	03/26/2015	08/21/2015	04/16/2015	Purchase	55	5,500	120		(17,402)	(18,925)							(1,524)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	03/26/2015	11/20/2015	07/21/2015	Purchase	60	6,000	125		(16,884)	(539)							16,345			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	04/16/2015	11/20/2015	07/21/2015	Purchase	12	1,200	125		(3,414)	(108)							3,306			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	04/16/2015	11/20/2015	07/21/2015	Purchase	38	3,800	125		(10,811)	(342)							10,469			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NDQ	04/16/2015	11/20/2015	07/21/2015	Purchase	5	500	125		(1,422)	(45)							1,377			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PCX	06/30/2015	11/20/2015	07/21/2015	Purchase	15	1,500	120		(1,870)	(341)							1,528			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	07/21/2015	11/20/2015	08/06/2015	Purchase	62	6,200	110		(7,040)	(3,101)							3,938			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	07/21/2015	11/20/2015	08/06/2015	Purchase	1	100	110		(114)	(50)							64			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	GEM	07/21/2015	11/20/2015	08/06/2015	Purchase	8	800	110		(908)	(400)							508			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MAIX	07/21/2015	11/20/2015	08/06/2015	Purchase	25	2,500	110		(2,839)	(1,251)							1,588			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	07/21/2015	11/20/2015	08/06/2015	Purchase	21	2,100	110		(2,384)	(1,050)							1,334			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	07/21/2015	11/20/2015	08/06/2015	Purchase	13	1,300	110		(1,476)	(650)							826			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MIAX	07/30/2015	11/20/2015	08/25/2015	Purchase	15	1,500	105		(2,545)	(818)							1,726			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	08/06/2015	11/20/2015	08/25/2015	Purchase	66	6,600	105		(8,102)	(3,628)							4,474			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	08/06/2015	11/20/2015	08/25/2015	Purchase	32	3,200	105		(3,928)	(1,725)							2,203			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	08/06/2015	11/20/2015	08/25/2015	Purchase	32	3,200	105		(3,928)	(1,725)							2,203			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	08/25/2015	11/20/2015	09/02/2015	Purchase	75	7,500	100		(8,911)	(7,072)							1,839			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	08/25/2015	11/20/2015	09/22/2015	Purchase	70	7,000	100		(8,392)	(1,264)							7,128			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	09/02/2015	11/20/2015	10/09/2015	Purchase	4	400	95		(893)	(1,200)							(307)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	09/02/2015	11/20/2015	10/09/2015	Purchase	41	4,100	95		(9,151)	(12,302)							(3,150)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	09/02/2015	11/20/2015	10/09/2015	Purchase	30	3,000	95		(6,691)	(9,001)							(2,311)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	09/22/2015	11/20/2015	10/09/2015	Purchase	70	7,000	95		(4,265)	(21,003)							(16,738)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	10/09/2015	01/15/2016	10/21/2015	Purchase	75	7,500	97.5		(20,394)	(18,830)							1,564			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	10/09/2015	02/19/2016	10/22/2015	Purchase	70	7,000	100		(16,304)	(24,050)							(7,746)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	NOBO	12/10/2015	01/22/2016	12/29/2015	Purchase	16	1,600	97.5		(1,557)	(2,457)							(900)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	AMEX	01/22/2015	07/17/2015	04/16/2015	Purchase	26	2,600	49		(2,755)	(3,719)							(965)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PHLX	01/22/2015	07/17/2015	04/16/2015	Purchase	26	2,600	49		(2,755)	(3,719)							(965)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	MIAX	01/22/2015	07/17/2015	04/16/2015	Purchase	26	2,600	49		(2,755)	(3,719)							(965)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	01/22/2015	07/17/2015	04/16/2015	Purchase	27	2,700	49		(2,861)	(3,862)							(1,002)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	01/22/2015	07/17/2015	05/12/2015	Purchase	18	1,800	50		(1,296)	(1,783)							(487)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PHLX	01/22/2015	07/17/2015	05/12/2015	Purchase	5	500	50		(360)	(495)							(135)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BOX	01/22/2015	07/17/2015	05/12/2015	Purchase	2	200	50		(144)	(198)							(54)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PCX	01/22/2015	07/17/2015	05/12/2015	Purchase	41	4,100	50		(2,951)	(4,060)							(1,109)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BATS	01/22/2015	07/17/2015	05/12/2015	Purchase	21	2,100	50		(1,512)	(2,080)							(568)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	NDQ	01/22/2015	07/17/2015	05/12/2015	Purchase	13	1,300	50		(936)	(1,287)							(351)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	MIAX	01/22/2015	07/17/2015	05/12/2015	Purchase	5	500	50		(360)	(495)							(135)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	02/04/2015	05/15/2015	02/10/2015	Purchase	52	5,200	49		(4,519)	(8,191)							(3,673)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	02/10/2015	07/17/2015	05/12/2015	Purchase	52	5,200	50		(6,781)	(5,149)							1,631			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	04/16/2015	10/16/2015	06/05/2015	Purchase	105	10,500	52.5		(5,438)	(2,374)							3,064			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	04/16/2015	10/16/2015	07/24/2015	Purchase	36	3,600	50		(4,603)	(419)							4,184			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PCX	05/12/2015	10/16/2015	06/05/2015	Purchase	10	1,000	52.5		(610)	(226)							384			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	ISE	05/12/2015	10/16/2015	06/05/2015	Purchase	65	6,500	52.5		(3,962)	(1,469)							2,493			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	05/12/2015	10/16/2015	06/05/2015	Purchase	82	8,200	52.5		(4,999)	(1,854)							3,145			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	AMEX	06/05/2015	08/21/2015	07/21/2015	Purchase	25	2,500	49		(1,486)	(212)							1,274			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	06/05/2015	08/21/2015	07/21/2015	Purchase	47	4,700	49		(2,795)	(399)							2,395			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	NDQ	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BATS	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PHLX	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	ISE	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	MIAX	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BSX	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PCX	06/05/2015	08/21/2015	07/21/2015	Purchase	11	1,100	49		(654)	(93)							561			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	06/05/2015	10/16/2015	07/24/2015	Purchase	29	2,900	50		(1,720)	(337)							1,382			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PHLX	06/05/2015	10/16/2015	07/24/2015	Purchase	27	2,700	50		(1,601)	(314)							1,287			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	ISE	06/05/2015	10/16/2015	07/24/2015	Purchase	57	5,700	50		(3,380)	(663)							2,717			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	07/21/2015	10/16/2015	08/25/2015	Purchase	149	14,900	48		(8,626)	(2,739)							5,887			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	AMEX	07/24/2015	11/20/2015	08/25/2015	Purchase	149	14,900	48		(8,626)	(5,664)							2,962			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BATS	08/25/2015	12/18/2015	09/29/2015	Purchase	51	5,100	47		(3,484)	(1,388)							2,096			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PCX	08/25/2015	12/18/2015	09/29/2015	Purchase	52	5,200	47		(3,552)	(1,415)							2,137			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	08/25/2015	12/18/2015	09/29/2015	Purchase	195	19,500	47		(13,705)	(5,307)							8,398			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	NOBO	09/02/2015	01/15/2016	12/29/2015	Purchase	28	2,800	47		(2,753)	(1,453)							1,300			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	BATS	09/29/2015	12/18/2015	10/20/2015	Purchase	19	1,900	45		(1,305)	(2,354)							(1,049)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	CBOE	09/29/2015	12/18/2015	10/20/2015	Purchase	18	1,800	45		(1,231)	(2,230)							(999)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	NOBO	09/29/2015	12/18/2015	10/20/2015	Purchase	75	7,500	45		(5,077)	(9,292)							(4,215)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	PCX	09/29/2015	12/18/2015	10/20/2015	Purchase	37	3,700	45		(2,542)	(4,584)							(2,042)			0
Verizon Comm Covered Calls	92343V104Verizon Comm	D 2-2	Equity	NOBO	09/29/2015	01/15/2016	10/28/2015	Purchase	149	14,900	46		(7,754)	(24,367)							(16,612)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PCX	12/01/2015	03/18/2016	12/17/2015	Purchase	27	2,700	175		(13,392)	(5,513)							7,879			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	AMEX	12/01/2015	03/18/2016	12/17/2015	Purchase	4	400	175		(1,979)	(817)							1,162			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	12/01/2015	03/18/2016	12/17/2015	Purchase	27	2,700	180		(9,612)	(3,893)							5,719			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	NOBO	12/01/2015	03/18/2016	12/17/2015	Purchase	4	400	180		(1,419)	(577)							842			0
0699999 Subtotal - Written Options - Income Generation - Other												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX
0709999 Subtotal - Written Options - Income Generation												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX
0789999 Total - Written Options - Call Options and Warrants																	XXX							XXX
0799999 Total - Written Options - Put Options																	XXX							XXX
0809999 Total - Written Options - Caps																	XXX							XXX
0819999 Total - Written Options - Floors																	XXX							XXX
0829999 Total - Written Options - Collars																	XXX							XXX
0839999 Total - Written Options - Other												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX
0849999 Total - Written Options												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX
1159999 Total - Swaps - Interest Rate																	XXX							XXX
1169999 Total - Swaps - Credit Default																	XXX							XXX
1179999 Total - Swaps - Foreign Exchange																	XXX							XXX
1189999 Total - Swaps - Total Return																	XXX							XXX
1199999 Total - Swaps - Other																	XXX							XXX
1209999 Total - Swaps																	XXX							XXX
1399999 Grand Total - Hedging Effective																	XXX							XXX
1409999 Grand Total - Hedging Other																	XXX							XXX
1419999 Grand Total - Replication																	XXX							XXX
1429999 Grand Total - Income Generation												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX
1439999 Grand Total - Other																	XXX							XXX
1449999 GRAND TOTAL												409,715	(2,375,494)	(2,799,608)			XXX	467,540			(118,934)	104,537		XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository				2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories									
JP MORGAN CHASE	DAYTON, OH					5,618		(16,111,100)	X X X
US BANK	VAN WERT, OH					428		361,284	X X X
0199998 Deposits in ....4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories					X X X	25		16,529	X X X
0199999 Totals - Open Depositories					X X X	6,071		(15,733,287)	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	6,071		(15,733,287)	X X X
0499999 Cash in Company's Office					X X X	X X X	X X X	355	X X X
0599999 Total Cash					X X X	6,071		(15,732,932)	X X X

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

1. January	(19,639,279)	4. April	(13,580,330)	7. July	(17,363,065)	10. October	(14,429,972)
2. February	(16,383,999)	5. May	(13,459,745)	8. August	(11,362,429)	11. November	(11,545,473)
3. March	(9,261,149)	6. June	(10,056,926)	9. September	(12,084,554)	12. December	(15,732,932)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)	B	Workers' Compensation	99,358	101,184	379,890	375,913
4.	Arkansas (AR)						
5.	California (CA)	B	Workers' Compensation			765,111	767,676
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B	FL Policyholders	665,668	657,693		
11.	Georgia (GA)	B	GA Policyholders	151,853	151,775		
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)	B	Multiple Purposes	50,550	51,547	101,101	103,094
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	NM Policyholders	361,926	363,576		
33.	New York (NY)						
34.	North Carolina (NC)	B	Multiple Purposes	1,137,482	1,142,668		
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	1,619,767	1,618,937	303,302	309,281
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)	B	VA Policyholders	202,471	202,367		
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX	101,235	101,184		
59.	TOTAL	XXX	XXX	4,390,310	4,390,931	1,549,404	1,555,964
DETAILS OF WRITE-INS							
5801.	OHIO	B	SURETY COVERAGE	101,235	101,184		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	101,235	101,184		

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT