



ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

Safe Auto Insurance Company

NAIC Group Code..... 0, 0
(Current Period) (Prior Period)

Organized under the Laws of OHIO

Incorporated/Organized..... May 28, 1993

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 25405

State of Domicile or Port of Entry OHIO

4 Easton Oval..... Columbus OH 43219
(Street and Number) (City or Town, State, Country and Zip Code)

4 Easton Oval..... Columbus OH
(Street and Number) (City or Town, State, Country and Zip Code)

4 Easton Oval..... Columbus OH
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

4 Easton Oval..... Columbus OH
(Street and Number) (City or Town, State, Country and Zip Code)

www.safeauto.com

Thomas J Happensack
(Name)

thomas.happensack@safeauto.com
(E-Mail Address)

Employer's ID Number..... 31-1379882

Country of Domicile US

Commenced Business..... August 25, 1993

614-231-0200
(Area Code) (Telephone Number)

614-231-0200
(Area Code) (Telephone Number)

614-944-7680
(Area Code) (Telephone Number) (Extension)

614-559-5357
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Ronald H Davies	CEO & President	2. Mark D LeMaster	General Counsel & Secretary
3. Greg A Sutton	Chief Financial Officer & Treasurer	4. Thomas J Happensack	Controller
OTHER			
John Kish	Sr. Vice President	Evan McKee	Sr. Vice President

DIRECTORS OR TRUSTEES

Charles Bryan	Ari Deshe	Jon Diamond	Oded Gur-Arie
William H Graves	Ronald Davies	Ryan Conlon #	

State of..... Ohio
County of..... Franklin

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

(Signature) Ronald H Davies	(Signature) Mark D LeMaster	(Signature) Greg A Sutton
1. (Printed Name) CEO & President	2. (Printed Name) General Counsel & Secretary	3. (Printed Name) Chief Financial Officer & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2016

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

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	8,638,495	2.8	8,638,495		8,638,495	2.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	449,836	0.1	449,836		449,836	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	700,000	0.2	700,000		700,000	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	5,337,011	1.8	5,337,011		5,337,011	1.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	17,330,383	5.7	17,330,383		17,330,383	5.7
1.43 Revenue and assessment obligations.....	66,202,926	21.8	66,202,926		66,202,926	21.8
1.44 Industrial development and similar obligations.....	3,449,729	1.1	3,449,729		3,449,729	1.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	2,405,322	0.8	2,405,322		2,405,322	0.8
1.512 Issued or guaranteed by FNMA and FHLMC.....	21,691,338	7.2	21,691,338		21,691,338	7.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	10,051,772	3.3	10,051,772		10,051,772	3.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	15,672,927	5.2	15,672,927		15,672,927	5.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	48,477,457	16.0	48,477,457		48,477,457	16.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	7,105,963	2.3	7,105,963		7,105,963	2.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	29,134,359	9.6	29,134,359		29,134,359	9.6
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	655,460	0.2	655,460		655,460	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	15,190,499	5.0	15,190,499		15,190,499	5.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	689,500	0.2	689,500		689,500	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	28,643,148	9.4	28,643,148		28,643,148	9.4
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	900,000	0.3	900,000		900,000	0.3
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	13,038,509	4.3	13,038,509		13,038,509	4.3
11. Other invested assets.....	7,398,819	2.4	7,398,819		7,398,819	2.4
12. Total invested assets.....	303,163,453	100.0	303,163,453	0	303,163,453	100.0

Safe Auto Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		30,328,436
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	785,288	
8.2	Totals, Part 3, Column 9.....		785,288
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		29,543,148
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		29,543,148

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

Safe Auto Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		5,914,800
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).....	1,484,018	1,484,018
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		7,398,818
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		7,398,818

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		254,768,062
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		94,496,992
3.	Accrual of discount.....		40,966
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(209,891)	
4.2	Part 2, Section 1, Column 15.....	12,835	
4.3	Part 2, Section 2, Column 13.....	(568,070)	
4.4	Part 4, Column 11.....	(428,893)	(1,194,019)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,686,245
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		91,236,868
7.	Deduct amortization of premium.....		1,764,607
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.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	139,891	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	2,473,243	
9.4	Part 4, Column 13.....	1,000,660	3,613,794
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		253,182,977
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		253,182,977

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	11,739,270	11,975,576	11,776,852	11,522,371
	2. Canada.....				
	3. Other Countries.....	700,000	700,000	700,000	700,000
	4. Totals.....	12,439,270	12,675,576	12,476,852	12,222,371
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	5,337,011	5,525,638	5,400,657	4,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	17,330,383	17,830,624	17,880,342	15,105,000
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.....	101,150,147	103,336,410	103,066,794	92,977,675
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	64,106,175	63,426,718	65,162,909	63,865,424
	9. Canada.....	707,370	705,779	717,059	752,923
	10. Other Countries.....	6,442,803	6,435,188	6,553,900	6,511,901
	11. Totals.....	71,256,348	70,567,685	72,433,868	71,130,248
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	207,513,159	209,935,933	211,258,513	196,235,294
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	655,460	655,460	616,315	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	655,460	655,460	616,315	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	655,460	655,460	616,315	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	41,952,828	41,952,828	36,965,736	
	21. Canada.....	76,680	76,680	76,680	
	22. Other Countries.....	2,984,850	2,984,850	2,786,954	
	23. Totals.....	45,014,358	45,014,358	39,829,370	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	45,014,358	45,014,358	39,829,370	
	26. Total Stocks.....	45,669,818	45,669,818	40,445,685	
	27. Total Bonds and Stocks....	253,182,977	255,605,751	251,704,198	

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

SI05

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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	2,111,274	7,966,412	1,483,388	1,056,188	28,838	12,646,100	5.9	10,582,109	5.0	12,646,100	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	2,111,274	7,966,412	1,483,388	1,056,188	28,838	12,646,100	5.9	10,582,109	5.0	12,646,100	0
2. All Other Governments											
2.1 NAIC 1.....		700,000				700,000	0.3	700,000	0.3	700,000	
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	700,000	0	0	0	700,000	0.3	700,000	0.3	700,000	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	252,251	469,044	4,420,730	194,986		5,337,011	2.5	2,851,196	1.3	5,337,011	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	252,251	469,044	4,420,730	194,986	0	5,337,011	2.5	2,851,196	1.3	5,337,011	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	560,204	4,377,116	12,107,582	285,480		17,330,382	8.0	12,317,949	5.8	17,330,382	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	560,204	4,377,116	12,107,582	285,480	0	17,330,382	8.0	12,317,949	5.8	17,330,382	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	6,185,135	27,563,715	54,576,805	9,936,192	2,978,394	101,240,241	46.9	95,886,133	44.9	101,240,241	
5.2 NAIC 2.....						0	0.0		0.0		
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	6,185,135	27,563,715	54,576,805	9,936,192	2,978,394	101,240,241	46.9	95,886,133	44.9	101,240,241	0

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

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

901S

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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	20,714,803	22,462,153	8,779,567	25,394	54,719	52,036,636	24.1	70,637,509	33.1	35,402,847	16,633,780
6.2 NAIC 2.....	706,537	7,552,743	6,830,954	409,676		15,499,910	7.2	17,961,912	8.4	13,407,467	2,092,443
6.3 NAIC 3.....	2,648	3,845,018	3,877,727			7,725,393	3.6	1,098,580	0.5	1,000,698	6,724,694
6.4 NAIC 4.....	127,465	1,150,587	711,901	193,924		2,183,877	1.0	202,430	0.1	127,465	2,056,413
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....						0	0.0		0.0		
6.7 Totals.....	21,551,453	35,010,501	20,200,149	628,994	54,719	77,445,816	35.9	89,900,431	42.1	49,938,477	27,507,330
7. Hybrid Securities											
7.1 NAIC 1.....			308,000			308,000	0.1		0.0	308,000	
7.2 NAIC 2.....		534,688	212,882			747,570	0.3	1,313,933	0.6	747,570	
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	534,688	520,882	0	0	1,055,570	0.5	1,313,933	0.6	1,055,570	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....29,823,667	63,538,440	81,676,072	11,498,240	3,061,951	189,598,370	87.9	XXX.....	XXX.....	172,964,581	16,633,780
9.2	NAIC 2.....	(d).....706,537	8,087,431	7,043,836	409,676	0	16,247,480	7.5	XXX.....	XXX.....	14,155,037	2,092,443
9.3	NAIC 3.....	(d).....2,648	3,845,018	3,877,727	0	0	7,725,393	3.6	XXX.....	XXX.....	1,000,698	6,724,694
9.4	NAIC 4.....	(d).....127,465	1,150,587	711,901	193,924	0	2,183,877	1.0	XXX.....	XXX.....	127,465	2,056,413
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	30,660,317	76,621,476	93,309,536	12,101,840	3,061,951	(b).....215,755,120	100.0	XXX.....	XXX.....	188,247,781	27,507,330
9.8	Line 9.7 as a % of Col. 6.....	14.2	35.5	43.2	5.6	1.4	100.0	XXX.....	XXX.....	XXX.....	87.3	12.7
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	29,779,508	88,378,350	55,887,448	14,850,923	4,078,667	XXX.....	XXX.....	192,974,896	90.4	175,007,856	17,967,041
10.2	NAIC 2.....	1,682,999	9,102,312	7,743,526	747,008	0	XXX.....	XXX.....	19,275,845	9.0	18,776,568	499,278
10.3	NAIC 3.....	131,080	967,500	0	0	0	XXX.....	XXX.....	1,098,580	0.5	1,098,580	0
10.4	NAIC 4.....	3,218	5,287	0	34,938	158,987	XXX.....	XXX.....	202,430	0.1	8,505	193,924
10.5	NAIC 5.....						XXX.....	XXX.....	(c).....0	0.0	0	0
10.6	NAIC 6.....						XXX.....	XXX.....	(c).....0	0.0	0	0
10.7	Totals.....	31,596,805	98,453,449	63,630,974	15,632,869	4,237,654	XXX.....	XXX.....	(b).....213,551,751	100.0	194,891,509	18,660,243
10.8	Line 10.7 as a % of Col. 8.....	14.8	46.1	29.8	7.3	2.0	XXX.....	XXX.....	100.0	XXX.....	91.3	8.7
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	27,930,699	49,734,255	80,819,232	11,473,163	3,007,232	172,964,581	80.2	175,007,856	82.0	172,964,581	XXX.....
11.2	NAIC 2.....	706,537	6,740,473	6,298,351	409,676	0	14,155,037	6.6	18,776,568	8.8	14,155,037	XXX.....
11.3	NAIC 3.....	2,648	998,051	0	0	0	1,000,699	0.5	1,098,580	0.5	1,000,699	XXX.....
11.4	NAIC 4.....	127,465	0	0	193,924	158,987	127,465	0.1	8,505	0.0	127,465	XXX.....
11.5	NAIC 5.....						0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....						0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	28,767,349	57,472,779	87,117,583	11,882,839	3,007,232	188,247,782	87.3	194,891,509	91.3	188,247,782	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	15.3	30.5	46.3	6.3	1.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	13.3	26.6	40.4	5.5	1.4	87.3	XXX.....	XXX.....	XXX.....	87.3	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	1,892,967	13,804,176	856,841	25,077	54,719	16,633,780	7.7	17,967,041	8.4	XXX.....	16,633,780
12.2	NAIC 2.....		1,346,958	745,486	0	0	2,092,444	1.0	499,278	0.2	XXX.....	2,092,444
12.3	NAIC 3.....		2,846,967	3,877,727	0	0	6,724,694	3.1	0	0.0	XXX.....	6,724,694
12.4	NAIC 4.....		1,150,587	711,901	193,924	0	2,056,412	1.0	193,924	0.1	XXX.....	2,056,412
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....						0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	1,892,967	19,148,688	6,191,955	219,001	54,719	27,507,330	12.7	18,660,243	8.7	XXX.....	27,507,330
12.8	Line 12.7 as a % of Col. 6.....	6.9	69.6	22.5	0.8	0.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.9	8.9	2.9	0.1	0.0	12.7	XXX.....	XXX.....	XXX.....	XXX.....	12.7

(a) Includes \$.....17,826,912 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....203,196 current year, \$.....203,196 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	1,516,743	6,637,172	752,462	638,947		9,545,324	4.4	6,716,864	3.1	9,545,325	
1.2	Residential Mortgage-Backed Securities.....	594,531	1,329,240	730,926	417,240	28,838	3,100,775	1.4	3,865,245	1.8	3,100,775	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	2,111,274	7,966,412	1,483,388	1,056,187	28,838	12,646,099	5.9	10,582,109	5.0	12,646,100	0
2.	All Other Governments											
2.1	Issuer Obligations.....		700,000				700,000	0.3	700,000	0.3	700,000	
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	700,000	0	0	0	700,000	0.3	700,000	0.3	700,000	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	252,251	469,044	4,420,730	194,986		5,337,011	2.5	2,851,196	1.3	5,337,011	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	252,251	469,044	4,420,730	194,986	0	5,337,011	2.5	2,851,196	1.3	5,337,011	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	560,204	4,377,116	12,107,582	285,480		17,330,382	8.0	12,317,949	5.8	17,330,383	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	560,204	4,377,116	12,107,582	285,480	0	17,330,382	8.0	12,317,949	5.8	17,330,383	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	1,188,966	14,764,634	46,834,434	5,341,539	2,063,010	70,192,583	32.5	45,973,956	21.5	70,192,583	
5.2	Residential Mortgage-Backed Securities.....	4,996,170	12,799,081	7,742,371	4,594,652	915,383	31,047,657	14.4	49,412,694	23.1	31,047,657	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0	499,484	0.2		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	6,185,136	27,563,715	54,576,805	9,936,191	2,978,393	101,240,240	46.9	95,886,134	44.9	101,240,240	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	11,236,411	19,359,353	15,639,473	409,676		46,644,913	21.6	58,167,874	27.2	33,712,656	12,932,257
6.2	Residential Mortgage-Backed Securities.....	70,489	109,124	13,583	317		193,513	0.1	268,574	0.1	144,573	48,940
6.3	Commercial Mortgage-Backed Securities.....	9,747,898	2,412,459	3,319,057			15,479,414	7.2	17,901,167	8.4	11,945,026	3,534,388
6.4	Other Loan-Backed and Structured Securities.....	496,655	13,129,556	1,228,036	219,001	54,719	15,127,967	7.0	13,562,816	6.4	4,136,222	10,991,745
6.5	Totals.....	21,551,453	35,010,492	20,200,149	628,994	54,719	77,445,807	35.9	89,900,431	42.1	49,938,477	27,507,330
7.	Hybrid Securities											
7.1	Issuer Obligations.....		534,688	520,882			1,055,570	0.5	1,313,933	0.6	1,055,570	
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	534,688	520,882	0	0	1,055,570	0.5	1,313,933	0.6	1,055,570	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	14,754,575	46,842,007	80,275,563	6,870,628	2,063,010	150,805,783	69.9	XXX	XXX	137,873,528	12,932,257
9.2	Residential Mortgage-Backed Securities.....	5,661,190	14,237,445	8,486,880	5,012,209	944,221	34,341,945	15.9	XXX	XXX	34,293,005	48,940
9.3	Commercial Mortgage-Backed Securities.....	9,747,898	2,412,459	3,319,057	0	0	15,479,414	7.2	XXX	XXX	11,945,026	3,534,388
9.4	Other Loan-Backed and Structured Securities.....	496,655	13,129,556	1,228,036	219,001	54,719	15,127,967	7.0	XXX	XXX	4,136,222	10,991,745
9.5	Totals.....	30,660,318	76,621,467	93,309,536	12,101,838	3,061,950	215,755,109	100.0	XXX	XXX	188,247,781	27,507,330
9.6	Line 9.5 as a % of Col. 6.....	14.2	35.5	43.2	5.6	1.4	100.0	XXX	XXX	XXX	87.3	12.7
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	19,850,837	51,904,183	45,914,207	7,782,941	2,589,604	XXX	XXX	128,041,772	60.0	121,254,629	6,787,141
10.2	Residential Mortgage-Backed Securities.....	8,651,753	22,542,764	13,127,739	7,789,913	1,434,344	XXX	XXX	53,546,513	25.1	53,487,053	59,459
10.3	Commercial Mortgage-Backed Securities.....	2,441,017	12,938,027	3,021,607			XXX	XXX	18,400,651	8.6	12,624,913	5,775,738
10.4	Other Loan-Backed and Structured Securities.....	653,200	11,068,475	1,567,421	60,015	213,705	XXX	XXX	13,562,816	6.4	7,524,913	6,037,904
10.5	Totals.....	31,596,807	98,453,449	63,630,974	15,632,869	4,237,653	XXX	XXX	213,551,752	100.0	194,891,508	18,660,242
10.6	Line 10.5 as a % of Col. 8.....	14.8	46.1	29.8	7.3	2.0	XXX	XXX	100.0	XXX	91.3	8.7
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	14,754,575	39,244,864	74,940,450	6,870,629	2,063,010	137,873,528	63.9	121,254,629	56.8	137,873,528	XXX
11.2	Residential Mortgage-Backed Securities.....	5,648,228	14,205,788	8,482,557	5,012,210	944,221	34,293,004	15.9	53,487,053	25.0	34,293,004	XXX
11.3	Commercial Mortgage-Backed Securities.....	8,263,038	385,056	3,296,933			11,945,027	5.5	12,624,913	5.9	11,945,027	XXX
11.4	Other Loan-Backed and Structured Securities.....	101,508	3,637,071	397,642			4,136,221	1.9	7,524,913	3.5	4,136,221	XXX
11.5	Totals.....	28,767,349	57,472,779	87,117,582	11,882,839	3,007,231	188,247,780	87.3	194,891,508	91.3	188,247,780	XXX
11.6	Line 11.5 as a % of Col. 6.....	15.3	30.5	46.3	6.3	1.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	13.3	26.6	40.4	5.5	1.4	87.3	XXX	XXX	XXX	87.3	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....		7,597,143	5,335,114			12,932,257	6.0	6,787,141	3.2	XXX	12,932,257
12.2	Residential Mortgage-Backed Securities.....	12,961	31,657	4,322			48,940	0.0	59,459	0.0	XXX	48,940
12.3	Commercial Mortgage-Backed Securities.....	1,484,860	2,027,403	22,125			3,534,388	1.6	5,775,738	2.7	XXX	3,534,388
12.4	Other Loan-Backed and Structured Securities.....	395,146	9,492,484	830,394	219,001	54,719	10,991,744	5.1	6,037,904	2.8	XXX	10,991,744
12.5	Totals.....	1,892,967	19,148,687	6,191,955	219,001	54,719	27,507,329	12.7	18,660,242	8.7	XXX	27,507,329
12.6	Line 12.5 as a % of Col. 6.....	6.9	69.6	22.5	0.8	0.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.9	8.9	2.9	0.1	0.0	12.7	XXX	XXX	XXX	XXX	12.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	2,806,426	2,806,426			
2. Cost of short-term investments acquired.....	42,960,671	42,960,671			
3. Accrual of discount.....	8,818	8,818			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	709	709			
6. Deduct consideration received on disposals.....	39,533,040	39,533,040			
7. Deduct amortization of premium.....	1,527	1,527			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,242,057	6,242,057	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	6,242,057	6,242,057	0	0	0

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

\$10

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Safe Auto Insurance Company

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,999,038	4,999,038	
2. Cost of cash equivalents acquired.....	5,998,426	5,998,426	
3. Accrual of discount.....	2,431	2,431	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	9,000,000	9,000,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,999,895	1,999,895	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,999,895	1,999,895	0

(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 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 on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
BRANCH OFFICE-MONROE COUNTY, OH.....		WOODSFIELD.....	OH.....	03/03/2002.....	.....	.....1,045,090	.....	.....684,647	.....	.....26,200	.....	.....	.....(26,200)	.....	.....99,997	20,488
HOME OFFICE-EASTON.....		COLUMBUS.....	OH.....	01/06/2006.....	.....	.....29,517,792	.....	.....24,643,904	.....	.....665,072	.....	.....	.....(665,072)	.....	.....1,367,544	81,675
BRANCH OFFICE-SOMERSET, KY.....		SOMERSET.....	KY.....	09/29/2010.....	.....	.....3,760,670	.....	.....3,314,597	.....	.....94,016	.....	.....	.....(94,016)	.....	.....304,800	19,774
0299999. Properties Occupied by the Reporting Entity - Administrative.....						34,323,552	0	28,643,148	0	785,288	0	0	(785,288)	0	1,772,341	121,937
0399999. Total - Properties Occupied by the Reporting Entity.....						34,323,552	0	28,643,148	0	785,288	0	0	(785,288)	0	1,772,341	121,937
Properties Held for Sale																
BRANCH OFFICE-WILLIAMSBURG COUNTY, SOUTH CAROLINA.....		HEMINGWAY.....	SC.....	12/21/2004.....	.....	.....1,133,815	.....	.....900,000	900,000	.....	.....	.....	.....0	.....	.....	.....27,095
0599999. Total - Properties Held for Sale.....						1,133,815	0	900,000	900,000	0	0	0	0	0	0	27,095
0699999. Totals.....						35,457,367	0	29,543,148	900,000	785,288	0	0	(785,288)	0	1,772,341	149,032

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
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 or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	RAMIUS MERGER FUND, LLC.....		NEW YORK.....	NY...			02/28/2014.....		5,000,000	6,114,523	5,000,000	.....							.....8.300	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								5,000,000	6,114,523	5,000,000	0	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	NEW ALBANY APARTMENTS, LLC.....		NEW ALBANY.....	OH...	KAUFMAN-ALBANY HOLDINGS, LLC.....		10/12/2011.....			264,490							61,538		19.500	
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	264,490	0	0	0	0	0	0	61,538	0	XXX	
Any Other Class of Assets - Affiliated																				
	SAFE AUTO CAPITAL, LLC.....		COLUMBUS.....	OH...			05/03/2013.....		2,398,819	2,398,819	2,398,819								100.000	
4399999.	Total - Any Other Class of Asset - Affiliated.....								2,398,819	2,398,819	2,398,819	0	0	0	0	0	0	0	XXX	
4499999.	Subtotal - Unaffiliated.....								5,000,000	6,379,013	5,000,000	0	0	0	0	0	61,538	0	XXX	
4599999.	Subtotal - Affiliated.....								2,398,819	2,398,819	2,398,819	0	0	0	0	0	0	0	XXX	
4699999.	Totals.....								7,398,819	8,777,832	7,398,819	0	0	0	0	61,538	0	XXX		

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Affiliated										
	SAFE AUTO CAPITAL, LLC.....	COLUMBUS.....	OH.....	.....	05/03/2013.....	1	.....	.....1,484,019	.....	.....100.000
4399999	Total - Any Other Class of Assets - Affiliated.....						0	1,484,019	0	XXX
4599999	Subtotal - Affiliated.....						0	1,484,019	0	XXX
4699999	Totals.....						0	1,484,019	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
						F	o			r																Unrealized	Current Year's	Current Year's	Total Foreign	Effective	When	Admitted	Amount Rec.	Stated
CUSIP Identification	Description					Code	Bond	NAIC	Actual Cost	Rate Used to Obtain	Fair Value	Par Value	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Stated		
						n	CHAR	Designation		Fair Value	Fair Value	Value	Carrying Value	(Decrease)	(Amortization) /	Other-Than-Temporary	Exchange		Rate of	Paid	Amount	During Year	Contractual		
															Accretion	Impairment	Change in				Due & Accrued		Maturity		
																Recognized	B./A.C.V.						Date		
U.S. Government - Issuer Obligations																									
912810	PV	4	UNITED STATES TREASURY INFL INDEX NOTES.....	SD..	..	1	.....	.....	.....667,978	...124.065	620,328	500,000	638,947	.....	.....(7,863)	.....	.....	.....1.986	0.320	JJ.....	4,589	9,899	04/16/2012.	01/15/2028.	
912828	J2	7	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....200,071	...97.774	195,548	200,000	200,066	.....	.....(5)	.....	.....	.....2.000	1.990	FA.....	1,511	2,000	02/27/2015.	02/15/2025.	
912828	JE	1	UNITED STATES TREASURY INFL INDEX NOTES.....	SD..	..	1	.....	.....	.....507,941	...114.197	570,987	500,000	503,285	.....	.....(818)	.....	.....	.....1.516	1.340	JJ.....	3,503	7,556	02/18/2010.	07/15/2018.	
912828	KR	0	UNITED STATES TREASURY NOTES.....	SD..	..	1	.....	.....	.....495,879	...100.723	503,615	500,000	499,788	.....	.....633	.....	.....	.....2.625	2.750	AO.....	2,236	13,125	05/07/2009.	04/30/2016.	
912828	KW	9	UNITED STATES TREASURY NOTES.....	SD..	..	1	.....	.....	.....111,912	...101.137	111,251	110,000	110,126	.....	.....(299)	.....	.....	.....3.250	2.960	MN.....	313	3,575	07/08/2009.	05/31/2016.	
912828	L3	2	UNITED STATES TREASURY NOTE.....	O.....	..	1	.....	.....	.....398,592	...98.446	393,784	400,000	398,668	.....	.....76	.....	.....	.....1.375	1.440	FA.....	1,859	.....	09/23/2015.	08/31/2020.	
912828	M6	4	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....500,256	...99.891	499,455	500,000	500,250	.....	.....(6)	.....	.....	.....1.250	1.230	MN.....	807	.....	12/04/2015.	11/15/2018.	
912828	M7	2	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....1,496,079	...99.731	1,495,965	1,500,000	1,496,096	.....	.....17	.....	.....	.....0.875	1.010	MN.....	1,148	.....	12/28/2015.	11/30/2017.	
912828	MF	4	UNITED STATES TREASURY INFL INDEX NOTES.....	SD..	..	1	.....	.....	.....244,932	...114.393	285,983	250,000	247,874	.....	.....625	.....	.....	.....1.512	1.780	JJ.....	1,747	3,767	04/05/2010.	01/15/2020.	
912828	PP	9	UNITED STATES TREASURY INFL INDEX NOTES.....	SD..	..	1	.....	.....	.....256,119	...112.199	280,500	250,000	253,982	.....	.....(458)	.....	.....	.....1.223	1.020	JJ.....	1,413	3,047	03/29/2011.	01/15/2021.	
912828	TM	2	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....996,996	...99.379	993,790	1,000,000	997,441	.....	.....446	.....	.....	.....0.625	0.780	FA.....	2,112	.....	09/16/2015.	08/31/2017.	
912828	TW	0	US TREASURY N/B.....	SD..	..	1	.....	.....	.....498,810	...99.489	497,445	500,000	498,884	.....	.....73	.....	.....	.....0.750	0.870	AO.....	639	.....	11/17/2015.	10/31/2017.	
912828	VK	3	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....1,989,537	...100.446	2,008,920	2,000,000	1,994,675	.....	.....2,078	.....	.....	.....1.375	1.480	JD.....	76	41,252	07/01/2013.	06/30/2018.	
912828	XB	1	UNITED STATES TREASURY NOTE.....	SD..	..	1	.....	.....	.....298,359	...98.727	296,181	300,000	298,414	.....	.....55	.....	.....	.....2.125	2.180	MN.....	823	3,188	08/31/2015.	05/15/2025.	
0199999	U.S. Government - Issuer Obligations.....								8,663,461	XXX	8,753,752	8,510,000	8,638,496	0	(5,446)	0	0	XXX	XXX	XXX	22,776	87,409	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																									
36178U	UW	1	GOVERNMENT NATL MTG ASSOC II #AB7797.....	SD..	..	1FE	.....	.....	.....823,194	...104.652	800,927	765,317	812,953	.....	.....(10,666)	.....	.....	.....3.500	2.290	MON.....	2,232	26,786	02/27/2013.	11/20/2042.	
36296U	SY	7	GOVERNMENT NATL MTG ASSOC #701735.....	SD..	..	1FE	.....	.....	.....1,316,100	...108.317	1,396,763	1,289,504	1,313,725	.....	.....(8,059)	.....	.....	.....4.500	3.980	MON.....	4,836	58,028	05/15/2009.	03/15/2039.	
36297J	TV	6	GOVERNMENT NATL MTG ASSOC #713464.....	SD..	..	1FE	.....	.....	.....278,644	...110.895	299,821	270,364	278,644	.....	.....(1,707)	.....	.....	.....5.000	4.070	MON.....	1,127	13,518	05/08/2009.	06/15/2039.	
38373A	D9	4	GINNIE MAE 2009-69 PV.....	SD..	..	1FE	.....	.....	.....695,453	...105.403	724,315	687,186	695,453	.....	.....(2,433)	.....	.....	.....4.000	3.550	MON.....	2,291	27,487	08/05/2009.	08/20/2039.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....								3,113,391	XXX	3,221,826	3,012,371	3,100,775	0	(22,865)	0	0	XXX	XXX	XXX	10,486	125,819	XXX	XXX	
0599999	Total - U.S. Government.....								11,776,852	XXX	11,975,578	11,522,371	11,739,271	0	(28,311)	0	0	XXX	XXX	XXX	33,262	213,228	XXX	XXX	
All Other Governments - Issuer Obligations																									
46513A	F8	8	ISRAEL STATE OF.....	SD..	F.....	1FE	.....	.....	.....700,000	...100.000	700,000	700,000	700,000	.....	.....	.....	.....	.....2.890	2.890	JJ.....	10,115	20,230	07/01/2013.	07/01/2018.	
0699999	All Other Governments - Issuer Obligations.....								700,000	XXX	700,000	700,000	700,000	0	0	0	0	XXX	XXX	XXX	10,115	20,230	XXX	XXX	
1099999	Total - All Other Governments.....								700,000	XXX	700,000	700,000	700,000	0	0	0	0	XXX	XXX	XXX	10,115	20,230	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
13063C	SP	6	CALIFORNIA ST.....	SD..	..	1	1FE	.....	.....194,750	...101.681	203,362	200,000	194,986	.....	.....236	.....	.....	.....3.000	3.230	MS.....	2,000	2,717	03/06/2015.	03/01/2029.	
13063C	YL	8	CALIFORNIA ST.....	SD..	..	1	1FE	.....	.....591,550	...121.219	606,095	500,000	590,706	.....	.....(844)	.....	.....	.....5.000	2.840	MS.....	4,028	.....	11/19/2015.	09/01/2030.	
20772G	E4	6	CONNECTICUT ST.....	SD..	..	1FE	.....	.....	.....250,000	...107.271	268,178	250,000	250,000	.....	.....	.....	.....	.....4.750	4.750	MS.....	3,497	11,875	04/17/2008.	03/15/2018.	
20772G	VP	0	CONNECTICUT ST.....	SD..	..	1	1FE	.....	.....268,438	...104.213	260,535	250,000	252,251	.....	.....(2,366)	.....	.....	.....5.000	3.980	JD.....	1,042	12,500	03/10/2008.	12/01/2020.	
341535	3V	2	FLORIDA ST BRD OF EDU PUBLIC E.....	SD..	..	1	1FE	.....	.....111,500	...106.676	106,676	100,000	105,609	.....	.....(3,189)	.....	.....	.....5.000	1.670	JD.....	417	5,000	02/18/2014.	06/01/2027.	
574193	KY	3	MARYLAND ST.....	SD..	..	1	1FE	.....	.....276,738	...111.847	279,618	250,000	273,902	.....	.....(2,836)	.....	.....	.....4.000	2.420	FA.....	4,167	5,000	02/18/2015.	08/01/2027.	
57582P	SU	5	MASSACHUSETTS ST.....	SD..	..	1	1FE	.....	.....116,984	...113.586	113,586	100,000	113,435	.....	.....(3,549)	.....	.....	.....5.000	1.070	JJ.....	2,500	2,500	01/14/2015.	07/01/2026.	
57582R	EL	6	MASSACHUSETTS ST.....	SD..	..	1	1FE	.....	.....1,440,550	...119.153	1,489,413	1,250,000	1,433,021	.....	.....(7,529)	.....	.....	.....5.000	3.200	JJ.....	28,646	.....	06/25/2015.	07/01/2032.	
677522	FG	4	OHIO ST.....	SD..	..	1	1FE	.....	.....206,458	...105.016	210,032	200,000	206,253	.....	.....(205)	.....	.....	.....3.000	2.520	MS.....	1,533	.....	09/18/2015.	09/01/2026.	
70914P	VB	5	PENNSYLVANIA ST.....	SD..	..	1	1FE	.....	.....569,035	...116.666	583,330	500,000	559,047	.....	.....(6,558)	.....	.....	.....5.000	3.270	AO.....	5,278	25,000	06/12/2014.	10/15/2031.	
70914P	VY	5	PENNSYLVANIA ST.....	SD..	..	1	1FE	.....	.....215,640	...106.342	212,684	200,000	214,221	.....	.....(1,420)	.....	.....	.....4.000	3.040	JD.....	356	8,000	01/06/2015.	06/15/2033.	
76222R	QP	0	RHODE ISLAND ST & PROVIDENCE P.....	SD..	..	1	1FE	.....	.....568,870	...117.536	587,680	500,000	565,483	.....	.....(3,387)	.....	.....	.....5.000	3.280	MN.....	4,167	12,500	06/15/2015.	11/01/2030.	
882723	NB	1	TEXAS ST.....	SD..	..	1	1FE	.....	.....590,145	...120.890	604,450	500,000	578,098	.....	.....(8,283)	.....	.....	.....5.000	2.860	AO.....	6,250	25,000	07/10/2014.	10/01/2028.	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....								5,400,658	XXX	5,525,639	4,800,000	5,337,012	0	(39,930)	0	0	XXX	XXX	XXX	63,881	110,092	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								5,400,658	XXX	5,525,639	4,800,000	5,337,012	0	(39,930)	0	0	XXX	XXX	XXX	63,881	110,092	XXX	XXX	

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
							F	o			r																Unrealized	Current Year's	Current Year's	Total Foreign	Effective	When	Admitted	Amount Rec.	Stated
CUSIP Identification	Description						e	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Rate of	Paid	Amount Due & Accrued	During Year	Acquired	Contractual	
							CHAR	Designation			Fair Value	Fair Value	Value	Carrying Value	(Decrease)	Accretion	Temporary Impairment Recognized	Change in B./A.C.V.							Maturity Date	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
073900	E5	7	BEAUFORT CNTY SC SCH DIST.....					1FE	1,214,540	121.917	1,219,170	1,000,000	1,195,576			(18,964)		5.000	2.050	MS.....	16,667	20,972	03/17/2015.	03/01/2023.		
132285	2Q	9	CAMBRIDGE MA.....					1FE	286,415	117.075	292,688	250,000	284,215			(2,200)		4.000	2.130	JJ.....	5,000	2,833	06/03/2015.	01/01/2024.		
178882	LX	2	CLACKAMAS & WASHINGTON CNTYS O.....					1FE	978,832	123.993	991,944	800,000	965,062			(13,770)		5.000	2.300	JD.....	1,778	29,556	03/11/2015.	06/15/2024.		
178882	LZ	7	CLACKAMAS & WASHINGTON CNTYS O.....			1		1FE	913,875	124.110	930,825	750,000	902,759			(11,116)		5.000	2.560	JD.....	1,667	27,708	03/06/2015.	06/15/2026.		
199507	E3	4	COLUMBUS OH CITY SCH DIST.....					1FE	272,385	103.980	259,950	250,000	260,204			(11,076)		5.000	0.530	JD.....	1,042	12,500	11/24/2014.	12/01/2017.		
249164	LJ	1	DENVER CITY & CNTY CO.....					1FE	285,500	113.990	284,977	250,000	285,480			(20)		5.650	2.360	FA.....	5,885		12/28/2015.	08/01/2030.		
402892	BZ	5	GUNNISON CO WATERSHED SCH DIST.....					1FE	152,603	111.799	150,929	135,000	151,533			(1,070)		5.250	0.980	JD.....	591	3,544	10/19/2015.	12/01/2025.		
414018	5F	4	HARRIS CNTY TX FLOOD CONTROL D.....					1FE	593,580	119.741	598,705	500,000	581,010			(8,029)		5.000	2.890	AO.....	6,250	25,000	05/21/2014.	10/01/2029.		
438670	2T	7	HONOLULU CITY & CNTY HI.....					1FE	1,977,284	123.130	2,000,863	1,625,000	1,948,825			(28,458)		5.000	2.190	AO.....	20,313	40,399	03/18/2015.	10/01/2023.		
447025	SZ	1	HUNTSVILLE AL.....					1FE	1,506,438	121.628	1,520,350	1,250,000	1,476,109			(22,926)		5.000	2.650	MS.....	20,833	62,153	08/15/2014.	09/01/2027.		
488575	GJ	4	KENDALL & KANE CNTYS IL CMNTY.....					1FE	121,925	100.000	115,000	115,000	115,000			(868)		5.250	4.460	JJ.....	3,019	6,038	05/11/2006.	01/01/2023.		
488575	KA	8	KENDALL & KANE CNTYS IL CMNTY.....					1FE	196,141	100.000	185,000	185,000	185,000			(1,394)		5.250	4.470	JJ.....	4,856	9,713	05/11/2006.	01/01/2023.		
495098	XJ	9	KING CNTY WA SCH DIST #405 BEL.....					1FE	1,911,972	122.688	1,901,664	1,550,000	1,883,737			(28,235)		5.000	2.040	JD.....	6,458	50,160	03/19/2015.	12/01/2023.		
567137	E4	2	MARICOPA CNTY AZ ELEM SCH DIST.....					1FE	514,610	108.644	543,220	500,000	513,942			(668)		4.000	3.650	JJ.....	11,167		05/28/2015.	07/01/2032.		
599632	KC	9	MILFORD OH EXEMPT VLG SCH DIST.....					1FE	1,293,768	120.329	1,293,537	1,075,000	1,260,734			(13,033)		5.000	2.890	JD.....	4,479	36,580	03/13/2015.	12/01/2027.		
64966H	DC	1	NEW YORK NY.....					1FE	1,271,000	115.496	1,154,960	1,000,000	1,138,047			(39,314)		6.810	2.460	AO.....	14,377	68,100	07/02/2012.	10/15/2019.		
797508	GA	0	SAN DIEGUITO CA UNION HIGH SCH.....					1FE	530,665	108.273	541,365	500,000	529,003			(1,662)		4.000	3.280	FA.....	13,444		04/16/2015.	08/01/2034.		
876315	VT	6	TARRANT CNTY TX.....					1FE	1,154,710	111.795	1,117,950	1,000,000	1,078,079			(15,768)		5.000	3.140	JJ.....	23,056	50,000	09/28/2010.	07/15/2025.		
876315	VU	3	TARRANT CNTY TX.....					1FE	2,145,806	113.671	2,125,648	1,870,000	2,009,457			(28,101)		5.000	3.220	JJ.....	43,114	93,500	09/28/2010.	07/15/2026.		
889294	QQ	0	TOLEDO OH CITY SCH DIST.....					1FE	578,295	120.376	601,880	500,000	566,610			(7,322)		5.000	3.090	JD.....	2,083	25,000	05/08/2014.	12/01/2027.		
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								17,880,344	XXX	17,830,625	15,105,000	17,330,382	0	(253,994)	0	0	XXX	XXX	XXX	206,079	563,756	XXX	XXX		
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								17,880,344	XXX	17,830,625	15,105,000	17,330,382	0	(253,994)	0	0	XXX	XXX	XXX	206,079	563,756	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
010268	AU	4	ALABAMA FEDERAL AID HIGHWAY FI.....			1		1FE	783,885	107.026	802,695	750,000	781,829			(2,056)		4.000	3.420	MS.....	10,000	16,583	04/24/2015.	09/01/2034.		
01179R	DK	6	ALASKA ST MUNI BOND BANK AUTH.....					1FE	583,124	118.341	609,456	515,000	572,158			(5,971)		5.000	3.430	MS.....	8,583	25,750	02/07/2014.	03/01/2028.		
02765U	GC	2	AMERICAN MUNI PWR-OHIO INC OHR.....					1FE	853,785	116.791	875,933	750,000	844,172			(9,613)		5.000	3.220	FA.....	14,167	21,979	12/19/2014.	02/15/2029.		
040484	MS	3	ARIZONA BRD OF RGTS UNIV ARIZO.....					1FE	1,147,620	118.783	1,187,830	1,000,000	1,139,247			(8,373)		5.000	3.260	JD.....	4,167	29,444	04/22/2015.	06/01/2040.		
04048R	LG	9	ARIZONA BRD OF RGTS ST UNIV SY.....					1FE	1,924,402	122.578	1,979,635	1,615,000	1,905,002			(19,400)		5.000	2.830	JJ.....	40,375	18,842	03/05/2015.	07/01/2028.		
047870	MT	4	ATLANTA GA WTR & WSTWTR REVENU.....					1FE	251,619	124.732	255,701	205,000	251,016			(603)		5.000	2.310	MN.....	1,708		11/06/2015.	11/01/2025.		
047870	MZ	0	ATLANTA GA WTR & WSTWTR REVENU.....					1FE	578,770	119.681	598,405	500,000	573,431			(5,339)		5.000	3.160	MN.....	4,167	15,903	02/26/2015.	11/01/2031.		
059231	ZR	4	BALTIMORE MD REVENUE.....					1FE	1,767,225	119.043	1,785,645	1,500,000	1,747,988			(19,237)		5.000	2.890	JJ.....	37,500	43,333	03/04/2015.	07/01/2031.		
115065	UQ	5	BROWARD CNTY FL SCH BRD.....					1FE	271,288	102.316	255,790	250,000	252,183			(4,263)		5.000	3.220	JJ.....	6,250	12,500	03/23/2011.	07/01/2016.		
15504R	GA	1	CENTRL PUGET SOUND WA REGL TRA.....					1FE	599,860	121.282	606,415	500,000	599,198			(662)		5.000	2.690	MN.....	4,167		12/01/2015.	11/01/2031.		
15504R	GC	7	CENTRL PUGET SOUND WA REGL TRA.....					1FE	1,300,750	108.458	1,355,725	1,250,000	1,299,410			(1,340)		4.000	3.520	MN.....	8,333	7,083	08/05/2015.	11/01/2033.		
160429	TZ	9	CHARLESTON SC WTRWKS & SWR REV.....					1FE	565,310	116.344	581,720	500,000	562,789			(2,521)		5.000	3.370	JJ.....	10,556		07/16/2015.	01/01/2040.		
167723	EN	1	CHICAGO IL TRANSIT AUTH CAPITA.....					1FE	1,204,060	114.144	1,141,440	1,000,000	1,071,889			(23,074)		6.000	3.390	JD.....	5,000	60,000	09/29/2009.	06/01/2024.		
235416	6T	6	DALLAS TX WTRWKS & SWR SYS REV.....					1FE	582,020	120.739	603,700	500,000	578,039			(3,981)		5.000	3.130	AO.....	6,250	12,917	05/26/2015.	10/01/2032.		
25477G	EB	7	DIST OF COLUMBIA INCOME TAX SE.....					1FE	117,765	114.502	114,503	100,000	114,902			(2,863)		5.000	1.500	JD.....	417	5,000	02/10/2015.	12/01/2026.		
29270C	H7	3	ENERGY N W WA ELEC REVENUE.....					1FE	584,265	119.994	599,970	500,000	579,856			(4,409)		5.000	3.050	JJ.....	12,500	2,778	04/24/2015.	07/01/2033.		
30382L	DQ	8	FAIRFAX CNTY VA ECON DEV AUTHF.....					1FE	578,185	119.906	599,530	500,000	568,164			(6,653)		5.000	3.200	AO.....	6,250	25,000	06/13/2014.	10/01/2030.		
30382L	DR	6	FAIRFAX CNTY VA ECON DEV AUTHF.....					1FE	1,088,300	118.988	1,124,437	945,000	1,069,973			(12,167)		5.000	3.250	AO.....	11,813	47,250	06/13/2014.	10/01/2031.		
3134G6	XL	2	FREDDIE MAC.....					1FE	199,800	99.520	199,040	200,000	199,836			36		1.300	1.330	FA.....	939	650	05/06/2015.	08/21/2018.		

E10.1

SCHEDULE D - PART 1

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

E10.2

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 Design- 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136G0	4S	7	FANNIE MAE.....					1	1FE	250,013	99.741	249,355	250,000	250,000		(13)			0.750	0.720	FA	677		09/15/2015	02/21/2017
353590	HT	2	FRANKLIN IN CMNTY MULTI-SCH BL.....					1	1FE	275,313	112.135	280,338	250,000	274,930		(382)			4.000	2.850	JJ	1,750		09/25/2015	07/15/2026
353590	HV	7	FRANKLIN IN CMNTY MULTI-SCH BL.....					1	1FE	544,605	111.022	555,110	500,000	543,934		(671)			4.000	2.980	JJ	3,500		09/25/2015	07/15/2027
37358M	CN	9	GEORGIA ST ROAD & TOLLWAY AUTH.....					1	1FE	2,406,000	112.611	2,252,220	2,000,000	2,197,174		(55,224)			5.000	2.000	JD	8,333	100,000	02/07/2012	06/01/2021
391577	PB	3	GTR AZ DEV AUTH INFRASTRUCTURE.....					1	1FE	246,453	108.683	271,708	250,000	247,963		220			4.500	4.620	FA	4,688	11,250	04/11/2008	08/01/2023
416498	BM	4	HARTFORD CNTY CT MET DIST CLEA.....					1	1FE	899,813	119.753	898,148	750,000	888,629		(11,183)			5.000	2.640	MN	6,250	36,146	03/04/2015	11/01/2027
447168	KL	8	HUNTSVILLE AL WTR SYS REVENUE.....					1	1FE	526,250	109.060	545,300	500,000	525,421		(829)			4.000	3.360	MN	3,333	4,833	08/19/2015	11/01/2032
451152	F9	8	IDAHO ST BOND BANK AUTH REVENUE.....					1	1FE	582,330	119.142	595,710	500,000	579,998		(2,332)			5.000	3.080	MS	8,264		08/13/2015	09/15/2033
45470R	BZ	8	INDIANA ST FIN AUTH HIGHWAY RE.....					1	1FE	249,688	102.994	257,485	250,000	249,822		18			4.500	4.510	JD	938	11,250	04/10/2008	12/01/2023
455160	AQ	4	INDIANA UNIV LEASE PURCHASE.....					1	1FE	560,848	116.526	588,456	505,000	550,955		(5,319)			5.000	3.590	JD	2,104	25,250	02/05/2014	06/01/2030
45528U	RS	2	INDIANAPOLIS IN LOCAL PUBLIC I.....					1	1FE	853,313	115.651	867,383	750,000	851,001		(2,311)			5.000	3.260	JJ	8,854		08/28/2015	01/01/2027
462460	2J	4	IOWA ST HGR EDU LOAN AUTH.....					1	1FE	590,810	122.013	610,065	500,000	581,962		(7,948)			5.000	2.900	JD	2,083	25,000	11/07/2014	12/01/2030
46263R	MS	1	IPS MULTI-SCH BLDG CORP IN.....					1	1FE	762,949	121.528	765,626	630,000	753,129		(9,820)			5.000	2.320	JJ	14,525	7,788	04/01/2015	01/15/2024
46613P	S5	6	JEA FL WTR & SWR REVENUE.....					1	1FE	886,260	113.060	847,950	750,000	842,587		(13,364)			5.000	2.830	AO	9,375	37,500	07/30/2012	10/01/2030
46613P	S7	2	JEA FL WTR & SWR REVENUE.....					1	1FE	578,965	112.530	562,650	500,000	553,867		(7,702)			5.000	3.090	AO	6,250	25,000	07/30/2012	10/01/2034
46613S	DF	4	JEA FL ELEC SYS REVENUE.....					1	1FE	1,189,010	119.571	1,225,603	1,025,000	1,182,253		(6,757)			5.000	3.080	AO	12,813	10,677	07/08/2015	10/01/2030
491501	CX	8	KENTUCKY ST MUNI PWR AGY PWR S.....					1	1FE	228,702	109.766	219,534	200,000	218,989		(3,654)			6.040	3.800	MS	4,027	12,080	03/27/2013	09/01/2026
49151E	8R	7	KENTUCKY ST PROPERTY & BLDGS C.....					1	1FE	558,545	113.874	569,370	500,000	545,145		(7,270)			5.000	3.220	FA	10,417	25,000	02/12/2014	08/01/2025
495289	X4	7	KING CNTY WA SWR REVENUE.....					1	1FE	582,205	116.530	582,650	500,000	577,064		(5,141)			5.000	3.030	JJ	12,500	9,236	04/15/2015	07/01/2038
495289	X8	8	KING CNTY WA SWR REVENUE.....					1	1FE	583,080	117.025	585,125	500,000	577,918		(5,162)			5.000	3.010	JJ	12,500	9,236	04/17/2015	07/01/2036
544435	4B	3	LOS ANGELES CA DEPT OF ARPTS.....					1	1FE	599,165	120.419	602,095	500,000	591,890		(7,275)			5.000	2.760	MN	3,194	18,125	02/06/2015	05/15/2027
544435	4F	4	LOS ANGELES CA DEPT OF ARPTS.....					1	1FE	587,470	116.175	580,875	500,000	581,123		(6,347)			5.000	3.000	MN	3,194	18,125	02/06/2015	05/15/2031
545904	MN	1	LOUDOUN CNTY VA SANTN AUTH WTR.....					1	1FE	517,775	106.293	531,465	500,000	517,167		(608)			4.000	3.550	JJ	7,333		08/05/2015	01/01/2037
574204	ZE	6	MARYLAND ST DEPT OF TRANSPRTNC.....					1	1FE	100,698	101.905	101,905	100,000	100,633		(65)			3.000	2.900	FA	1,250	1,292	03/06/2015	02/01/2027
575566	L3	6	MASSACHUSETTS ST BAY TRANSPRTN.....					1	1FE	262,342	100.647	236,520	235,000	235,897		(15,108)			6.200	3.860	MS	4,857	14,570	09/23/2008	03/01/2016
57583R	5N	1	MASSACHUSETTS ST DEV FIN AGY R.....					1	1FE	284,063	114.469	286,173	250,000	269,875		(3,784)			5.000	3.190	AO	2,639	12,500	01/24/2012	10/15/2040
57583R	5S	0	MASSACHUSETTS ST DEV FIN AGY R.....					1	1FE	263,254	117.940	259,468	220,000	242,870		(4,210)			5.000	2.750	JJ	5,500	11,000	11/10/2010	01/01/2021
57583U	KR	8	MASSACHUSETTS ST DEV FIN AGY R.....					1	1FE	157,062	108.022	162,033	150,000	154,561		(707)			4.000	3.410	AO	1,500	6,000	04/12/2012	10/01/2028
575896	NX	9	MASSACHUSETTS ST PORT AUTH.....					1	1FE	574,825	120.311	601,555	500,000	565,311		(6,579)			5.000	3.230	JJ	12,500	23,889	07/10/2014	07/01/2029
59259Y	SD	2	MET TRANSPRTN AUTH NY REVENUE.....					1	1FE	579,495	118.484	592,420	500,000	555,741		(7,151)			5.000	3.180	MN	3,194	25,000	07/13/2012	11/15/2028
592647	AX	9	MET WASHINGTON DC ARPTS AUTH A.....					1	1FE	586,890	120.218	601,090	500,000	583,483		(3,407)			5.000	3.010	AO	6,250	5,278	07/08/2015	10/01/2025
59333P	H7	6	MIAMI-DADE CNTY FL AVIATION RE.....					1	1FE	578,205	114.521	572,605	500,000	571,485		(6,720)			5.000	3.120	AO	6,250	25,000	01/12/2015	10/01/2031
594615	BM	7	MICHIGAN ST BLDG AUTH REVENUE.....					1	1FE	564,350	117.501	587,505	500,000	562,530		(1,820)			5.000	3.480	AO	5,278	3,125	07/31/2015	04/15/2033
60534T	WT	8	MISSISSIPPI ST DEV BANK SPL OB.....					1	1FE	566,495	116.372	581,860	500,000	556,041		(7,037)			5.000	3.200	JJ	12,500	24,931	06/13/2014	01/01/2028
605699	ND	5	MISSISSIPPI ST UNIV EDUCTNL BL.....					1	1FE	596,486	119.320	602,566	505,000	583,790		(7,965)			5.000	2.930	FA	10,521	25,250	05/20/2014	08/01/2028
606092	GB	4	MISSOURI ST JT MUNI ELEC UTILI.....					1	1FE	578,355	117.160	585,800	500,000	569,088		(7,521)			5.000	3.040	JJ	12,500	18,333	09/24/2014	01/01/2028
63968A	E7	6	NEBRASKA ST PUBLIC PWR DIST RE.....					1	1FE	781,711	108.161	778,759	720,000	738,582		(8,799)			5.000	3.650	JJ	18,000	36,000	09/10/2010	01/01/2026
63968A	F8	3	NEBRASKA ST PUBLIC PWR DIST RE.....					1	1FE	303,999	107.405	300,734	280,000	287,226		(3,422)			5.000	3.650	JJ	7,000	14,000	09/10/2010	01/01/2026
64465P	B9	8	NEW HAMPSHIRE ST MUNI BOND BAN.....					1	1FE	1,572,402	122.600	1,593,800	1,300,000	1,550,047		(22,355)			5.000	2.240	FA	24,556	24,014	03/11/2015	08/15/2023
646065	D9	0	NEW JERSEY ST EDUCTNL FACS AUT.....					1	1FE	294,495	111.253	278,133	250,000	272,550		(6,118)			5.000	2.300	JJ	6,250	12,500	04/16/2012	07/01/2034
646139	D8	5	NEW JERSEY ST TURNPIKE AUTH.....					1	1FE	111,650	100.000	110,000	110,000	110,000					4.252	3.820	JJ	2,339	4,677	01/28/2010	01/01/2016
64971W	MW	7	NEW YORK CITY NY TRANSITIONALF.....					1	1FE	586,020	120.719	603,595	500,000	577,177		(7,805)			5.000	2.950	FA	10,417	17,917	11/06/2014	08/01/2029

SCHEDULE D - PART 1

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

E10.3

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 Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64972H	RE 4		NEW YORK CITY NY TRANSITIONAL.....	.....	..	.....	1FE	1,113,260	...108.372	1,083,720	1,000,000	1,088,623	.....	.....(6,735)	.....	.....	.....4.800	3.770	JJ.....	22,133	48,000	02/15/2012.	07/15/2026.
649883	YC 3		NEW YORK ST MTGE AGY HOMEOWNER.....	.....	..	.....	1FE	1,500,000	...102.751	1,541,265	1,500,000	1,500,000	.....	.....	.....	.....	.....2.750	2.750	AO.....	10,313	41,250	02/13/2014.	04/01/2020.
64990E	CK 1		NEW YORK ST DORM AUTH ST PERSO.....	.....	..	.....1	1FE	570,335	...120.262	601,310	500,000	558,034	.....	.....(7,360)	.....	.....	.....5.000	3.130	JD.....	1,111	25,000	04/16/2014.	12/15/2028.
64990E	CL 9		NEW YORK ST DORM AUTH ST PERSO.....	.....	..	.....1	1FE	563,995	...119.199	596,000	500,000	552,768	.....	.....(6,649)	.....	.....	.....5.000	3.290	JD.....	1,111	25,000	04/10/2014.	12/15/2029.
64990H	ML 1		NEW YORK ST DORM AUTH REVENUES.....	.....	..	.....1	1FE	579,005	...119.943	599,715	500,000	562,540	.....	.....(8,835)	.....	.....	.....5.000	2.840	MN.....	3,194	25,000	02/06/2014.	05/15/2023.
650009	G2 3		NEW YORK ST THRUWAY AUTH.....	.....	..	.....1	1FE	597,940	...120.663	603,315	500,000	589,599	.....	.....(8,341)	.....	.....	.....5.000	2.730	JJ.....	12,500	13,472	01/09/2015.	01/01/2029.
650035	ZC 5		NEW YORK ST URBAN DEV CORP REV.....	.....	..	.....1	1FE	565,075	...117.947	589,735	500,000	554,108	.....	.....(6,552)	.....	.....	.....5.000	3.300	MS.....	7,361	25,000	04/15/2014.	03/15/2030.
65819G	DQ 8		NORTH CAROLINA ST CAPITAL FACS.....	.....	..	.....1	1FE	255,130	...103.047	257,620	250,000	250,793	.....	.....(1,019)	.....	.....	.....5.000	4.560	AO.....	3,125	12,500	05/11/2011.	10/01/2039.
67759H	DY 7		OHIO ST SPL OBLG.....	.....	..	.....1	1FE	612,170	...120.172	600,860	500,000	603,125	.....	.....(9,045)	.....	.....	.....5.000	2.480	AO.....	6,250	16,875	01/14/2015.	04/01/2028.
67760H	JS 1		OHIO ST TURNPIKE COMMISSION.....	.....	..	.....1	1FE	239,360	...117.391	234,784	200,000	235,102	.....	.....(4,258)	.....	.....	.....5.250	2.540	FA.....	3,967	10,500	01/13/2015.	02/15/2030.
677704	YN 2		OHIO UNIV GEN RECPTS ATHENS.....	.....	..	.....1	1FE	298,300	...119.313	298,283	250,000	282,212	.....	.....(4,524)	.....	.....	.....5.000	2.790	JD.....	1,042	12,500	04/18/2012.	12/01/2023.
682001	CU 4		OMAHA NE PUBLIC PWR DIST ELECR.....	.....	..	.....1	1FE	606,830	...119.107	595,535	500,000	597,288	.....	.....(9,542)	.....	.....	.....5.000	2.470	FA.....	10,417	14,167	01/14/2015.	02/01/2031.
682001	DQ 2		OMAHA NE PUBLIC PWR DIST ELECR.....	.....	..	.....1	1FE	595,835	...121.828	609,140	500,000	588,412	.....	.....(7,423)	.....	.....	.....5.000	2.680	FA.....	10,417	12,500	03/03/2015.	02/01/2028.
68607D	SE 6		OREGON ST DEPT OF TRANSPRTN HI.....	.....	..	.....1	1FE	1,449,228	...123.248	1,478,976	1,200,000	1,431,014	.....	.....(18,214)	.....	.....	.....5.000	2.560	MN.....	7,667	48,000	03/11/2015.	11/15/2027.
68607D	SK 2		OREGON ST DEPT OF TRANSPRTN HI.....	.....	..	.....1	1FE	277,545	...110.359	281,415	255,000	275,751	.....	.....(1,793)	.....	.....	.....4.000	2.950	MN.....	1,303	8,160	02/10/2015.	11/15/2032.
696543	PK 7		PALM BEACH CNTY FL PUBLIC IMPT.....	.....	..	.....1	1FE	146,720	...103.155	154,733	150,000	146,829	.....	.....110	.....	.....	.....3.000	3.190	MN.....	750	2,013	05/06/2015.	11/01/2029.
70917R	H2 4		PENNSYLVANIA ST HGR EDUCNTL FA.....	.....	..	.....1	1FE	1,171,050	...113.344	1,133,440	1,000,000	1,097,261	.....	.....(20,296)	.....	.....	.....5.000	2.670	JD.....	2,222	50,000	03/20/2012.	06/15/2021.
709221	QS 7		PENNSYLVANIA ST TURNPIKE COMMI.....	.....	..	.....1	1FE	254,943	...111.681	251,282	225,000	249,432	.....	.....(5,511)	.....	.....	.....5.000	1.200	JD.....	938	11,250	04/24/2015.	12/01/2024.
709223	2C 4		PENNSYLVANIA ST TURNPIKE COMMI.....	.....	..	.....1	1FE	903,855	...115.463	865,973	750,000	857,590	.....	.....(13,964)	.....	.....	.....5.000	2.710	JD.....	3,125	37,500	07/18/2012.	12/01/2024.
709235	RV 9		PENNSYLVANIA ST UNIV.....	.....	..	.....1	1FE	1,579,230	...107.988	1,457,838	1,350,000	1,434,011	.....	.....(38,387)	.....	.....	.....5.000	1.990	FA.....	25,500	67,500	02/07/2012.	08/15/2021.
71884A	YZ 9		PHOENIX AZ CIVIC IMPT CORP EXC.....	.....	..	.....1	1FE	584,440	...118.006	590,030	500,000	579,899	.....	.....(4,541)	.....	.....	.....5.000	3.040	JJ.....	15,903	.....	04/22/2015.	07/01/2032.
73358W	VY 4		PORT AUTH OF NEW YORK & NEW JE.....	.....	..	.....1	1FE	687,738	...114.619	699,176	610,000	683,353	.....	.....(4,386)	.....	.....	.....5.000	3.470	MN.....	5,083	15,928	04/28/2015.	05/01/2034.
751073	HD 2		RALEIGH DURHAM NC ARPT AUTH AR.....	.....	..	.....1	1FE	287,378	...114.846	287,115	250,000	271,369	.....	.....(4,567)	.....	.....	.....5.000	2.880	MN.....	2,083	12,500	05/08/2012.	05/01/2028.
773426	BC 4		ROCKINGHAM CNTY NC LTD OBLG.....	.....	..	.....1	1FE	837,760	...122.787	859,509	700,000	829,093	.....	.....(8,667)	.....	.....	.....5.000	2.730	AO.....	8,750	16,139	03/17/2015.	04/01/2026.
786005	PM 4		SACRAMENTO CA MUNI UTILITY DIS.....	.....	..	.....1	1FE	1,188,540	...124.363	1,243,630	1,000,000	1,167,938	.....	.....(5,710)	.....	.....	.....6.322	4.900	MN.....	8,078	63,220	02/09/2012.	05/15/2036.
795560	DE 8		SALT LAKE & SANDY UT MET WTR D.....	.....	..	.....1	1FE	4,503,082	...111.402	4,623,183	4,150,000	4,292,306	.....	.....(37,214)	.....	.....	.....5.000	3.940	JJ.....	103,750	207,500	09/22/2009.	07/01/2030.
796253	S9 4		SAN ANTONIO TX ELEC & GAS REVE.....	.....	..	.....1	1FE	290,545	...111.220	278,050	250,000	281,366	.....	.....(9,179)	.....	.....	.....5.250	1.100	FA.....	5,469	13,125	01/26/2015.	02/01/2028.
810489	QB 3		SCOTTSDALE AZ MUNI PROPERTY CO.....	.....	..	.....1	1FE	917,175	...122.797	920,978	750,000	905,559	.....	.....(11,616)	.....	.....	.....5.000	2.530	JJ.....	18,750	18,229	03/04/2015.	07/01/2027.
837227	Y6 8		SOUTH CENTRAL CT REGL WTR AUTH.....	.....	..	.....1	1FE	122,848	...111.298	133,558	120,000	122,620	.....	.....(228)	.....	.....	.....3.250	2.960	FA.....	1,625	1,950	02/18/2015.	08/01/2029.
83755L	UY 0		SOUTH DAKOTA ST BLDG AUTH REVE.....	.....	..	.....1	1FE	596,550	...121.218	606,090	500,000	586,466	.....	.....(9,040)	.....	.....	.....5.000	2.690	JD.....	2,083	25,000	11/14/2014.	06/01/2025.
83755L	VB 9		SOUTH DAKOTA ST BLDG AUTH REVE.....	.....	..	.....1	1FE	585,875	...118.610	593,050	500,000	575,453	.....	.....(7,787)	.....	.....	.....5.000	2.960	JD.....	2,083	25,000	08/13/2014.	06/01/2028.
850578	TS 4		SPRINGFIELD IL ELEC REVENUE.....	.....	..	.....1	1FE	550,070	...113.857	569,285	500,000	549,693	.....	.....(377)	.....	.....	.....5.000	3.710	MS.....	2,014	.....	11/13/2015.	03/01/2034.
873545	GV 3		TACOMA WA SWR REVENUE.....	.....	..	.....1	1FE	696,227	...122.096	702,052	575,000	687,967	.....	.....(8,260)	.....	.....	.....5.000	2.630	JD.....	2,396	20,205	02/12/2015.	12/01/2027.
875124	BQ 1		TAMPA BAY FL WTR REGL WTR SPLY.....	.....	..	.....1	1FE	290,585	...115.911	289,778	250,000	286,751	.....	.....(3,834)	.....	.....	.....5.000	1.760	AO.....	3,125	6,250	06/19/2015.	10/01/2025.
880558	BP 5		TENNESSEE ST SCH BOND AUTH.....	.....	..	.....1	1FE	595,145	...115.062	575,310	500,000	564,635	.....	.....(9,219)	.....	.....	.....5.000	2.760	MN.....	4,167	25,000	07/26/2012.	05/01/2032.
914084	Q2 7		UNIV OF ARKANSAS AR UNIV REVEN.....	.....	..	.....1	1FE	1,051,910	...103.692	1,036,920	1,000,000	1,006,882	.....	.....(7,964)	.....	.....	.....5.000	4.150	MN.....	8,333	50,000	09/11/2009.	11/01/2031.
91412G	YR 0		UNIV OF CALIFORNIA CA REVENUES.....	.....	..	.....1	1FE	1,613,705	...120.213	1,664,964	1,385,000	1,598,858	.....	.....(14,847)	.....	.....	.....5.000	3.080	MN.....	8,849	44,243	03/13/2015.	05/15/2032.
914437	RA 8		UNIV OF MASSACHUSETTS MA BLDGA.....	.....	..	.....1	1FE	251,335	...101.478	253,697	250,000	250,989	.....	.....(246)	.....	.....	.....2.108	2.000	MN.....	878	5,270	07/28/2014.	11/01/2019.
914692	U7 1		UNIV OF NEW MEXICO NM.....	.....	..	.....1	1FE	602,800	...122.581	612,905	500,000	590,813	.....	.....(11,100)	.....	.....	.....5.000	2.320	JD.....	2,083	24,931	11/14/2014.	06/01/2023.
914692	V2 1		UNIV OF NEW MEXICO NM.....	.....	..	.....1	1FE	596,695	...121.972	609,860	500,000	586,881	.....	.....(9,089)	.....	.....	.....5.000	2.680	JD.....	2,083	24,931	11/14/2014.	06/01/2026.
914713	M3 3		UNIV OF NORTH CAROLINA NC AT C.....	.....	..	.....1	1FE	94,851	...100.376	85,320	85,000	85,000	.....	.....(2,419)	.....	.....	.....5.000	1.850	JD.....	354	4,250	01/27/2012.	12/01/2034.
915200	UN 7		UNIV OF VERMONT & ST AGRIC CLG.....	.....	..	.....1	1FE	582,435	...119.793	598,965	500,000	573,939	.....	.....(7,277)	.....	.....	.....5.000	3.060	AO.....	6,250	22,986	09/19/2014.	10/01/2029.
940093	6J 1		WASHINGTON ST UNIV.....	.....	..	.....1	1FE	566,093	...116.301	598,950	515,000	558,042	.....	.....(4,365)	.....	.....	.....5.000	3.800	AO.....	6,438	25,750	02/03/2014.	04/01/2032.

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95308R	JJ	9	W HARRIS CNTY TX REGL WTR AUTH.....			.....	..	.....1	1FE	531,300	...108.379	541,895	500,000	531,234	.....	.....(66)	.....	.....	.....4.000	3.250	JD.....	1,667	.....	12/02/2015	12/15/2030
2599999			U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	..	.....		.....71,889,280	XXX	72,567,521	62,830,000	70,102,488	0	(772,472)	0	0	XXX	XXX	XXX	850,085	2,195,378	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3128H7	X8	0	FEDERAL HOME LOAN MTG CORP #E99703.....			.....	..	.....	1FE	66,733	...103.363	67,927	65,716	65,891	.....	.....(232)	.....	.....	.....5.000	4.560	MON.....	274	3,286	11/24/2003	10/01/2018
3128MJ	S4	3	FEDERAL HOME LN MTG CORP #G08538.....			.....	..	.....	1FE	4,790,697	...103.037	4,896,106	4,751,781	4,786,241	.....	.....(5,445)	.....	.....	.....3.500	3.350	MON.....	13,859	166,312	08/06/2013	07/01/2043
3128PP	5E	9	FEDERAL HOME LOAN MTG CORP #J10845.....			.....	..	.....	1FE	144,017	...106.388	149,048	140,099	144,017	.....	.....(1,252)	.....	.....	.....4.500	3.430	MON.....	525	6,304	09/15/2009	10/01/2024
3128PU	ND	0	FEDERAL HOME LOAN MTG CORP #J14888.....			.....	..	.....	1FE	748,008	...104.937	774,775	738,318	747,481	.....	.....(2,566)	.....	.....	.....3.500	3.050	MON.....	2,153	25,841	03/16/2011	04/01/2026
312962	5L	3	FEDERAL HOME LOAN MTG CORP #B10851.....			.....	..	.....	1FE	30,331	...103.363	30,676	29,678	29,863	.....	.....(177)	.....	.....	.....5.000	4.310	MON.....	124	1,484	01/30/2004	11/01/2018
312964	E9	6	FEDERAL HOME LOAN MTG CORP #B11960.....			.....	..	.....	1FE	35,532	...103.217	36,402	35,267	35,297	.....	.....(39)	.....	.....	.....4.500	4.280	MON.....	132	1,587	01/09/2004	01/01/2019
31306X	2B	8	FEDERAL HOME LN MTG CORP #J20770.....			.....	..	.....	1FE	1,381,095	...101.611	1,335,041	1,313,862	1,366,015	.....	.....(13,424)	.....	.....	.....2.500	1.470	MON.....	2,737	32,847	10/12/2012	10/01/2027
31307B	6T	2	FEDERAL HOME LN MTG CORP #J23582.....			.....	..	.....	1FE	1,205,706	...103.368	1,212,968	1,173,436	1,198,045	.....	.....(5,108)	.....	.....	.....3.000	2.400	MON.....	2,934	35,254	08/05/2013	05/01/2028
3132GT	PH	4	FEDERAL HOME LN MTG CORP #Q08224.....			.....	..	.....	1FE	1,576,511	...103.160	1,615,982	1,566,476	1,575,462	.....	.....(1,360)	.....	.....	.....3.500	3.370	MON.....	4,569	54,827	07/26/2013	05/01/2042
3132L5	AF	0	FEDERAL HOME LN MTG CORP #V80006.....			.....	..	.....	1FE	2,588,148	...100.052	2,478,372	2,477,067	2,577,901	.....	.....(12,636)	.....	.....	.....3.000	2.420	MON.....	6,193	74,312	05/01/2013	04/01/2043
3136A5	DW	3	FANNIE MAE 12-36 BV.....			.....	..	.....	1FE	413,606	...107.110	419,608	391,753	408,985	.....	.....(6,151)	.....	.....	.....4.000	2.390	MON.....	1,306	15,670	04/30/2014	07/25/2039
3136AF	EC	4	FANNIE MAE 13-72 NA.....			.....	..	.....	1FE	1,514,954	...100.218	1,511,761	1,508,473	1,513,444	.....	.....(1,487)	.....	.....	.....2.500	2.360	MON.....	3,143	37,712	02/06/2014	08/25/2042
3136AG	VN	9	FANNIE MAE 13-100 PK.....			.....	..	.....	1FE	401,125	...104.675	402,278	384,311	399,146	.....	.....(2,873)	.....	.....	.....3.500	2.620	MON.....	1,121	13,451	11/27/2013	03/25/2043
3137A1	X9	9	FREDDIE MAC -3719 LE.....			.....	..	.....1	1FE	136,071	...101.336	134,219	132,449	133,280	.....	.....(2,000)	.....	.....	.....4.000	2.650	MON.....	442	5,298	12/20/2010	08/15/2028
3137A3	RL	5	FREDDIE MAC -3782 PG.....			.....	..	.....1	1FE	589,300	...100.975	581,774	576,157	584,301	.....	.....(5,373)	.....	.....	.....2.250	1.270	MON.....	1,080	12,964	07/30/2013	11/15/2028
3137A5	X2	5	FREDDIE MAC -3786 WE.....			.....	..	.....1	1FE	1,209,529	...99.908	1,188,918	1,190,006	1,201,253	.....	.....(10,244)	.....	.....	.....2.000	1.200	MON.....	1,983	23,800	10/25/2013	12/15/2028
3137B8	F5	1	FREDDIE MAC -4302 PA.....			.....	..	.....1	1FE	823,816	...106.956	833,218	779,023	820,493	.....	.....(7,766)	.....	.....	.....4.000	2.810	MON.....	2,597	31,161	04/02/2014	12/15/2043
3137B8	JF	5	FREDDIE MAC -4315 KP.....			.....	..	.....1	1FE	837,841	...102.620	835,003	813,684	835,121	.....	.....(4,392)	.....	.....	.....3.000	2.380	MON.....	2,034	24,411	03/18/2014	08/15/2041
3137BD	GP	5	FREDDIE MAC -4392 AC.....			.....	..	.....1	1FE	836,989	...101.604	818,692	805,765	836,727	.....	.....(1,166)	.....	.....	.....3.000	1.690	MON.....	2,014	4,029	10/21/2015	07/15/2037
3138A3	DM	6	FEDERAL NATIONAL MTG ASSOC #AH1907.....			.....	..	.....	1FE	418,661	...106.078	426,452	402,015	418,661	.....	.....(3,486)	.....	.....	.....4.000	2.470	MON.....	1,340	16,081	06/20/2011	03/01/2026
3138A6	ZQ	6	FEDERAL NATIONAL MTG ASSOC #AH5250.....			.....	..	.....	1FE	649,371	...106.078	661,456	623,552	644,655	.....	.....(4,440)	.....	.....	.....4.000	2.910	MON.....	2,079	24,942	06/20/2011	03/01/2026
3138MF	P7	6	FEDERAL NATIONAL MTG ASSOC #AQ0445.....			.....	..	.....	1FE	831,087	...100.269	792,465	790,335	826,588	.....	.....(3,912)	.....	.....	.....3.000	2.310	MON.....	1,976	23,710	11/27/2012	10/01/2042
3138MG	LE	3	FEDERAL NATIONAL MTG ASSOC #AQ1224.....			.....	..	.....	1FE	1,710,817	...100.269	1,639,109	1,634,702	1,700,791	.....	.....(8,340)	.....	.....	.....3.000	2.380	MON.....	4,087	49,041	12/19/2012	11/01/2042
3138MK	5J	1	FEDERAL NATIONAL MTG ASSOC #AQ4448.....			.....	..	.....	1FE	4,774,389	...100.269	4,564,036	4,551,779	4,750,075	.....	.....(24,333)	.....	.....	.....3.000	2.340	MON.....	11,379	136,553	12/12/2012	11/01/2042
31397N	5G	6	FANNIE MAE 09-38 AB.....			.....	..	.....	1FE	771,052	...104.825	760,710	725,696	767,631	.....	.....(15,963)	.....	.....	.....4.000	1.410	MON.....	2,419	29,028	07/26/2013	06/25/2024
31397U	XA	2	FANNIE MAE 11-61 MG.....			.....	..	.....	1FE	1,559,283	...102.938	1,506,040	1,463,042	1,551,861	.....	.....(23,765)	.....	.....	.....4.000	2.060	MON.....	4,877	58,522	11/08/2013	07/25/2026
31398C	D4	7	FREDDIE MAC -3527 DA.....			.....	..	.....1	1FE	232,489	...104.643	234,597	224,187	232,489	.....	.....(2,464)	.....	.....	.....4.000	2.440	MON.....	747	8,967	05/14/2010	04/15/2029
31398P	QS	1	FANNIE MAE 10-40 DN.....			.....	..	.....	1FE	25,466	...100.272	25,065	24,997	24,997	.....	.....(265)	.....	.....	.....3.500	2.570	MON.....	73	875	06/24/2010	03/25/2028
31418A	MW	5	FEDERAL NATIONAL MTG ASSOC #MA1272.....			.....	..	.....	1FE	828,307	...100.269	789,578	787,457	824,353	.....	.....(4,149)	.....	.....	.....3.000	2.320	MON.....	1,969	23,624	11/27/2012	12/01/2042
62888V	AB	4	NCUA GUARANTEED NOTES 10-R1 2A.....			.....	..	.....1	1FE	46,587	...100.054	46,617	46,592	46,591	.....	.....(14)	.....	.....	.....1.840	1.840	MON.....	64	857	10/18/2010	10/07/2020
2699999			U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	..	.....		.....31,177,518	XXX	30,768,893	30,147,675	31,047,655	0	(174,822)	0	0	XXX	XXX	XXX	80,230	942,750	XXX	XXX
3199999			Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	..	.....		.....103,066,798	XXX	103,336,414	92,977,675	101,150,143	0	(947,294)	0	0	XXX	XXX	XXX	930,315	3,138,128	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
00101J	AE	6	ADT CORP.....			.....	..	.....	3FE	1,005,830	...99.500	995,000	1,000,000	995,000	28,671	(1,171)	.....	.....	.....2.250	2.120	JJ.....	10,375	22,500	06/28/2012	07/15/2017
00164D	AM	5	AMC ENTERTAINMENT TL B.....			.....	..	.....13	3FE	248,724	...99.786	248,192	248,724	248,192	(532)	.....	.....	.....4.000	4.020	MJSD..	580	5,424	06/15/2015	12/15/2022	
00206R	BF	8	AT&T INC.....			.....	..	.....	2FE	251,815	...100.275	250,688	250,000	250,828	.....	.....(574)	.....	.....	.....1.700	1.460	JD.....	354	4,250	04/03/2014	06/01/2017
00751Y	AB	2	ADVANCE AUTO PARTS INC.....			.....	..	.....1	2FE	108,021	...102.927	103,956	101,000	106,856	.....	.....(859)	.....	.....	.....4.500	3.420	JJ.....	2,096	4,545	08/14/2014	01/15/2022
00817Y	AN	8	AETNA INC.....			.....	..	.....1	2FE	99,538	...99.481	99,481	100,000	99,665	.....	.....100	.....	.....	.....2.200	2.300	MS.....	648	2,200	09/17/2014	03/15/2019
02376C	AP	0	AMERICAN AIRLINES TL B.....			.....	..	.....13	3FE	250,000	...98.328	245,820	250,000	245,820	(4,180)	.....	.....	.....3.250	3.290	MJSD..	45	3,837	05/21/2015	06/27/2020	
035229	DD	2	ANHEUSER-BUSCH COS INC.....			.....	..	.....	1FE	112,000	...106.899	106,899	100,000	107,478	.....	.....(3,572)	.....	.....	.....5.500	1.750	JJ.....	2,536	5,500	09/19/2014	01/15/2018

E10.4

SCHEDULE D - PART 1

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

E10.5

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 Design- 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03523T	AN	8	ANHEUSER-BUSCH INBEV WOR.....						1FE	1,206,070	110.655	1,106,550	1,000,000	1,113,253		(26,387)			5.375	2.410	JJ.....	24,785	53,750	05/09/2012.	01/15/2020.
035242	AC	0	ANHEUSER-BUSCH INBEV FIN.....						1FE	98,770	99.063	99,063	100,000	99,235		365			1.250	1.630	JJ.....	569	1,250	09/17/2014.	01/17/2018.
037833	AH	3	APPLE INC.....						1FE	149,472	99.964	149,947	150,000	149,924		224			0.450	0.600	MN.....	109	675	12/19/2013.	05/03/2016.
05508T	AP	7	B&G FOODS INC TL B.....					13	3FE	49,750	99.781	49,891	50,000	49,753		3			3.750	3.860	MJSD..	156	36	10/22/2015.	11/02/2022.
057224	BC	0	BAKER HUGHES INC.....					1	1FE	1,038,520	99.357	993,570	1,000,000	1,024,604		(3,998)			3.200	2.720	FA.....	12,089	32,000	05/16/2012.	08/15/2021.
07014Q	AG	6	BASS PRO GROUP TL B.....					13	4FE	247,505	96.083	238,406	248,125	238,406	(9,128)	34			4.000	4.110	MON...	689	3,073	05/29/2015.	06/05/2020.
07177M	AF	0	BAXALTA INC.....						2FE	499,695	98.973	494,865	500,000	499,747		52			2.000	2.020	JD.....	250	4,972	06/18/2015.	06/22/2018.
118230	AJ	0	BUCKEYE PARTNERS LP.....					1	2FE	1,262,825	97.266	1,215,825	1,250,000	1,258,045		(1,440)			4.875	4.720	FA.....	25,391	60,938	07/12/2012.	02/01/2021.
12513V	AC	0	CEC ENTERTAINMENT TL B.....					13	4FE	246,245	94.500	234,460	248,106	234,460	(12,022)	250			4.250	4.400	MJSD..	29	7,122	04/07/2015.	02/12/2021.
12543K	AN	4	CHS/COMMUNITY HEALTH SYS TL H.....					13	3FE	248,750	98.286	244,486	248,750	244,486	(4,264)				4.000	4.020	FMAN..	884	5,339	05/14/2015.	01/27/2021.
126408	GT	4	CSX CORP.....					1	2FE	538,715	104.342	521,710	500,000	533,979		(4,736)			3.700	2.130	AO.....	3,135	18,500	04/23/2015.	10/30/2020.
13134M	BE	2	CALPINE CORP TL B5.....					13	3FE	247,506	95.150	236,686	248,750	236,686	(10,845)	30			3.500	3.600	MJSD..	24	4,885	05/22/2015.	05/27/2022.
17121H	AD	2	CHRYSLER GROUP TL B.....					13	3FE	248,672	99.569	246,983	248,052	246,983	(1,354)	(339)			3.500	3.330	JAJO.....	1,568	4,344	04/22/2015.	05/24/2017.
172967	DY	4	CITIGROUP INC.....						2FE	265,040	103.345	258,363	250,000	253,658		(3,123)			5.500	4.150	FA.....	5,194	13,750	02/15/2012.	02/15/2017.
172967	EM	9	CITIGROUP INC.....						2FE	160,392	107.719	149,729	139,000	149,596		(5,452)			6.125	1.990	MN.....	946	8,514	12/26/2013.	11/21/2017.
172967	GK	1	CITIGROUP INC.....						2FE	227,304	102.286	226,052	221,000	227,152		(152)			4.050	3.570	JJ.....	3,754		10/19/2015.	07/30/2022.
20337E	AN	1	COMMSCOPE INC TL B.....					13	3FE	199,001	99.188	197,880	199,500	197,880	(1,121)				3.750	3.790	FA.....	2,618	3,657	05/28/2015.	12/29/2022.
22822T	AT	3	CROWN CASTLE OPERATING CO TL B.....					13	2FE	248,722	99.438	246,707	248,101	248,611		(115)			3.000	3.000	MON...	21	5,045	04/22/2015.	01/31/2021.
23918Y	AC	2	DAVITA HEALTHCARE TL B.....					13	3FE	248,731	99.458	246,766	248,111	246,766	(1,899)	(70)			3.500	3.490	MON...	24	4,221	06/30/2015.	06/24/2021.
24702N	AE	0	DELL INTERNATIONAL TL B2.....					13	3FE	248,128	99.196	246,750	248,750	246,750	(1,471)	92			4.000	4.110	JAJO.....	1,741	3,897	06/04/2015.	04/29/2020.
25179M	AV	5	DEVON ENERGY CORPORATION.....					1	2FE	999,550	97.392	973,925	1,000,000	999,552		2			5.850	5.850	JD.....	2,600		12/10/2015.	12/15/2025.
25470D	AF	6	DISCOVERY COMMUNICATIONS.....						2FE	1,029,340	94.276	942,760	1,000,000	1,019,963		(2,808)			3.300	2.950	MN.....	4,217	33,000	07/09/2012.	05/15/2022.
25674D	AE	3	DOLLAR TREE TL B.....					13	3FE	249,998	99.563	248,285	249,375	248,285	(1,645)	(70)			3.500	3.510	MON...	606	4,001	06/15/2015.	07/06/2022.
29273R	AH	2	ENERGY TRANSFER PARTNERS.....						2FE	115,744	105.153	105,153	100,000	106,751		(2,526)			6.700	3.840	JJ.....	3,350	6,700	03/27/2012.	07/01/2018.
29273R	AQ	2	ENERGY TRANSFER PARTNERS.....					1	2FE	52,729	93.425	46,713	50,000	51,800		(264)			5.200	4.490	FA.....	1,083	2,600	03/27/2012.	02/01/2022.
29273R	BE	8	ENERGY TRANSFER PARTNERS.....					1	2FE	409,075	72.711	363,555	500,000	409,676		601			4.900	6.560	MS.....	7,214		09/28/2015.	03/15/2035.
29336U	AA	5	ENLINK MIDSTREAM PARTNER.....					1	2FE	499,250	91.240	456,205	500,000	499,506		143			2.700	2.730	AO.....	3,375	13,500	03/12/2014.	04/01/2019.
29364G	AG	8	ENTERGY CORP.....					1	2FE	179,146	102.543	168,171	164,000	168,084		(3,843)			4.700	2.260	JJ.....	3,554	7,708	02/21/2013.	01/15/2017.
30161M	AF	0	EXELON GENERATION CO LLC.....						2FE	110,755	107.727	107,728	100,000	105,898		(1,448)			5.200	3.500	AO.....	1,300	5,200	06/26/2012.	10/01/2019.
30161M	AH	6	EXELON GENERATION CO LLC.....					1	2FE	105,509	103.059	103,060	100,000	103,562		(725)			4.000	3.140	AO.....	1,000	4,000	03/25/2013.	10/01/2020.
32007U	BJ	7	FIRST DATA CORP TL C1.....					3	3FE	250,313	98.569	246,423	250,000	246,423	(3,890)				3.917	3.880	MON...	218	3,760	07/21/2015.	03/23/2018.
345397	WB	5	FORD MOTOR CREDIT CO LLC.....						2FE	106,685	100.800	100,800	100,000	100,853		(2,934)			4.207	1.230	AO.....	888	4,207	12/26/2013.	04/15/2016.
34540T	DS	8	FORD MOTOR CREDIT CO LLC.....					1	2FE	100,450	99.797	99,797	100,000	100,000					3.750	1.940	MN.....	427	3,750	08/14/2014.	11/20/2022.
34540U	AA	7	FORD MOTOR CREDIT CO LLC.....						2FE	202,436	99.761	199,522	200,000	201,523		(723)			2.375	1.990	JJ.....	2,177	4,750	09/19/2014.	01/16/2018.
365556	AK	5	GARDNER DENVER INC.....					13	4FE	241,894	89.725	222,605	248,096	222,605	(19,909)	665			4.250	4.810	MJSD..	29	7,339	04/15/2015.	07/30/2020.
36962G	3H	5	GENERAL ELEC CAP CORP.....						1FE	256,378	106.627	266,567	250,000	251,404		(768)			5.625	5.270	MS.....	4,141	14,063	04/22/2008.	09/15/2017.
38141G	EG	5	GOLDMAN SACHS GROUP INC.....					3	1FE	247,660	99.970	249,926	250,000	249,859		772			1.035	1.270	MJSD..	72	1,845	03/21/2013.	03/22/2016.
38141G	EU	4	GOLDMAN SACHS GROUP INC.....						2FE	105,653	103.866	103,867	100,000	101,399		(1,290)			5.625	4.230	JJ.....	2,594	5,625	07/09/2012.	01/15/2017.
410346	AN	0	HANESBRANDS INC TL B.....					13	2FE	248,125	100.208	248,641	248,125	248,125					3.250	3.250	MJSD..	45	5,197	04/28/2015.	04/29/2022.
42804V	AN	1	HERTZ CORP TL B2.....					13	3FE	247,466	98.906	245,373	248,087	245,373	(2,164)	75			3.000	3.110	MON...	21	3,995	06/11/2015.	03/11/2018.
44043V	AD	0	HORIZON PHARMA INC TL B.....					13	3FE	247,506	93.750	233,203	248,750	233,203	(14,440)	143			4.500	4.650	FMAN..	1,648	5,356	04/29/2015.	05/07/2021.
460146	CG	6	INTL PAPER CO.....					1	2FE	152,256	106.801	149,521	140,000	151,906		(350)			4.750	3.150	FA.....	2,512		10/19/2015.	02/15/2022.
464288	28	1	ISHARES JP MORGAN EM BOND FD.....			#.....			4	131,080		127,465		127,465		(3,615)					N/A.....		6,167	08/10/2011.	

SCHEDULE D - PART 1

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

E10.6

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			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 Design- 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
464288	58 8		ISHARES BARCLAYS MBS BOND FD.....	#.....		1	543,462		538,500		543,462							N/A.....		14,313	02/05/2013.	
481165	AJ 7		JOY GLOBAL INC.....			2FE	195,698	78.279	195,697	250,000	195,698		(3,654)	77,982		5.125	3.310	AO.....	2,705	12,813	07/26/2012.	10/15/2021.
494550	BC 9		KINDER MORGAN ENER PART.....			2FE	257,045	99.541	223,967	225,000	244,980		(3,430)			5.800	3.880	MS.....	4,350	13,050	04/12/2012.	03/01/2021.
49456B	AF 8		KINDER MORGAN INC/DELAWA.....		1	2FE	746,985	86.400	648,000	750,000	747,244		236			4.300	4.340	JD.....	2,688	32,698	11/24/2014.	06/01/2025.
51783Q	AL 2		LAS VEGAS SANDS LLC TL B.....		13	2FE	248,566	98.875	245,310	248,101	248,488		(82)			3.250	3.250	MON...	22	4,741	05/21/2015.	12/19/2020.
540424	AN 8		LOEWS CORP.....			1FE	210,118	100.825	211,735	210,000	210,004		(18)			5.250	5.240	MS.....	3,246	11,025	03/18/2008.	03/15/2016.
552662	AP 3		MCC IOWA LLC TL H.....		13	3FE	248,712	98.063	243,286	248,092	243,286		(5,402)	(28)		3.250	3.250	JAJO.....	1,411	4,201	04/15/2015.	01/29/2021.
55301H	AN 2		MGM RESORTS INTL TL B.....		13	3FE	248,702	98.500	244,361	248,082	244,361		(4,227)	(119)		3.500	3.470	MON...	24	4,969	05/29/2015.	12/20/2019.
564759	PS 1		MANUFACTURES & TRADERS BANK.....		13	1FE	206,000	99.147	198,295	200,000	200,000		(2,716)			5.585	4.170	JD.....	93	11,170	09/24/2013.	12/28/2020.
565849	AL 0		MARATHON OIL CORP.....		1	2FE	498,855	80.484	402,420	500,000	498,904		49			3.850	3.870	JD.....	1,604	9,144	06/01/2015.	06/01/2025.
579780	AH 0		MCCORMICK & CO.....		1	1FE	1,081,450	106.565	1,065,650	1,000,000	1,049,538		(8,547)			3.900	2.880	JJ.....	17,983	39,000	02/07/2012.	07/15/2021.
62937N	AT 4		NRG ENERGY INC TL B.....		13	3FE	247,466	97.104	240,902	248,087	240,902		(6,651)	91		2.750	2.870	MJSD..	19	4,086	05/19/2015.	07/01/2018.
64072U	AB 8		CSC HOLDINGS (NEPTUNE) TL B.....		13	3FE	123,125	99.719	124,649	125,000	123,161		36			5.000	5.320	JAJO.....	1,458		09/25/2015.	10/09/2022.
655044	AK 1		NOBLE ENERGY INC.....		1	2FE	506,250	97.818	489,090	500,000	505,812		(439)			5.625	5.240	MN.....	4,688	14,063	09/09/2015.	05/01/2021.
656560	AJ 8		NORTEK INC TL B.....		13	3FE	248,116	97.563	242,070	248,116	242,070		(6,047)			3.500	3.460	FA.....	3,594	4,827	04/08/2015.	10/30/2020.
66989H	AD 0		NOVARTIS CAPITAL CORP.....			1FE	560,185	109.513	547,565	500,000	551,443		(8,742)			4.400	1.900	AO.....	4,094	22,000	03/19/2015.	04/24/2020.
69834F	AB 9		PANDA TEMPLE PWR TL B.....		13	4FE	247,500	88.000	220,000	250,000	220,000		(27,802)	302		7.250	7.620	MJSD..	50	13,009	04/07/2015.	04/03/2019.
71338Q	AA 4		PEPPERDINE UNIV.....			1FE	183,675	110.848	171,815	155,000	171,390		(4,334)			5.450	2.350	FA.....	3,520	8,448	02/05/2013.	08/01/2019.
754907	AA 1		RAYONIER INC.....		1	2FE	101,677	97.438	97,438	100,000	101,410		(199)			3.750	3.490	AO.....	938	3,750	08/14/2014.	04/01/2022.
76009W	AR 1		RENT-A-CENTER INC TL B.....		13	3FE	248,106	94.000	233,220	248,106	233,220		(14,886)			3.750	3.780	MJSD..	26	5,065	06/15/2015.	03/19/2021.
811065	AA 9		SCRIPPS NETWORKS INTERAC.....			2FE	519,400	100.710	503,550	500,000	505,684		(5,863)			2.700	1.490	JD.....	600	13,500	08/15/2013.	12/15/2016.
829229	AP 8		SINCLAIR TELEVISION GROUP TL B1.....		13	3FE	247,817	99.208	246,780	248,750	246,780		(1,043)	10		3.500	3.620	MON...	24	2,308	09/16/2015.	07/30/2021.
84762N	BB 6		SPECTRUM BRANDS TL.....		13	3FE	210,481	99.557	210,074	211,009	210,074		(407)	55		3.500	3.570	JAJO..	1,436	2,367	06/16/2015.	06/23/2022.
855031	AK 6		STAPLES INC TL B.....		13	2FE	248,750	98.708	246,770	250,000	248,750					3.500	3.650	JAJO...			04/24/2015.	04/23/2021.
863667	AC 5		STRYKER CORP.....			1FE	774,990	100.757	755,678	750,000	754,107		(5,439)			2.000	1.260	MS.....	3,792	15,000	01/31/2012.	09/30/2016.
86853T	AP 8		SUPERVALU INC TL.....		13	3FE	249,439	98.521	244,527	248,198	244,527		(4,668)	(253)		4.500	4.390	MJSD..	31	6,706	05/22/2015.	03/21/2019.
87242H	AB 3		TGI FRIDAYS INC TL.....		13	4FE	233,862	99.750	233,862	234,448	233,862		(82)	89		5.250	5.360	JAJO.....	2,530	6,154	04/20/2015.	07/15/2020.
883556	BE 1		THERMO FISHER SCIENTIFIC.....			2FE	507,100	99.956	499,780	500,000	505,172		(1,607)			2.400	2.050	FA.....	5,000	12,000	10/14/2014.	02/01/2019.
88723A	AB 4		TIME INC TL.....		13	3FE	249,041	98.500	244,389	248,111	244,389		(4,535)	(123)		4.250	4.230	MON...	29	6,211	05/21/2015.	04/26/2021.
891906	AA 7		TOTAL SYSTEM SERVICES IN.....			2FE	499,855	98.961	494,805	500,000	499,929		28			2.375	2.380	JD.....	990	11,875	05/15/2013.	06/01/2018.
89604B	AT 5		TRIBUNE CO TL B.....		13	3FE	170,528	98.344	167,286	170,103	167,286		(3,125)	(315)		3.750	3.670	MS.....	1,648	3,572	06/08/2015.	12/27/2020.
903203	BN 6		UPC BROADBAND HLDG TL AH.....		13	3FE	249,375	98.031	245,078	250,000	245,078		(4,388)	90		3.344	3.420	JJ.....	4,153	609	05/29/2015.	06/30/2021.
90343T	AN 3		US TELEPACIFIC CORP TL B.....		13	4FE	249,671	95.000	235,714	248,120	235,714		(13,816)	(152)		6.000	5.900	JAJO.....	2,605	5,896	05/29/2015.	11/25/2020.
92553P	CU 4		VIACOM INC.....		1	2FE	1,023,940	92.646	926,460	1,000,000	1,016,136		(2,342)			3.125	2.840	JD.....	1,389	31,250	07/12/2012.	06/15/2022.
931142	CU 5		WAL-MART STORES INC.....			1FE	1,108,900	106.996	1,069,960	1,000,000	1,063,688		(13,284)			3.625	2.130	JJ.....	17,420	36,250	06/28/2012.	07/08/2020.
931427	AH 1		WALGREENS BOOTS ALLIANCE.....		1	2FE	519,155	97.016	485,080	500,000	517,513		(1,642)			3.800	3.330	MN.....	2,269	19,000	01/12/2015.	11/18/2024.
97381H	AM 9		WINDSTREAM CORP TL B3.....		13	3FE	247,791	96.969	240,581	248,101	240,581		(7,210)	2		3.500	3.560	MON...	362	5,044	05/19/2015.	08/08/2019.
976656	CD 8		WISC ELEC POWER.....		1	1FE	1,032,870	101.058	1,010,580	1,000,000	1,021,059		(3,388)			2.950	2.550	MS.....	8,686	29,500	05/17/2012.	09/15/2021.
982526	AU 9		WM WRIGLEY JR CO.....		1	2FE	499,065	100.266	501,330	500,000	499,462		183			2.400	2.440	AO.....	2,333	12,000	10/16/2013.	10/21/2018.
983024	AJ 9		WYETH.....			1FE	255,778	100.519	251,300	250,000	250,108		(868)			5.500	5.130	FA.....	5,194	13,750	04/08/2008.	02/15/2016.
983919	AG 6		XILINX INC.....			1FE	497,385	99.108	495,540	500,000	498,294		508			2.125	2.230	MS.....	3,128	10,625	03/05/2014.	03/15/2019.
98919M	AD 7		ZAYO GROUP LLC TL B.....		13	3FE	247,505	98.196	243,649	248,125	243,649		(3,856)	5		3.750	3.810	MJSD..	26	5,971	05/01/2015.	05/06/2021.

SCHEDULE D - PART 1

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

1			2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
			3	4	5		8	9						12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification			Description				Code	F o r e i g n	Bond CHAR	NAIC Design- 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
98978V	AG	8	ZOETIS INC.....							2FE	499,715	98.663	493,315	500,000	499,878	.....	.....57	.....	.....	.....1.875	1.880	FA.....	3,906	9,375	01/16/2013.	02/01/2018.	
BL1857	54	1	POLYONE CORP TL B.....						13	3FE	39,800	100.000	40,000	40,000	39,805	.....	.....5	.....	.....	.....3.750	3.880	FMAN.....	208	.....	11/06/2015.	11/11/2022.	
292505	AH	7	ENCANA CORP.....					A		2FE	151,120	97.497	151,120	155,000	151,120	.....	.....(4,329)	19,565	.....	.....6.500	3.300	MN.....	1,287	10,075	04/25/2012.	05/15/2019.	
292505	AJ	3	ENCANA CORP.....					A	1	2FE	206,355	82.542	206,355	250,000	206,355	.....	.....193	42,344	.....	.....3.900	4.000	MN.....	1,246	9,750	05/01/2012.	11/15/2021.	
29250N	AB	1	ENBRIDGE INC.....					A		2FE	111,350	102.860	102,860	100,000	104,451	.....	.....(3,484)	.....	.....	.....5.600	1.970	AO.....	1,400	5,600	12/26/2013.	04/01/2017.	
C6901L	AD	9	RESTAURANT BRANDS (BURGER KING) TL B.....					A	13	4FE	248,233	99.000	245,444	247,923	245,444	(2,605)	(186)	.....	.....	.....3.750	3.760	MJSD.....	26	5,475	05/29/2015.	12/10/2021.	
25243Y	AS	8	DIAGEO CAPITAL PLC.....					F		1FE	999,380	99.943	999,430	1,000,000	999,916	.....	.....256	.....	.....	.....0.625	0.650	AO.....	1,076	6,250	11/25/2013.	04/29/2016.	
36160B	AB	1	ENGIE.....					F		1FE	496,760	99.458	497,290	500,000	498,818	.....	.....650	.....	.....	.....1.625	1.760	AO.....	1,828	8,125	10/02/2012.	10/10/2017.	
404280	AK	5	HSBC HOLDINGS PLC.....					F		1FE	1,188,300	111.175	1,111,750	1,000,000	1,123,690	.....	.....(21,691)	.....	.....	.....5.100	2.570	AO.....	12,183	51,000	12/05/2012.	04/05/2021.	
75625Q	AA	7	RECKITT BENCKISER TSY.....					F		1FE	752,588	99.080	743,100	750,000	751,540	.....	.....(545)	.....	.....	.....2.125	2.040	MS.....	4,427	15,938	01/13/2014.	09/21/2018.	
874060	AB	2	TAKEDA PHARMACEUTICAL.....					F		1FE	1,008,210	99.906	999,070	1,000,000	1,002,274	.....	.....(1,849)	.....	.....	.....1.625	1.430	MS.....	4,694	16,250	09/21/2012.	03/17/2017.	
90261X	HE	5	UBS AG STAMFORD CT.....					F		1FE	506,300	99.883	499,415	500,000	505,240	.....	.....(1,060)	.....	.....	.....2.375	2.070	FA.....	4,519	5,938	03/19/2015.	08/14/2019.	
91311Q	AE	5	UNITED UTILITIES PLC.....					F		2FE	112,590	107.297	107,298	100,000	106,931	.....	.....(2,115)	.....	.....	.....5.375	3.000	FA.....	2,240	5,375	03/27/2013.	02/01/2019.	
G9368P	AV	6	VIRGIN MEDIA INVESTMENT TL B.....					F	13	3FE	248,125	97.797	244,493	250,000	244,493	(3,710)	78	.....	.....	.....3.500	3.600	AO.....	1,896	2,941	05/21/2015.	06/30/2023.	
L29678	AF	3	ENDO LUXEMBOURG FINANCE I TL B.....					F	13	3FE	99,750	98.542	98,542	100,000	98,542	(1,208)	.....	.....	.....	.....3.750	3.840	MJSD.....	10	1,379	06/24/2015.	09/26/2022.	
L5137L	AE	5	INTELSAT JACKSON HLDS TL B2.....					F	13	3FE	250,313	94.357	235,893	250,000	235,893	(14,261)	(159)	.....	.....	.....3.750	3.650	MS.....	2,786	6,295	04/08/2015.	06/30/2019.	
N0306W	AF	2	AMAYA BV TL.....					F	13	4FE	248,125	93.500	231,997	248,125	231,997	(16,128)	.....	.....	.....	.....5.000	5.030	MJSD.....	34	9,541	04/07/2015.	08/01/2021.	
N5945L	AN	5	NXP BV TL B.....					F	13	2FE	99,250	99.425	99,425	100,000	99,262	.....	.....12	.....	.....	.....3.750	3.970	MJSD.....	260	.....	11/05/2015.	12/07/2020.	
3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....											40,105,444	XXX	38,707,530	38,491,999	39,399,892	(209,865)	(166,253)	139,891	0	XXX	XXX	XXX	303,865	1,078,254	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																											
00253C	HW	0	AAMES MTG TR 02 A 2.....						1	1FM	382	100.874	385	382	382	.....	.....	.....	.....	.....5.000	4.330	MON...	2	18	12/19/2002.	03/25/2033.	
22541Q	4C	3	CSFB MTG SECS CORP 03 29 6A1.....						1	1FM	115,183	100.606	116,319	115,618	115,287	.....	.....117	.....	.....	.....5.000	4.960	MON...	482	5,781	01/31/2011.	11/25/2018.	
76110V	LB	2	RESIDENTIAL FDG MTG SECS II 02 H14 M1.....						1	1FM	1,908	99.449	1,901	1,912	1,908	.....	.....(1)	.....	.....	.....5.750	5.250	MON...	9	110	09/17/2002.	10/25/2027.	
79548K	XP	8	SALOMON BROS MTG SECS VII 97 HUD2 AWAC.....						1	1FM	16,740	68.500	13,930	20,336	17,150	.....	.....617	.....	.....	.....	.....4.270	MON...	.....	.....	10/24/2002.	07/25/2024.	
86358R	XZ	5	STRUCTURED ASSET SECS CORP 02 AL1 A3.....						1	1FM	9,824	98.317	10,991	11,179	9,845	.....	.....45	.....	.....	.....3.450	6.960	MON...	32	386	04/24/2002.	02/25/2032.	
86359A	ME	0	STRUCTURED ASSET SECS CORP 03 AL1 A.....						1	1AM	48,741	99.373	50,552	50,871	48,940	.....	.....	.....	.....	.....3.356	4.310	MON...	142	1,708	02/06/2003.	04/25/2031.	
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....											192,778	XXX	194,078	200,298	193,512	0	778	0	0	XXX	XXX	XXX	667	8,003	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																											
03063N	AA	5	AMERICOLD LLC TRUST 10-ARTA A1.....							1FM	569,777	104.279	594,158	569,777	569,777	.....	.....	.....	.....	.....3.847	3.840	MON...	1,218	21,921	12/09/2010.	01/14/2029.	
07388L	AE	0	BEAR STEARNS COM MTG 2006-PW13 A4.....						1	1FM	2,448,287	100.894	2,343,480	2,322,715	2,332,119	.....	.....(28,161)	.....	.....	.....5.540	4.350	MON...	10,723	134,181	06/08/2011.	09/11/2041.	
07388P	AE	1	BEAR STEARNS COMM MTG SECS 06 PW14 A4.....						1	1FM	2,891,066	101.155	2,883,015	2,850,096	2,852,047	.....	.....(7,855)	.....	.....	.....5.201	4.910	MON...	12,353	148,505	03/08/2010.	12/11/2038.	
12527E	AB	4	CFCRE COMMERCIAL MORTGAGE TRUS 11-C1 A2.....						1	1FM	455,685	99.964	448,789	448,951	448,951	.....	.....(1,201)	.....	.....	.....3.758	3.360	MON...	1,406	17,314	04/19/2011.	04/15/2044.	
12624P	AE	5	COMMERCIAL MORTGAGE PASS-THROU 12-CR3 A3.....						1	1FM	1,803,936	98.372	1,721,510	1,750,000	1,787,534	.....	.....(5,509)	.....	.....	.....2.822	2.440	MON...	4,115	49,385	12/07/2012.	10/15/2045.	
17324D	AQ	7	CITIGROUP COMMERCIAL MORTGAGE 15-P1 A1.....						1	1FM	471,892	99.337	468,767	471,896	471,892	.....	.....	.....	.....	.....1.648	1.620	MON...	648	2,592	08/06/2015.	09/15/2048.	
23305X	AS	0	DBUBS MORTGAGE TRUST 11-LC2A A1FL.....						13	1FM	684,768	101.211	693,060	684,768	684,768	.....	.....	.....	.....	.....1.773	1.670	MON...	689	10,666	06/17/2011.	07/12/2044.	
36249K	AA	8	GS MORTGAGE SECURITIES CORPORA 10-C1 A1.....						1	1FM	550,646	103.115	551,271	534,617	541,913	.....	.....(3,259)	.....	.....	.....3.679	2.960	MON...	1,639	19,669	08/04/2010.	08/10/2043.	
46639E	AE	1	JP MORGAN CHASE COMMERCIAL MOR 12-LC9 A5.....						1	1FM	1,514,763	98.491	1,477,365	1,500,000	1,509,398	.....	.....(1,731)	.....	.....	.....2.840	2.720	MON...	3,550	26,625	08/31/2015.	12/15/2047.	
50179M	AE	1	LB-UBS COMM MTG TR 06 C6 A4.....						1	1FM	3,213,977	101.355	3,007,092	2,966,890	2,992,036	.....	.....(45,768)	.....	.....	.....5.372	3.760	MON...	8,855	159,860	09/14/2010.	09/15/2039.	
92903P	AA	7	VNO 2010-VNO A1.....							1FM	787,056	101.230	796,738	787,057	787,056	.....	.....(99)	.....	.....	.....2.969	2.960	MON...	1,363	23,372	08/10/2010.	09/13/2028.	
92935V	AC	2	WF-RBS COMMERCIAL MORTGAGE TRU 11-C3 A2.....						1	1FM	506,932	100.064	502,245	501,924	501,924	.....	.....(925)	.....	.....	.....3.240	2.980	MON...	1,355	16,395	05/26/2011.	03/15/2044.	
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....											15,898,785	XXX	15,487,490	15,388,691	15,479,415	0	(94,508)	0	0	XXX	XXX	XXX	47,914	630,485	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																											
01448U	AF	8	ALESCO PREFERRED FUNDING LTD 6A PPNH.....						1	1FE	15,805	33.801	27,199	80,465	15,805						11.400	MJSD..				03/11/2005.	03/23/2035.

E10.7

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	
			F	o	r	e	i	g	NAIC						Unrealized	Current Year's	Current Year's	Total Foreign								
			n	Bond	Designation				Rate Used	Fair Value	Fair Value	Par Value	Book/Adjusted		Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Effective	When	Admitted Amount	Amount Rec.	Acquired	Stated	
CUSIP Identification			Code	CHAR					to Obtain				Carrying Value		Increase	Accretion	Temporary	Change in		Rate of	Paid	Due & Accrued	During Year		Contractual	
									Fair Value						(Decrease)		Impairment	B./A.C.V.							Maturity	
																	Recognized								Date	
01449A	AD	6	ALESCO PREFERRED FUNDING LTD 7A PPN1.....	.....	.....1	4Z	.....	.....91,726	47.745	167,412	350,636	91,726	.....	.....	.....	.....	.....	.....	.....	.....	MJSD..	.....	.....	04/05/2005.	07/23/2035.	
053635	AA	6	AVERY POINT CLO LTD 13-2A A.....	.....	.....13	1FE	.....	1,985,716	97.530	1,950,600	2,000,000	1,993,255	.....	.....	.....	4,416	.....	.....	1.425	1.560	JAJO..	6,014	27,969	08/07/2013.	07/17/2025.	
12549C	AA	4	CIFC 2013-3A A1A.....	.....	.....13	1FE	.....	2,995,860	98.080	2,942,400	3,000,000	3,000,000	.....	.....	.....	4,140	.....	.....	1.649	1.670	JAJO..	9,212	48,773	08/02/2013.	10/24/2025.	
12618S	AD	9	CNH EQUIPMENT TRUST 13-D A4.....	.....	.....1	1FE	.....	499,888	99.438	497,190	500,000	499,949	.....	.....	.....	31	.....	.....	1.370	1.370	MON...	304	6,850	11/14/2013.	10/15/2020.	
14041N	DX	6	CAPITAL ONE MULTI-ASSET EXECUT 07-A7 A7.....	.....	.....1	1FE	.....	521,912	106.876	480,942	450,000	483,121	.....	.....	.....	(19,060)	.....	.....	5.750	1.380	MON...	1,150	25,875	12/10/2013.	07/15/2020.	
17290H	AA	3	CITI HELD FOR ASSET ISSUANCE 15-PM3 A.....	.....	.....1	1FE	.....	499,919	99.906	499,531	500,000	499,920	.....	.....	.....	1	.....	.....	2.600	2.620	MON...	469	.....	12/10/2015.	05/16/2022.	
210717	AA	2	CONSUMERS SECURITIZATION FUNDI 14-A A1.....	.....	.....	.....1FE	.....	397,554	99.050	393,786	397,562	397,562	.....	.....	.....	3	.....	.....	1.334	1.330	MN.....	884	6,762	07/14/2014.	11/01/2020.	
210717	AB	0	CONSUMERS SECURITIZATION FUNDI 14-A A2.....	.....	.....	.....1FE	.....	499,990	101.531	507,660	500,000	500,000	.....	.....	.....		.....	.....	2.962	2.960	MN.....	2,468	18,883	07/14/2014.	11/01/2025.	
348663	AC	9	FORT SHERIDAN ABS CDO LTD 05 1A PPN2.....	.....	.....1	1FE	.....	54,719	39.290	94,164	239,662	54,719	.....	.....	.....		.....	.....	8.270	.....	FMAN.	.....	.....	03/17/2005.	11/05/2041.	
36320C	AA	8	GALAXY CLO LTD 13-16A A1.....	.....	.....13	1FE	.....	1,486,875	97.600	1,464,000	1,500,000	1,492,719	.....	.....	.....	5,844	.....	.....	1.661	1.830	FMAN.	3,185	12,120	07/08/2015.	11/16/2025.	
38137D	AA	5	GOLDENTREE LOAN OPPORTUNITIES 13-7A A.....	.....	.....13	1FE	.....	1,980,200	97.827	1,956,540	2,000,000	1,986,175	.....	.....	.....	5,975	.....	.....	1.469	1.740	JAJO..	5,471	14,520	06/09/2015.	04/25/2025.	
55818H	AN	8	MADISON PARK FUNDING LTD 12-10A A2.....	.....	.....13	1FE	.....	499,125	98.773	493,865	500,000	499,592	.....	.....	.....	425	.....	.....	1.717	1.770	JAJO..	1,741	8,427	10/09/2014.	01/20/2025.	
57165L	AA	2	MARRIOTT VACATION CLUB OWNER T 10-1A A.....	.....	.....1	1FE	.....	246,433	101.996	251,381	246,460	246,445	.....	.....	.....	(134)	.....	.....	3.540	3.540	MON...	267	8,725	11/05/2010.	10/20/2032.	
59549P	AA	6	MID-STATE TR 4 A.....	.....	.....1	3AM	.....	5,958	101.140	5,698	5,634	5,698	.....	.....	.....	(26)	.....	.....	8.330	6.930	JAJO..	117	469	03/19/2002.	04/01/2030.	
65478T	AD	4	NISSAN AUTO LEASE TRUST 15-B A3.....	.....	.....1	1FE	.....	749,999	99.727	747,960	750,000	749,999	.....	.....	.....		.....	.....	1.540	1.540	MON...	513	1,059	11/04/2015.	04/16/2018.	
68268L	AA	5	ONEMAIN FINANCIAL ISSUANCE TRU 15-3A A.....	.....	.....1	1FE	.....	499,913	98.784	493,920	500,000	499,919	.....	.....	.....	6	.....	.....	3.630	3.630	MON...	655	3,983	09/24/2015.	11/20/2028.	
87330L	AG	6	TABERNA PREFERRED FUNDING LTD 05 1A PPN2.....		1	4Z		67,260	35.776	109,857	307,064	67,260								11.140	JAJO..				03/08/2005.	07/05/2035.
92867P	AD	5	VOLKSWAGEN AUTO LOAN ENHANCED 13-2 A4.....	.....	.....1	1FE	.....	1,499,736	98.963	1,484,460	1,500,000	1,499,893	.....	.....	.....	79	.....	.....	1.160	1.160	MON...	532	17,400	11/06/2013.	03/20/2020.	
01448P	AJ	1	ALESCO PREFERRED FUNDING III B.....		F	1Z		9,272	23.208	15,096	65,044	9,272								11.310	JAJO..				04/19/2004.	04/25/2034.
01448U	AB	7	ALESCO PREFERRED FUNDING LTD VI.....		F	4Z		34,938	38.367	57,065	148,732	34,938								11.500	MJSD..				12/08/2004.	12/23/2034.
26827E	AC	9	ECAF LTD 15-1A A2.....	.....	F	1	1FE	500,000	99.063	495,315	500,000	500,000	.....	.....	.....		.....	.....	4.947	4.940	MON...	1,099	12,161	06/15/2015.	06/15/2040.	
3599999 Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									15,142,798	XXX	15,136,041	16,041,259	15,127,967	.....	.....(26)	1,667	0	0	XXX	XXX	XXX	34,081	213,976	XXX	XXX	
3899999 Total - Industrial & Miscellaneous (Unaffiliated).....									71,339,805	XXX	69,525,139	70,122,247	70,200,786	.....	.....(209,891)	(258,316)	139,891	0	XXX	XXX	XXX	386,527	1,930,718	XXX	XXX	
Hybrid Securities - Issuer Obligations																										
369604	BM	4	GENERAL ELECTRIC CO.....	.....	.....1	1FE	.....	308,000	100.000	308,000	308,000	308,000	.....	.....	.....		.....	.....	.....4.000	4.000	JD.....	548	409	12/03/2015.	12/29/2049.	
46625H	HA	1	JPMORGAN CHASE & CO.....	.....	.....1	2FE	.....	277,813	101.800	254,500	250,000	265,703	.....	.....	.....	(6,206)	.....	.....	7.900	5.000	AO.....	3,347	19,750	12/26/2013.	04/29/2049.	
842400	FU	2	SOUTHERN CAL EDISON.....	.....	.....1	2FE	.....	218,250	110.175	220,350	200,000	212,882	.....	.....	.....	(1,771)	.....	.....	6.250	5.000	FA.....	5,208	12,500	10/11/2012.	08/29/2049.	
949746	PM	7	WELLS FARGO & COMPANY.....	.....	.....1	2FE	.....	290,000	103.875	259,688	250,000	268,985	.....	.....	.....	(8,039)	.....	.....	7.980	4.330	MS.....	5,874	19,950	04/10/2013.	03/29/2049.	
4299999 Hybrid Securities - Issuer Obligations.....									1,094,063	XXX	1,042,538	1,008,000	1,055,570	0	(16,016)	0	0	XXX	XXX	XXX	14,977	52,609	XXX	XXX		
4899999 Total - Hybrid Securities.....									1,094,063	XXX	1,042,538	1,008,000	1,055,570	0	(16,016)	0	0	XXX	XXX	XXX	14,977	52,609	XXX	XXX		
Totals																										
7799999 Total - Issuer Obligations.....									145,733,250	XXX	145,127,605	131,444,999	142,563,840	.....	.....(209,865)	(1,254,111)	139,891	0	XXX	XXX	XXX	1,471,778	4,107,728	XXX	XXX	
7899999 Total - Residential Mortgage-Backed Securities.....									34,483,687	XXX	34,184,797	33,360,344	34,341,942	0	(196,909)	0	0	XXX	XXX	XXX	91,383	1,076,572	XXX	XXX		
7999999 Total - Commercial Mortgage-Backed Securities.....									15,898,785	XXX	15,487,490	15,388,691	15,479,415	0	(94,508)	0	0	XXX	XXX	XXX	47,914	630,485	XXX	XXX		
8099999 Total - Other Loan-Backed and Structured Securities.....									15,142,798	XXX	15,136,041	16,041,259	15,127,967	(26)	1,667	0	0	XXX	XXX	XXX	34,081	213,976	XXX	XXX		
8399999 Grand Total - Bonds.....									211,258,520	XXX	209,935,933	196,235,293	207,513,164	.....	.....(209,891)	(1,543,861)	139,891	0	XXX	XXX	XXX	1,645,156	6,028,761	XXX	XXX	

E10.8

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		
				Foreign Code	Number of Shares					Par Value per Share	Rate per Share		Book/Adjusting 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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
857477	60	8	STATE STREET CORP 5.900000000%			5,000.000	25.00		138,400	27.680	138,400	129,985		6,637		8,775			8,775		P2LFE	07/10/2015.
902973	83	3	US BANCORP 6.5%			8,000.000	25.00		229,760	28.720	229,760	207,591	3,250	13,000		(5,840)			(5,840)		P2LFE	12/26/2013.
949746	46	5	WELLS FARGO & COMPANY 6.625%			10,000.000	25.00		287,300	28.730	287,300	278,739		16,562		9,900			9,900		P2LFE	09/19/2014.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									655,460	XXX	655,460	616,315	3,250	36,199	0	12,835	0	0	12,835	0	XXX	XXX
8999999. Total - Preferred Stocks									655,460	XXX	655,460	616,315	3,250	36,199	0	12,835	0	0	12,835	0	XXX	XXX

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								NA/IC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
002824	10	0	ABBOTT LABORATORIES.....		1,429,000	64,176	44.910	64,176	58,137		343		6,039		6,039		L	10/06/2015.
03073E	10	5	AMERISOURCEBERGEN CORP.....		640,000	66,374	103.710	66,374	63,768				2,607		2,607		L	12/04/2015.
031162	10	0	AMGEN INC.....		800,000	129,864	162.330	129,864	110,656		1,896		19,208	13,464	5,744		L	04/13/2015.
037833	10	0	APPLE INC.....		976,000	102,734	105.260	102,734	79,011		1,981		(4,997)		(4,997)		L	05/13/2014.
053015	10	3	AUTOMATIC DATA PROCESSING INC.....		3,982,000	337,355	84.720	337,355	297,007	2,110	6,736		11,594	7,961	3,633		L	04/06/2015.
099724	10	6	BORG WARNER INC.....		1,369,000	59,182	43.230	59,182	59,182		178			95	(95)		L	10/06/2015.
117043	10	9	BRUNSWICK CORPORATION.....		2,397,000	121,072	50.510	121,072	114,792		360		6,280	2,860	3,420		L	09/08/2015.
124857	20	2	CBS CORPORATION.....							203					0		L	09/08/2015.
166764	10	0	CHEVRON CORP.....		14,400,000	1,295,424	89.960	1,295,424	1,244,456		61,632		40,677	360,645	(319,968)		L	07/18/2014.
189754	10	4	COACH INC.....		1,919,000	62,809	32.730	62,809	55,517		1,295		7,292	4,916	2,376		L	08/06/2015.
194014	10	6	COLFAX CORP.....		3,818,000	89,150	23.350	89,150	89,150					24,915	(24,915)		L	10/06/2015.
208242	10	7	CONNIS INC.....		3,725,000	87,426	23.470	87,426	59,592				17,805		17,805		L	12/17/2014.
20825C	10	4	CONOCOPHILLIPS.....		20,800,000	971,152	46.690	971,152	971,152		61,152		(186,402)	278,894	(465,296)		L	07/18/2014.
245077	10	2	DEL FRISCOS RESTAURANT GROU.....		8,551,000	136,987	16.020	136,987	118,773				18,214	35,589	(17,375)		L	07/23/2015.
252784	30	1	DIAMONDROCK HOSPITALITY CO.....		10,783,000	104,056	9.650	104,056	104,056	1,348				12,976	(12,976)		L	12/04/2015.
260003	10	8	DOVER CORPORATION.....		5,701,000	349,528	61.310	349,528	325,983		7,975		23,545	72,901	(49,356)		L	08/13/2015.
30231G	10	2	EXXON MOBIL CORPORATION.....		17,450,000	1,360,228	77.950	1,360,228	1,339,348		50,256		(50,189)	202,836	(253,025)		L	07/18/2014.
302491	30	3	FMC CORP.....		1,651,000	64,604	39.130	64,604	60,186	272				4,417			L	10/06/2015.
31337#	10	5	FEDERAL HOME LOAN BANK OF CINCINNATI.....		6,895,000	689,500	100.000	689,500	689,500		20,628				0		A	01/03/2011.
315616	10	2	F5 NETWORKS INC.....		611,000	59,243	96.960	59,243	59,243					4,614	(4,614)		L	12/04/2015.
31620M	10	6	FIDELITY NATIONAL INFO SERV.....		977,000	59,206	60.600	59,206	59,206		254			4,285	(4,285)		L	12/04/2015.
346375	10	8	FORMFACTOR INC.....		7,692,000	69,228	9.000	69,228	52,152				17,076	22,315	(5,239)		L	05/15/2015.
375558	10	3	GILEAD SCIENCES INC.....		1,268,000	128,309	101.190	128,309	105,737		1,636		8,257	593	7,664		L	04/13/2015.
379890	10	6	GLU MOBILE INC.....		20,192,000	49,067	2.430	49,067	49,067					16,269	(16,269)		L	11/10/2015.
478160	10	4	JOHNSON & JOHNSON.....		3,261,000	334,970	102.720	334,970	304,414		8,566		27,802	31,602	(3,800)		L	08/13/2015.
482480	10	0	KLA-TENCOR CORP.....		955,000	66,229	69.350	66,229	47,386		497		18,844		18,844		L	09/08/2015.
512807	10	8	LAM RESEARCH CORP.....		827,000	65,680	79.420	65,680	54,028	248			11,652	6,134	5,518		L	09/08/2015.
535678	10	6	LINEAR TECHNOLOGY CORP.....		7,040,000	298,989	42.470	298,989	284,064		6,657		11,957	34,361	(22,404)		L	08/13/2015.
594918	10	4	MICROSOFT CORP.....		6,780,000	376,154	55.480	376,154	308,564		2,441		67,591		67,591		L	10/08/2015.
61945C	10	3	THE MOSAIC COMPANY.....		2,627,000	72,479	27.590	72,479	72,479		2,824		5,264	52,708	(47,444)		L	07/15/2014.
693656	10	0	PVH CORP.....		696,000	51,260	73.650	51,260	51,260		26			12,977	(12,977)		L	11/10/2015.
701094	10	4	PARKER HANNIFIN CORP.....		3,193,000	309,657	96.980	309,657	309,657		4,023			45,720	(45,720)		L	08/14/2015.
704326	10	7	PAYCHEX INC.....		6,255,000	330,827	52.890	330,827	292,207		7,006		37,150	2,559	34,591		L	08/13/2015.
718546	10	4	PHILLIPS 66.....		14,250,000	1,165,650	81.800	1,165,650	839,718		31,065		143,925		143,925		L	07/18/2014.
731068	10	2	POLARIS INDUSTRIES INC.....		1,033,000	88,786	85.950	88,786	88,786		547			28,333	(28,333)		L	11/10/2015.
747525	10	3	QUALCOMM INC.....		7,074,000	353,594	49.985	353,594	353,594		8,855		269	119,885	(119,616)		L	12/07/2015.
755111	50	7	RAYTHEON COMPANY.....		2,777,000	345,820	124.530	345,820	266,421		4,906		72,630	21,972	50,658		L	07/08/2015.
81616X	10	3	SELECT COMFORT CORPORATION.....		3,781,000	80,951	21.410	80,951	80,951					16,743	(16,743)		L	08/07/2015.
86800U	10	4	SUPER MICRO COMPUTER INC.....		4,835,000	118,506	24.510	118,506	115,093				3,413	1,241	2,172		L	11/18/2015.
87157D	10	9	SYNAPTICS INC.....		1,467,000	117,859	80.340	117,859	98,526				16,870		16,870		L	10/13/2014.
88076W	10	3	TERADATA CORPORATION.....		4,227,000	111,677	26.420	111,677	111,677					5,054	(5,054)		L	11/10/2015.
88579Y	10	1	3M COMPANY.....		2,115,000	318,604	150.640	318,604	299,122		7,442		(1,694)	19,120	(20,814)		L	08/13/2015.
90130A	10	1	TWENTY - FIRST CENTURY FOX INC.....		6,050,000	164,318	27.160	164,318	163,229		908		1,089	33,311	(32,222)		L	05/12/2015.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification		Description	Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								NAIC Market Indicator (a)	Date Acquired
907818 10 8		UNION PACIFIC CORPORATION.....			4,127,000	322,731	78.200	322,731	322,731		3,416			82,143	(82,143)		L	12/07/2015.
913017 10 9		UNITED TECHNOLOGIES CORPORATION.....			3,612,000	347,005	96.070	347,005	321,432		7,585		22,796	78,519	(55,723)		L	08/13/2015.
917047 10 2		URBAN OUTFITTERS INC.....			2,975,000	67,681	22.750	67,681	66,674				1,008	13,301	(12,293)		L	12/04/2015.
91732J 10 2		US ECOLOGY INC.....			3,138,000	114,349	36.440	114,349	114,009				340	765	(425)		L	11/12/2015.
92276F 10 0		VENTAS INC.....			2,350,000	132,611	56.430	132,611	118,354		1,716		14,257		14,257		L	11/10/2015.
92553P 20 1		VIACOM INC - CLASS B.....			1,209,000	49,762	41.160	49,762	49,762	484	1,153			30,708	(30,708)		L	08/06/2015.
931142 10 3		WAL-MART STORES INC.....			5,899,000	361,609	61.300	361,609	359,134	2,415	7,164		(16,464)	88,323	(104,787)		L	12/07/2015.
978097 10 3		WOLVERINE WORLD WIDE INC.....			5,071,000	84,736	16.710	84,736	84,736	304				27,300	(27,300)		L	10/06/2015.
983793 10 0		XPO LOGISTICS INC.....			4,011,000	109,300	27.250	109,300	109,300					8,206	(8,206)		L	12/04/2015.
73755L 10 7		POTASH CORPORATION OF SASKATCHEWAN INC.....	L		4,479,000	76,680	17.120	76,680	76,680		1,702			38,266	(38,266)		L	09/08/2015.
055622 10 4		BP PLC-SPONS ADR.....	R		34,800,000	1,087,848	31.260	1,087,848	1,063,488		83,520		153,342	392,070	(238,728)		L	07/18/2014.
167250 10 9		CHICAGO BRIDGE & IRON-NY SHR.....	R		2,334,000	91,003	38.990	91,003	91,003	163	654			6,979	(6,979)		L	11/17/2014.
16941M 10 9		CHINA MOBILE LTD-SPON ADR.....	R		2,057,000	115,871	56.330	115,871	115,871		2,024			16,945	(16,945)		L	06/09/2015.
74734M 10 9		QIHOO 360 TECHNOLOGY CO-ADR.....	R		1,659,000	120,792	72.810	120,792	79,350				41,442	251	41,191		L	03/09/2015.
89151E 10 9		TOTAL FINA ELF SA - ADR.....	R		11,100,000	498,945	44.950	498,945	498,945	7,370	30,963			69,375	(69,375)		L	07/18/2014.
92763W 10 3		VIPSHOP HOLDINGS LTD - ADR.....	R		7,560,000	115,441	15.270	115,441	114,526				915		915		L	12/04/2015.
G30401 10 6		ENDO INTERNATIONAL PLC.....	R		2,521,000	154,336	61.220	154,336	148,109				6,227	8,828	(2,601)		L	11/05/2015.
G4617B 10 5		HORIZON PHARMA PLC.....	R		5,761,000	124,841	21.670	124,841	83,658				40,439		40,439		L	10/20/2015.
G5785G 10 7		MALLINCKRODT PLC.....	R		2,884,000	215,233	74.630	215,233	168,351				46,882		46,882		L	11/10/2015.
H0023R 10 5		ACE LTD.....	R		1,831,000	213,952	116.850	213,952	189,325	1,227	2,454		24,627	6,549	18,078		L	05/12/2015.
N59465 10 9		MYLAN NV.....	R		1,408,000	76,131	54.070	76,131	64,181				11,950		11,950		L	11/10/2015.
Y62132 10 8		NAVIGATOR HOLDINGS LTD.....	R		4,174,000	56,975	13.650	56,975	56,663				312	13,483	(13,171)		L	10/07/2015.
Y7542C 10 6		SCORPIO TANKERS INC.....	R		14,150,000	113,483	8.020	113,483	113,483		7,004			5,425	(5,425)		L	02/09/2015.
9099999 Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						15,879,999	XXX	15,879,999	14,716,612	16,144	451,440	0	706,258	2,385,284	(1,679,026)	0	XXX	XXX
Common Stocks - Mutual Funds																		
091936 73 2		BLACKROCK GL L/S CREDIT-INS.....			78,770,618	769,589	9.770	769,589	847,824		39,346		(47,262)		(47,262)		L	12/22/2014.
09256H 28 6		BLACKROCK STRAT INC OPP-INS.....			82,011,411	801,251	9.770	801,251	836,679		25,357		(27,631)		(27,631)		L	12/28/2015.
19248A 10 9		COHEN & STEERS SELECT UTILITY FUND.....			6,499,000	124,001	19.080	124,001	123,936		10,398		(2,411)	21,246	(23,657)		L	05/13/2014.
277923 72 8		EATON VANCE GLOBAL MACRO-I.....			31,664,141	286,560	9.050	286,560	313,475		15,883		(8,233)		(8,233)		L	05/15/2013.
464287 16 8		ISHARES DJ SELECT DIVIDEND INDEX.....			109,246,000	8,209,837	75.150	8,209,837	7,952,301		274,181		(408,382)		(408,382)		L	09/04/2015.
464287 40 8		ISHARES S&P 500/BARRA VALUE INDEX FUND.....			36,195,000	3,204,343	88.530	3,204,343	2,168,098		78,345		(189,662)		(189,662)		L	04/25/2011.
464287 66 3		ISHARES RUSSELL 3000 VALUE.....			25,395,000	3,235,069	127.390	3,235,069	2,177,494		82,291		(231,095)		(231,095)		L	04/25/2011.
486606 10 6		KAYNE ANDERSON MLP INVESTMEN.....			9,000,000	155,610	17.290	155,610	150,660		23,648		(138,814)	49,196	(188,010)		L	12/26/2012.
67074U 10 3		NUVEEN ENERGY MLP TOTAL RETURN.....			16,413,000	182,184	11.100	182,184	151,973		22,026		(137,668)	13,660	(151,328)		L	12/19/2013.
72201R 20 5		PIMCO 1-5 YEAR US TIPS IN FD.....			2,000,000	102,660	51.330	102,660	102,540		500		(800)		(800)		L	12/31/2009.
72201R 78 3		PIMCO 0-5 YEAR H/Y CORP BOND.....			2,000,000	183,240	91.620	183,240	199,500	820	9,680		(18,420)		(18,420)		L	06/26/2012.
76882K 70 2		RIVERPARK SHORT TERM H/Y-INS.....			65,565,270	637,950	9.730	637,950	656,750	1,901	20,325		(12,457)		(12,457)		L	02/21/2014.
78462F 10 3		SPDR S&P 500 ETF TRUST.....			53,473,000	10,901,541	203.870	10,901,541	9,091,002	64,785	212,676		(51,494)		(51,494)		L	09/04/2015.
808524 79 7		SCHWAB US DVD EQUITY ETF.....			8,831,000	340,523	38.560	340,523	340,523		2,398			3,858	(3,858)		L	12/15/2015.
9299999 Total - Common Stocks - Mutual Funds.....						29,134,358	XXX	29,134,358	25,112,755	67,506	817,054	0	(1,274,329)	87,960	(1,362,289)	0	XXX	XXX
9799999 Total - Common Stock.....						45,014,357	XXX	45,014,357	39,829,367	83,650	1,268,494	0	(568,071)	2,473,244	(3,041,315)	0	XXX	XXX
9899999 Total Common and Preferred Stock.....						45,669,817	XXX	45,669,817	40,445,682	86,900	1,304,693	0	(555,236)	2,473,244	(3,028,480)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government														
912828	J2	7	UNITED STATES TREASURY NOTE.....		02/27/2015.....	BARCLAYS CAPITAL.....				200,071	200,000	166		
912828	L3	2	UNITED STATES TREASURY NOTE.....		09/23/2015.....	MERRILL LYNCH.....				398,592	400,000	363		
912828	M6	4	UNITED STATES TREASURY NOTE.....		12/04/2015.....	BMO CAPITAL MARKETS.....				500,256	500,000	378		
912828	M7	2	UNITED STATES TREASURY NOTE.....		12/28/2015.....	BMO CAPITAL MARKETS.....				1,496,079	1,500,000	1,040		
912828	TM	2	UNITED STATES TREASURY NOTE.....		09/16/2015.....	BMO CAPITAL MARKETS.....				996,996	1,000,000	292		
912828	TW	0	US TREASURY N/B.....		11/17/2015.....	BARCLAYS CAPITAL.....				498,810	500,000	185		
912828	XB	1	UNITED STATES TREASURY NOTE.....		08/31/2015.....	MERRILL LYNCH.....				298,359	300,000	1,888		
0599999. Total - Bonds - U.S. Government.....										4,389,163	4,400,000	4,312		
Bonds - U.S. States, Territories and Possessions														
13063C	SP	6	CALIFORNIA ST.....		03/06/2015.....	MERRILL LYNCH.....				194,750	200,000			
13063C	YL	8	CALIFORNIA ST.....		11/19/2015.....	BARCLAYS CAPITAL.....				591,550	500,000	1,458		
574193	KY	3	MARYLAND ST.....		02/18/2015.....	MERRILL LYNCH.....				276,738	250,000	611		
57582P	SU	5	MASSACHUSETTS ST.....		01/14/2015.....	MERRILL LYNCH.....				116,984	100,000	264		
57582R	EL	6	MASSACHUSETTS ST.....		06/25/2015.....	MERRILL LYNCH.....				1,440,550	1,250,000			
677522	FG	4	OHIO ST.....		09/18/2015.....	MERRILL LYNCH.....				206,458	200,000			
70914P	VY	5	PENNSYLVANIA ST.....		01/06/2015.....	MERRILL LYNCH.....				215,640	200,000	533		
76222R	QP	0	RHODE ISLAND ST & PROVIDENCE P.....		06/15/2015.....	FTN FINANCIAL SECURITIES CORP.....				568,870	500,000	3,264		
1799999. Total - Bonds - U.S. States, Territories & Possessions.....										3,611,540	3,200,000	6,130		
Bonds - U.S. Political Subdivisions of States														
073900	E5	7	BEAUFORT CNTY SC SCH DIST.....		03/17/2015.....	US BANCORP PIPER JAFFRAY.....				1,214,540	1,000,000			
132285	2Q	9	CAMBRIDGE MA.....		06/03/2015.....	MERRILL LYNCH.....				286,415	250,000	2,194		
178882	LX	2	CLACKAMAS & WASHINGTON CNTYS O.....		03/11/2015.....	US BANCORP PIPER JAFFRAY.....				978,832	800,000			
178882	LZ	7	CLACKAMAS & WASHINGTON CNTYS O.....		03/06/2015.....	US BANCORP PIPER JAFFRAY.....				913,875	750,000			
249164	LJ	1	DENVER CITY & CNTY CO.....		12/28/2015.....	MERRILL LYNCH.....				285,500	250,000	5,873		
402892	BZ	5	GUNNISON CO WATERSHED SCH DIST.....		10/19/2015.....	MERRILL LYNCH.....				152,603	135,000	2,776		
438670	2T	7	HONOLULU CITY & CNTY HI.....		03/18/2015.....	MERRILL LYNCH.....				1,977,284	1,625,000			
495098	XJ	9	KING CNTY WA SCH DIST #405 BEL.....		03/19/2015.....	TD SECURITIES.....				1,911,972	1,550,000			
567137	E4	2	MARICOPA CNTY AZ ELEM SCH DIST.....		05/28/2015.....	STIFEL-HANIFEN DIVIS.....				514,610	500,000			
599632	KC	9	MILFORD OH EXEMPT VLG SCH DIST.....		03/13/2015.....	RBC DAIN RAUSCHER INCORPORATED.....				1,273,768	1,075,000			
797508	GA	0	SAN DIEGUITO CA UNION HIGH SCH.....		04/16/2015.....	STIFEL-HANIFEN DIVIS.....				530,665	500,000			
2499999. Total - Bonds - U.S. Political Subdivisions of States.....										10,040,064	8,435,000	10,843		
Bonds - U.S. Special Revenue and Special Assessment														
010268	AU	4	ALABAMA FEDERAL AID HIGHWAY FI.....		04/24/2015.....	JEFFERIES & COMPANY INC.....				783,885	750,000	6,417		
040484	MS	3	ARIZONA BRD OF RGTS UNIV ARIZO.....		04/22/2015.....	VARIOUS.....				1,147,620	1,000,000			
04048R	LG	9	ARIZONA BRD OF RGTS ST UNIV SY.....		03/05/2015.....	WELLS FARGO FINANCIAL.....				1,924,402	1,615,000			
047870	MT	4	ATLANTA GA WTR & WSTWTR REVENU.....		11/06/2015.....	MERRILL LYNCH.....				251,619	205,000	313		
047870	MZ	0	ATLANTA GA WTR & WSTWTR REVENU.....		02/26/2015.....	LOOP CAPITAL MARKETS.....				578,770	500,000			
059231	ZR	4	BALTIMORE MD REVENUE.....		03/04/2015.....	WELLS FARGO FINANCIAL.....				1,767,225	1,500,000	20,000		
15504R	GA	1	CENTRL PUGET SOUND WA REGL TRA.....		12/01/2015.....	BARCLAYS CAPITAL.....				599,860	500,000	2,292		
15504R	GC	7	CENTRL PUGET SOUND WA REGL TRA.....		08/05/2015.....	JP MORGAN SECURITIES INC.....				1,300,750	1,250,000			
160429	TZ	9	CHARLESTON SC WTRWKS & SWR REV.....		07/16/2015.....	WELLS FARGO FINANCIAL.....				565,310	500,000			
235416	6T	6	DALLAS TX WTRWKS & SWR SYS REV.....		05/26/2015.....	BARCLAYS CAPITAL.....				582,020	500,000	4,444		
25477G	EB	7	DIST OF COLUMBIA INCOME TAX SE.....		02/10/2015.....	MERRILL LYNCH.....				117,765	100,000	1,000		
29270C	H7	3	ENERGY N W WA ELEC REVENUE.....		04/24/2015.....	JP MORGAN SECURITIES INC.....				584,265	500,000			
3134G6	XL	2	FREDDIE MAC.....		05/06/2015.....	MERRILL LYNCH.....				199,800	200,000			
3136G0	4S	7	FANNIE MAE.....		09/15/2015.....	MERRILL LYNCH.....				250,013	250,000	130		

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137BD	GP	5	FREDDIE MAC -4392 AC.....		10/21/2015.....	KEY BANC CAPITAL MARKETS.....		861,398	829,264	1,728
353590	HT	2	FRANKLIN IN CMNTY MULTI-SCH BL.....		09/25/2015.....	FIFTH THIRD SECURITIES INC.....		275,313	250,000	
353590	HV	7	FRANKLIN IN CMNTY MULTI-SCH BL.....		09/25/2015.....	FIFTH THIRD SECURITIES INC.....		544,605	500,000	
416498	BM	4	HARTFORD CNTY CT MET DIST CLEA.....		03/04/2015.....	FTN FINANCIAL SECURITIES CORP.....		899,813	750,000	11,979
447168	KL	8	HUNTSVILLE AL WTR SYS REVENUE.....		08/19/2015.....	US BANCORP PIPER JAFFRAY.....		526,250	500,000	1,111
451152	F9	8	IDAHO ST BOND BANK AUTH REVENU.....		08/13/2015.....	US BANCORP PIPER JAFFRAY.....		582,330	500,000	
45528U	RS	2	INDIANAPOLIS IN LOCAL PUBLIC I.....		08/28/2015.....	MERRILL LYNCH.....		853,313	750,000	
46263R	MS	1	IPS MULTI-SCH BLDG CORP IN.....		04/01/2015.....	SIEBERT BRANFORD.....		762,949	630,000	
46613S	DF	4	JEA FL ELEC SYS REVENUE.....		07/08/2015.....	JP MORGAN SECURITIES INC.....		1,189,010	1,025,000	
495289	X4	7	KING CNTY WA SWR REVENUE.....		04/15/2015.....	GUGGENHEIM CAPITAL MARKETS.....		582,205	500,000	4,306
495289	X8	8	KING CNTY WA SWR REVENUE.....		04/17/2015.....	STERNE AGEE & LEACH.....		583,080	500,000	4,444
544435	4B	3	LOS ANGELES CA DEPT OF ARPTS.....		02/06/2015.....	MORGAN STANLEY & CO.....		599,165	500,000	
544435	4F	4	LOS ANGELES CA DEPT OF ARPTS.....		02/06/2015.....	MORGAN STANLEY & CO.....		587,470	500,000	
545904	MN	1	LOUDOUN CNTY VA SANTN AUTH WTR.....		08/05/2015.....	JP MORGAN SECURITIES INC.....		517,775	500,000	
574204	ZE	6	MARYLAND ST DEPT OF TRANSPRTNC.....		03/06/2015.....	MERRILL LYNCH.....		100,698	100,000	125
592647	AX	9	MET WASHINGTON DC ARPTS AUTH A.....		07/08/2015.....	MORGAN STANLEY & CO.....		586,890	500,000	
59333P	H7	6	MIAMI-DADE CNTY FL AVIATION RE.....		01/12/2015.....	MORGAN STANLEY & CO.....		578,205	500,000	7,222
594615	BM	7	MICHIGAN ST BLDG AUTH REVENUE.....		07/31/2015.....	JP MORGAN SECURITIES INC.....		564,350	500,000	
64465P	B9	8	NEW HAMPSHIRE ST MUNI BOND BAN.....		03/11/2015.....	MESIROW FINANCIAL INC.....		1,572,402	1,300,000	
650009	G2	3	NEW YORK ST THRUWAY AUTH.....		01/09/2015.....	SIEBERT BRANFORD.....		597,940	500,000	1,875
67759H	DY	7	OHIO ST SPL OBLG.....		01/14/2015.....	PNC CAPITAL MARKETS.....		612,170	500,000	
67760H	JS	1	OHIO ST TURNPIKE COMMISSION.....		01/13/2015.....	MERRILL LYNCH.....		239,360	200,000	4,404
682001	CU	4	OMAHA NE PUBLIC PWR DIST ELECR.....		01/14/2015.....	PERFORMANCE TRUST CAPITAL PARTNERS.....		606,830	500,000	903
682001	DQ	2	OMAHA NE PUBLIC PWR DIST ELECR.....		03/03/2015.....	GOLDMAN SACHS.....		595,835	500,000	2,431
68607D	SE	6	OREGON ST DEPT OF TRANSPRTN HI.....		03/11/2015.....	RBC DAIN RAUSCHER INCORPORATED.....		1,449,228	1,200,000	8,167
68607D	SK	2	OREGON ST DEPT OF TRANSPRTN HI.....		02/10/2015.....	MERRILL LYNCH.....		277,545	255,000	453
696543	PK	7	PALM BEACH CNTY FL PUBLIC IMPT.....		05/06/2015.....	MERRILL LYNCH.....		146,720	150,000	
709221	QS	7	PENNSYLVANIA ST TURNPIKE COMM.....		04/24/2015.....	MERRILL LYNCH.....		254,943	225,000	4,625
71884A	YY	9	PHOENIX AZ CIVIC IMPT CORP EXC.....		04/22/2015.....	WELLS FARGO FINANCIAL.....		584,440	500,000	
73358W	VZ	4	PORT AUTH OF NEW YORK & NEW JE.....		04/28/2015.....	MERRILL LYNCH.....		687,738	610,000	678
773426	BC	4	ROCKINGHAM CNTY NC LTD OBLG.....		03/17/2015.....	R.W. BAIRD.....		837,760	700,000	
796253	S9	4	SAN ANTONIO TX ELEC & GAS REVE.....		01/26/2015.....	MERRILL LYNCH.....		290,545	250,000	6,490
810489	QB	3	SCOTTSDALE AZ MUNI PROPERTY CO.....		03/04/2015.....	JEFFERIES & COMPANY INC.....		917,175	750,000	6,563
837227	Y6	8	SOUTH CENTRAL CT REGL WTR AUTH.....		02/18/2015.....	MERRILL LYNCH.....		122,848	120,000	206
850578	TS	4	SPRINGFIELD IL ELEC REVENUE.....		11/13/2015.....	SALOMON SMITH BARNEY.....		550,070	500,000	
873545	GV	3	TACOMA WA SWR REVENUE.....		02/12/2015.....	JP MORGAN SECURITIES INC.....		696,227	575,000	
875124	BQ	1	TAMPA BAY FL WTR REGL WTR SPLY.....		06/19/2015.....	MERRILL LYNCH.....		290,585	250,000	2,882
91412G	YR	0	UNIV OF CALIFORNIA CA REVENUES.....		03/13/2015.....	BARCLAYS CAPITAL.....		1,613,705	1,385,000	
95308R	JJ	9	W HARRIS CNTY TX REGL WTR AUTH.....		12/02/2015.....	MESIROW FINANCIAL INC.....		531,300	500,000	1,167
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								35,323,489	30,674,264	106,355
Bonds - Industrial and Miscellaneous										
00164D	AM	5	AMC ENTERTAINMENT TL B.....		06/15/2015.....	CITIGROUP GLOBAL MARKETS.....		250,000	250,000	
02376C	AP	0	AMERICAN AIRLINES TL B.....		05/21/2015.....	DEUTSCHE BANK.....		250,000	250,000	
05508T	AP	7	B&G FOODS INC TL B.....		10/22/2015.....	BARCLAYS CAPITAL.....		49,750	50,000	
07014Q	AG	6	BASS PRO GROUP TL B.....		05/29/2015.....	JP MORGAN SECURITIES INC.....		249,375	250,000	
07177M	AF	0	BAXALTA INC.....		06/18/2015.....	UBS WARBURG.....		499,695	500,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12513V	AC	0	CEC ENTERTAINMENT TL B.....		04/07/2015.....	DEUTSCHE BANK.....		248,125	250,000	
12543K	AN	4	CHS/COMMUNITY HEALTH SYS TL H.....		05/14/2015.....	CREDIT SUISSE FIRST BOSTON.....		250,000	250,000	
126408	GT	4	CSX CORP.....		04/23/2015.....	US BANCORP.....		538,715	500,000	9,147
13134M	BE	2	CALPINE CORP TL B5.....		05/22/2015.....	MORGAN STANLEY & CO.....		248,750	250,000	
17121H	AD	2	CHRYSLER GROUP TL B.....		04/22/2015.....	CITIGROUP GLOBAL MARKETS.....		250,625	250,000	
17290H	AA	3	CITI HELD FOR ASSET ISSUANCE 15-PM3 A.....		12/10/2015.....	CITIGROUP GLOBAL MARKETS.....		499,919	500,000	
172967	GK	1	CITIGROUP INC.....		10/19/2015.....	MERRILL LYNCH.....		227,304	221,000	2,039
17324D	AQ	7	CITIGROUP COMMERCIAL MORTGAGE 15-P1 A1.....		08/06/2015.....	CITIGROUP GLOBAL MARKETS.....		499,996	500,000	412
20337E	AN	1	COMMSCOPE INC TL B.....		05/28/2015.....	JP MORGAN SECURITIES INC.....		199,500	200,000	
22822T	AT	3	CROWN CASTLE OPERATING CO TL B.....		04/22/2015.....	CITIGROUP GLOBAL MARKETS.....		250,625	250,000	
23918Y	AC	2	DAVITA HEALTHCARE TL B.....		06/30/2015.....	JP MORGAN SECURITIES INC.....		250,625	250,000	
24702N	AE	0	DELL INTERNATIONAL TL B2.....		06/04/2015.....	BANK OF AMERICA.....		249,375	250,000	
25179M	AV	5	DEVON ENERGY CORPORATION.....		12/10/2015.....	MORGAN STANLEY & CO.....		999,550	1,000,000	
25674D	AE	3	DOLLAR TREE TL B.....		06/15/2015.....	JP MORGAN SECURITIES INC.....		250,625	250,000	
29273R	BE	8	ENERGY TRANSFER PARTNERS.....		09/28/2015.....	BANK OF AMERICA.....		409,075	500,000	1,089
32007U	BJ	7	FIRST DATA CORP TL C1.....		07/21/2015.....	CREDIT SUISSE FIRST BOSTON.....		250,313	250,000	
36320C	AA	8	GALAXY CLO LTD 13-16A A1.....		07/08/2015.....	BARCLAYS CAPITAL.....		1,486,875	1,500,000	3,677
365556	AK	5	GARDNER DENVER INC.....		04/15/2015.....	UBS WARBURG.....		243,750	250,000	
38137D	AA	5	GOLDENTREE LOAN OPPORTUNITIES 13-7A A.....		06/09/2015.....	WELLS FARGO FINANCIAL.....		1,980,200	2,000,000	3,647
410346	AN	0	HANESBRANDS INC TL B.....		04/28/2015.....	JP MORGAN SECURITIES INC.....		250,000	250,000	
42804V	AN	1	HERTZ CORP TL B2.....		06/11/2015.....	DEUTSCHE BANK.....		249,375	250,000	
44043V	AD	0	HORIZON PHARMA INC TL B.....		04/29/2015.....	CITIGROUP GLOBAL MARKETS.....		248,750	250,000	
460146	CG	6	INTL PAPER CO.....		10/19/2015.....	MERRILL LYNCH.....		152,256	140,000	1,238
46639E	AE	1	JP MORGAN CHASE COMMERCIAL MOR 12-LC9 A5.....		08/31/2015.....	NOMURA SECURITIES INTL.....		746,016	750,000	118
51783Q	AL	2	LAS VEGAS SANDS LLC TL B.....		05/21/2015.....	SCOTIA CAPITAL INC.....		250,469	250,000	
552662	AP	3	MCC IOWA LLC TL H.....		04/15/2015.....	JP MORGAN SECURITIES INC.....		250,625	250,000	
55301H	AN	2	MGM RESORTS INTL TL B.....		05/29/2015.....	BANK OF AMERICA.....		250,625	250,000	
565849	AL	0	MARATHON OIL CORP.....		06/01/2015.....	JP MORGAN SECURITIES INC.....		498,855	500,000	
62937N	AT	4	NRG ENERGY INC TL B.....		05/19/2015.....	CITIGROUP GLOBAL MARKETS.....		249,375	250,000	
64072U	AB	8	CSC HOLDINGS (NEPTUNE) TL B.....		09/25/2015.....	JP MORGAN SECURITIES INC.....		123,125	125,000	
65478T	AD	4	NISSAN AUTO LEASE TRUST 15-B A3.....		11/04/2015.....	CITIGROUP GLOBAL MARKETS.....		749,999	750,000	
655044	AK	1	NOBLE ENERGY INC.....		09/09/2015.....	MORGAN STANLEY & CO.....		506,250	500,000	10,391
656560	AJ	8	NORTEK INC TL B.....		04/08/2015.....	WELLS FARGO FINANCIAL.....		250,000	250,000	
66989H	AD	0	NOVARTIS CAPITAL CORP.....		03/19/2015.....	BANK OF AMERICA.....		560,185	500,000	9,167
68268L	AA	5	ONEMAIN FINANCIAL ISSUANCE TRU 15-3A A.....		09/24/2015.....	CITIGROUP GLOBAL MARKETS.....		499,913	500,000	
69834F	AB	9	PANDA TEMPLE PWR TL B.....		04/07/2015.....	GOLDMAN SACHS.....		247,500	250,000	
76009W	AR	1	RENT-A-CENTER INC TL B.....		06/15/2015.....	JP MORGAN SECURITIES INC.....		250,000	250,000	
829229	AP	8	SINCLAIR TELEVISION GROUP TL B1.....		09/16/2015.....	JP MORGAN SECURITIES INC.....		249,063	250,000	
84762N	BB	6	SPECTRUM BRANDS TL.....		06/16/2015.....	DEUTSCHE BANK.....		249,375	250,000	
855031	AK	6	STAPLES INC TL B.....		04/24/2015.....	BARCLAYS CAPITAL.....		248,750	250,000	
86853T	AP	8	SUPERVALU INC TL.....		05/22/2015.....	GOLDMAN SACHS.....		251,250	250,000	
87242H	AB	3	TGI FRIDAYS INC TL.....		04/20/2015.....	CREDIT SUISSE FIRST BOSTON.....		249,375	250,000	
88723A	AB	4	TIME INC TL.....		05/21/2015.....	CITIGROUP GLOBAL MARKETS.....		250,938	250,000	
89604B	AT	5	TRIBUNE CO TL B.....		06/08/2015.....	JP MORGAN SECURITIES INC.....		250,625	250,000	
903203	BN	6	UPC BROADBAND HLDG TL AH.....		05/29/2015.....	SCOTIA CAPITAL INC.....		249,375	250,000	
90343T	AN	3	US TELEPACIFIC CORP TL B.....		05/29/2015.....	CREDIT SUISSE FIRST BOSTON.....		251,563	250,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
931427	AH	1	WALGREENS BOOTS ALLIANCE.....	01/12/2015.....	MORGAN STANLEY & CO.....		519,155	500,000	3,008
97381H	AM	9	WINDSTREAM CORP TL B3.....	05/19/2015.....	JP MORGAN SECURITIES INC.....		249,688	250,000	
98919M	AD	7	ZAYO GROUP LLC TL B.....	05/01/2015.....	MORGAN STANLEY & CO.....		249,375	250,000	
BL1857	54	1	POLYONE CORP TL B.....	11/06/2015.....	CITIGROUP GLOBAL MARKETS.....		39,800	40,000	
C6901L	AD	9	RESTAURANT BRANDS (BURGER KING) TL B.....	05/29/2015.....	JP MORGAN SECURITIES INC.....		250,313	250,000	
26827E	AC	9	ECAF LTD 15-1A A2.....	06/15/2015.....	DEUTSCHE BANK.....		500,000	500,000	
90261X	HE	5	UBS AG STAMFORD CT.....	03/19/2015.....	UBS WARBURG.....		506,300	500,000	1,319
G9368P	AV	6	VIRGIN MEDIA INVESTMENT TL B.....	05/21/2015.....	SCOTIA CAPITAL INC.....		248,125	250,000	
L29678	AF	3	ENDO LUXEMBOURG FINANCE I TL B.....	06/24/2015.....	DEUTSCHE BANK.....		99,750	100,000	
L5137L	AE	5	INTELSAT JACKSON HLDS TL B2.....	04/08/2015.....	BANK OF AMERICA.....		250,313	250,000	
N0306W	AF	2	AMAYA BV TL.....	04/07/2015.....	MORGAN STANLEY & CO.....		250,000	250,000	
N5945L	AN	5	NXP BV TL B.....	11/05/2015.....	CREDIT SUISSE FIRST BOSTON.....		99,250	100,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....							22,478,468	22,476,000	45,252
Bonds - Hybrid Securities									
369604	BM	4	GENERAL ELECTRIC CO.....	12/03/2015.....	EXCHANGE.....		308,563	308,563	
4899999. Total - Bonds - Hybrid Securities.....							308,563	308,563	0
8399997. Total - Bonds - Part 3.....							76,151,287	69,493,827	172,892
8399998. Total - Bonds - Summary Item from Part 5.....							1,000,813	1,000,000	1,529
8399999. Total - Bonds.....							77,152,100	70,493,827	174,421
Preferred Stocks - Industrial and Miscellaneous									
857477	60	8	STATE STREET CORP 5.900000000%.....	07/10/2015.....	MERRILL LYNCH.....	3,000.000	77,905		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....							77,905	XXX	0
8999997. Total - Preferred Stocks - Part 3.....							77,905	XXX	0
8999999. Total - Preferred Stocks.....							77,905	XXX	0
Common Stocks - Industrial and Miscellaneous									
002824	10	0	ABBOTT LABORATORIES.....	10/06/2015.....	RAYMOND JAMES.....	1,429.000	58,137	XXX	
03073E	10	5	AMERISOURCEBERGEN CORP.....	12/04/2015.....	RAYMOND JAMES.....	640.000	63,768	XXX	
031162	10	0	AMGEN INC.....	04/13/2015.....	RAYMOND JAMES.....	800.000	124,120	XXX	
053015	10	3	AUTOMATIC DATA PROCESSING INC.....	04/06/2015.....	MERRILL LYNCH.....	1,674.000	141,304	XXX	
099724	10	6	BORG WARNER INC.....	10/06/2015.....	RAYMOND JAMES.....	1,369.000	59,277	XXX	
117043	10	9	BRUNSWICK CORPORATION.....	09/08/2015.....	RAYMOND JAMES.....	2,397.000	117,652	XXX	
189754	10	4	COACH INC.....	08/06/2015.....	RAYMOND JAMES.....	1,919.000	60,433	XXX	
194014	10	6	COLFAX CORP.....	10/06/2015.....	RAYMOND JAMES.....	3,818.000	114,065	XXX	
245077	10	2	DEL FRISCOS RESTAURANT GROU.....	07/23/2015.....	RAYMOND JAMES.....	8,551.000	154,362	XXX	
252784	30	1	DIAMONDROCK HOSPITALITY CO.....	12/04/2015.....	RAYMOND JAMES.....	10,783.000	117,032	XXX	
260003	10	8	DOVER CORPORATION.....	08/13/2015.....	MERRILL LYNCH.....	3,355.000	228,357	XXX	
302491	30	3	FMC CORP.....	10/06/2015.....	RAYMOND JAMES.....	1,651.000	60,186	XXX	
315616	10	2	F5 NETWORKS INC.....	12/04/2015.....	RAYMOND JAMES.....	611.000	63,856	XXX	
31620M	10	6	FIDELITY NATIONAL INFO SERV.....	12/04/2015.....	RAYMOND JAMES.....	977.000	63,491	XXX	
346375	10	8	FORMFACTOR INC.....	05/15/2015.....	RAYMOND JAMES.....	10,218.000	91,593	XXX	
375558	10	3	GILEAD SCIENCES INC.....	04/13/2015.....	RAYMOND JAMES.....	135.000	13,849	XXX	
379890	10	6	GLU MOBILE INC.....	11/10/2015.....	RAYMOND JAMES.....	37,433.000	121,122	XXX	
478160	10	4	JOHNSON & JOHNSON.....	08/13/2015.....	MERRILL LYNCH.....	1,866.000	190,710	XXX	
482480	10	0	KLA-TENCOR CORP.....	09/08/2015.....	RAYMOND JAMES.....	1,214.000	60,237	XXX	
512807	10	8	LAM RESEARCH CORP.....	09/08/2015.....	RAYMOND JAMES.....	827.000	60,162	XXX	
535678	10	6	LINEAR TECHNOLOGY CORP.....	08/13/2015.....	MERRILL LYNCH.....	5,109.000	226,387	XXX	

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
594918	10	4	MICROSOFT CORP.....		10/08/2015.....	MERRILL LYNCH.....	6,780.000	308,564	XXX			
693656	10	0	PVH CORP.....		11/10/2015.....	RAYMOND JAMES.....	696.000	64,237	XXX			
701094	10	4	PARKER HANNIFIN CORP.....		08/14/2015.....	MERRILL LYNCH.....	3,193.000	355,377	XXX			
704326	10	7	PAYCHEX INC.....		08/13/2015.....	MERRILL LYNCH.....	4,965.000	236,677	XXX			
731068	10	2	POLARIS INDUSTRIES INC.....		11/10/2015.....	RAYMOND JAMES.....	1,033.000	117,119	XXX			
747525	10	3	QUALCOMM INC.....		12/07/2015.....	MERRILL LYNCH.....	5,362.000	339,807	XXX			
755111	50	7	RAYTHEON COMPANY.....		07/08/2015.....	MERRILL LYNCH.....	1,900.000	199,356	XXX			
81616X	10	3	SELECT COMFORT CORPORATION.....		08/07/2015.....	RAYMOND JAMES.....	3,781.000	97,695	XXX			
86800U	10	4	SUPER MICRO COMPUTER INC.....		11/18/2015.....	RAYMOND JAMES.....	5,684.000	138,083	XXX			
88076W	10	3	TERADATA CORPORATION.....		11/10/2015.....	RAYMOND JAMES.....	4,227.000	116,731	XXX			
88579Y	10	1	3M COMPANY.....		08/13/2015.....	MERRILL LYNCH.....	1,052.000	164,745	XXX			
90130A	10	1	TWENTY - FIRST CENTURY FOX INC.....		05/12/2015.....	RAYMOND JAMES.....	6,050.000	196,540	XXX			
907818	10	8	UNION PACIFIC CORPORATION.....		12/07/2015.....	MERRILL LYNCH.....	4,739.000	458,982	XXX			
913017	10	9	UNITED TECHNOLOGIES CORPORATION.....		08/13/2015.....	MERRILL LYNCH.....	2,149.000	234,483	XXX			
917047	10	2	URBAN OUTFITTERS INC.....		12/04/2015.....	RAYMOND JAMES.....	2,975.000	79,974	XXX			
91732J	10	2	US ECOLOGY INC.....		11/12/2015.....	RAYMOND JAMES.....	3,138.000	114,774	XXX			
92276F	10	0	VENTAS INC.....		11/10/2015.....	RAYMOND JAMES.....	2,350.000	118,354	XXX			
92553P	20	1	VIACOM INC - CLASS B.....		08/06/2015.....	RAYMOND JAMES.....	1,209.000	80,470	XXX			
931142	10	3	WAL-MART STORES INC.....		12/07/2015.....	MERRILL LYNCH.....	3,246.000	238,556	XXX			
978097	10	3	WOLVERINE WORLD WIDE INC.....		10/06/2015.....	RAYMOND JAMES.....	5,071.000	112,037	XXX			
983793	10	0	XPO LOGISTICS INC.....		12/04/2015.....	RAYMOND JAMES.....	4,011.000	117,506	XXX			
73755L	10	7	POTASH CORPORATION OF SASKATCHEWAN INC.....	I.....	09/08/2015.....	RAYMOND JAMES.....	4,479.000	114,946	XXX			
16941M	10	9	CHINA MOBILE LTD-SPON ADR.....	R.....	06/09/2015.....	RAYMOND JAMES.....	2,057.000	132,815	XXX			
74734M	10	9	QIHOO 360 TECHNOLOGY CO-ADR.....	R.....	03/09/2015.....	RAYMOND JAMES.....	2,326.000	111,503	XXX			
92763W	10	3	VIPSHOP HOLDINGS LTD - ADR.....	R.....	12/04/2015.....	RAYMOND JAMES.....	7,560.000	114,526	XXX			
G30401	10	6	ENDO INTERNATIONAL PLC.....	R.....	11/05/2015.....	RAYMOND JAMES.....	2,521.000	156,938	XXX			
G4617B	10	5	HORIZON PHARMA PLC.....	R.....	10/20/2015.....	RAYMOND JAMES.....	3,799.000	59,112	XXX			
G5785G	10	7	MALLINCKRODT PLC.....	R.....	11/10/2015.....	RAYMOND JAMES.....	3,116.000	182,613	XXX			
H0023R	10	5	ACE LTD.....	R.....	05/12/2015.....	RAYMOND JAMES.....	1,831.000	195,875	XXX			
N59465	10	9	MYLAN NV.....	R.....	11/10/2015.....	RAYMOND JAMES.....	1,408.000	64,181	XXX			
Y62132	10	8	NAVIGATOR HOLDINGS LTD.....	R.....	10/07/2015.....	RAYMOND JAMES.....	4,174.000	70,146	XXX			
Y7542C	10	6	SCORPIO TANKERS INC.....	R.....	02/09/2015.....	RAYMOND JAMES.....	14,150.000	118,908	XXX			
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								7,401,730	XXX	0		
Common Stocks - Mutual Funds												
09256H	28	6	BLACKROCK STRAT INC OPP-INS.....		12/28/2015.....	DIVIDEND REINVESTMENT.....	765.753	7,489	XXX			
464287	16	8	ISHARES DJ SELECT DIVIDEND INDEX.....		09/04/2015.....	MERRILL LYNCH.....	7,015.000	501,078	XXX			
78462F	10	3	SPDR S&P 500 ETF TRUST.....		09/04/2015.....	MERRILL LYNCH.....	2,625.000	501,737	XXX			
808524	79	7	SCHWAB US DVD EQUITY ETF.....		12/15/2015.....	MERRILL LYNCH.....	8,831.000	344,381	XXX			
9299999. Total - Common Stocks - Mutual Funds.....								1,354,685	XXX	0		
9799997. Total - Common Stocks - Part 3.....								8,756,415	XXX	0		
9799998. Total - Common Stocks - Summary Item from Part 5.....								8,510,572	XXX			
9799999. Total - Common Stocks.....								17,266,987	XXX	0		
9899999. Total - Preferred and Common Stocks.....								17,344,892	XXX	0		
9999999. Total - Bonds, Preferred and Common Stocks.....								94,496,992	XXX	174,421		

SCHEDULE D - PART 4

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

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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	
					F o r e i g n								11	12	13	14	15							
CUSIP Identification			Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
3137B8	F5	1	FREDDIE MAC -4302 PA.....			12/01/2015.	PAYDOWN.....		116,496	116,496	123,194	117,026		(530)		(530)		116,496			0	2,493	12/15/2043.	
3137B8	JF	5	FREDDIE MAC -4315 KP.....			12/01/2015.	PAYDOWN.....		104,817	104,817	107,929	105,074		(257)		(257)		104,817			0	1,693	08/15/2041.	
3137BD	GP	5	FREDDIE MAC -4392 AC.....			12/01/2015.	PAYDOWN.....		23,498	23,498	24,409			(6)		(6)		23,498			0	81	07/15/2037.	
3138A3	DM	6	FEDERAL NATIONAL MTG ASSOC #AH1907.....			12/01/2015.	PAYDOWN.....		91,523	91,523	95,313	91,827		(303)		(303)		91,523			0	1,294	03/01/2026.	
3138A6	ZQ	6	FEDERAL NATIONAL MTG ASSOC #AH5250.....			12/01/2015.	PAYDOWN.....		178,091	178,091	185,466	178,460		(369)		(369)		178,091			0	3,478	03/01/2026.	
3138MF	P7	6	FEDERAL NATIONAL MTG ASSOC #AQ0445.....			12/01/2015.	PAYDOWN.....		77,936	77,936	81,954	78,099		(163)		(163)		77,936			0	1,280	10/01/2042.	
3138MG	LE	3	FEDERAL NATIONAL MTG ASSOC #AQ1224.....			12/01/2015.	PAYDOWN.....		172,920	172,920	180,971	173,336		(416)		(416)		172,920			0	2,773	11/01/2042.	
3138MK	5J	1	FEDERAL NATIONAL MTG ASSOC #AQ4448.....			12/01/2015.	PAYDOWN.....		594,320	594,320	623,386	595,642		(1,322)		(1,322)		594,320			0	9,514	11/01/2042.	
3138X6	A5	4	FEDERAL NATIONAL MTG ASSOC #AU6327.....			03/24/2015.	VARIOUS.....		1,832,802	1,755,336	1,804,537	1,788,967		(3,170)		(3,170)		1,785,797		47,005	47,005	16,228	08/01/2028.	
31397N	5G	6	FANNIE MAE 09-38 AB.....			12/01/2015.	PAYDOWN.....		299,098	299,098	317,791	302,109		(3,011)		(3,011)		299,098			0	5,813	06/25/2024.	
31397U	XA	2	FANNIE MAE 11-61 MG.....			12/01/2015.	PAYDOWN.....		454,859	454,859	484,780	457,893		(3,034)		(3,034)		454,859			0	9,843	07/25/2026.	
31398C	D4	7	FREDDIE MAC -3527 DA.....			12/01/2015.	PAYDOWN.....		76,304	76,304	79,129	76,666		(362)		(362)		76,304			0	1,538	04/15/2029.	
31398M	FS	0	FNR 2010-17 CA.....			07/01/2015.	PAYDOWN.....		14,570	14,570	15,124	14,645		(75)		(75)		14,570			0	174	11/25/2023.	
31398P	QS	1	FANNIE MAE 10-40 DN.....			12/01/2015.	PAYDOWN.....		167,965	167,965	171,115	168,703		(738)		(738)		167,965			0	3,123	03/25/2028.	
31418A	MW	5	FEDERAL NATIONAL MTG ASSOC #MA1272.....			12/01/2015.	PAYDOWN.....		83,565	83,565	87,900	83,742		(176)		(176)		83,565			0	1,376	12/01/2042.	
452226	4W	0	ILLINOIS ST SALES TAX REVENUE.....			06/10/2015.	OPPENHEIMER & CO. INC.....		975,302	975,000	1,068,005	979,933		(4,843)		(4,843)		975,090		212	212	23,969	06/15/2020.	
45528S	FL	5	INDIANAPOLIS IN LOCAL PUBLIC I.....			01/02/2015.	PREREFUNDED.....		250,000	250,000	258,125	250,000				0		250,000			0	6,563	01/01/2017.	
575566	L3	6	MASSACHUSETTS ST BAY TRANSPRTN.....			03/01/2015.	SINK FUND PAYMENT.....		485,000	485,000	541,430	484,338		662		662		485,000			0	15,035	03/01/2016.	
62888V	AB	4	NCUA GUARANTEED NOTES 10-R1 2A.....			12/04/2015.	PAYDOWN.....		312,596	312,596	312,568	312,572		24		24		312,596			0	3,055	10/07/2020.	
62888X	AB	0	NCUA GUARANTEED NOTES 10-C1 A2.....			06/22/2015.	MORGAN STANLEY & CO.....		512,578	500,000	498,725	499,484		171		171		499,655		12,923	12,923	7,089	10/29/2020.	
646139	D8	5	NEW JERSEY ST TURNPIKE AUTH.....			01/01/2015.	SINK FUND PAYMENT.....		275,000	275,000	279,125	275,000				0		275,000			0	5,847	01/01/2016.	
647110	DX	0	NEW MEXICO ST EDUCTNL ASSISTAN.....			09/01/2015.	MATURITY.....		250,000	250,000	264,523	251,750		(1,750)		(1,750)		250,000			0	10,000	09/01/2015.	
649907	XP	2	NEW YORK ST DORM AUTH REVENUES.....			07/14/2015.	RBC DAIN RAUSCHER INCORPORATED.....		500,980	500,000	500,000	500,000				0		500,000		980	980	2,743	12/01/2016.	
79575D	UJ	7	SALT RIVER AZ PROJ AGRIC IMPT.....			07/06/2015.	MORGAN STANLEY & CO.....		4,092,040	4,000,000	4,161,280	4,028,678		(14,832)		(14,832)		4,013,846		78,194	78,194	204,444	01/01/2035.	
914713	L4	2	UNIV OF NORTH CAROLINA NC AT C.....			12/01/2015.	PREREFUNDED.....		165,000	165,000	184,122	169,696		(4,696)		(4,696)		165,000			0	8,250	12/01/2034.	
928172	MS	1	VIRGINIA ST PUBLIC BLDG AUTH P.....			08/01/2015.	PREREFUNDED.....		1,260,000	1,260,000	1,415,056	1,277,151		(17,151)		(17,151)		1,260,000			0	63,000	08/01/2017.	
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....							28,995,042	28,194,306	29,202,509	28,499,642	0	(88,072)	0	(88,072)	0	28,435,069	0	559,972	559,972	655,327	XXX
Bonds - Industrial and Miscellaneous																								
00164D	AM	5	AMC ENTERTAINMENT TL B.....			09/30/2015.	SINK FUND PAYMENT.....		1,276	1,276	1,276					0		1,276			0	7	12/15/2022.	
00253C	HW	0	AAMES MTG TR 02 2 A2.....			09/01/2015.	PAYDOWN.....		39	39	39	39				0		39			0	1	03/25/2033.	
009363	AJ	1	AIRGAS INC.....			09/14/2015.	SECURITY CALLED BY ISSUER at 100.000.....		250,000	250,000	251,575	250,895		(838)		(838)		250,057		(57)	(57)	7,741	10/01/2015.	
03063N	AA	5	AMERICOLD LLC TRUST 10-ARTA A1.....			12/11/2015.	PAYDOWN.....		96,180	96,180	96,180	96,180				0		96,180			0	2,020	01/14/2029.	
031162	BL	3	AMGEN INC.....			03/12/2015.	MIZUHO SECURITIES.....		767,153	750,000	777,998	767,040		(1,902)		(1,902)		765,138		2,014	2,014	6,354	11/15/2016.	
05531F	AF	0	BB&T CORPORATION.....			03/06/2015.	WELLS FARGO FINANCIAL.....		1,034,250	1,000,000	1,054,860	1,013,768		(1,984)		(1,984)		1,011,785		22,465	22,465	14,483	04/29/2016.	
06051G	EQ	8	BANK OF AMERICA CORP.....			07/16/2015.	BANK OF AMERICA.....		1,037,670	1,000,000	1,027,850	1,013,713		(3,334)		(3,334)		1,010,379		27,291	27,291	32,184	03/22/2017.	
07014Q	AG	6	BASS PRO GROUP TL B.....			12/31/2015.	SINK FUND PAYMENT.....		1,875	1,875	1,870					0		1,875			0	9	06/05/2020.	
073730	AE	3	BEAM INC.....			03/13/2015.	US BANCORP.....		996,240	1,000,000	958,380	958,380				0		958,380		37,860	37,860	11,104	05/15/2022.	
07388L	AE	0	BEAR STEARNS COM MTG 2006-PW13 A4.....			12/01/2015.	PAYDOWN.....		524,953	524,953	553,334	528,814		(3,861)		(3,861)		524,953			0	21,307	09/11/2041.	
07388P	AE	1	BEAR STEARNS COMM MTG SECS 06 PW14 A4.....			12/01/2015.	PAYDOWN.....		149,904	149,904	152,059	150,163		(260)		(260)		149,904			0	5,682	12/11/2038.	
115637	AN	0	BROWN-FORMAN CORP.....			07/16/2015.	KEY BANC CAPITAL MARKETS.....		985,300	1,000,000	973,860	979,821		3,612		3,612		983,433		1,867	1,867	10,167	01/15/2018.	
12513V	AC	0	CEC ENTERTAINMENT TL B.....			12/31/2015.	SINK FUND PAYMENT.....		1,894	1,894	1,880		1			1		1,894			0	35	02/12/2021.	
12527E	AB	4	CHFCRE COMMERCIAL MORTGAGE TRUS 11-C1 A2.....			12/01/2015.	PAYDOWN.....		959,828	959,828	974,225	962,193		(2,365)		(2,365)		959,828			0	28,502	04/15/2044.	
12543K	AN	4	CSC/COMMUNITY HEALTH SYS TL H.....			12/31/2015.	SINK FUND PAYMENT.....		1,250	1,250	1,250					0		1,250			0	20	01/27/2022.	

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126650	CA	6		02/17/2015.	RBC CAPITAL MARKETS.....		753,878	750,000	749,715	749,816		13		13		749,829		4,049	4,049	1,875	12/05/2016.
13134M	BE	2		12/31/2015.	SINK FUND PAYMENT.....		1,250	1,250	1,244					0		1,250			0	19	05/27/2022.
14313N	AD	4		02/12/2015.	FTN FINANCIAL SECURITIES CORP.....		2,008,203	2,000,000	1,999,901	1,999,937		3		3		1,999,941		8,262	8,262	5,215	01/15/2019.
14313P	AD	9		07/01/2015.	CARMAX AUTO OWNER TRUST 13-4 A4.....		999,063	1,000,000	999,905	999,934		13		13		999,947		(885)	7,182	(885)	05/15/2019.
166764	AA	8		02/17/2015.	JP MORGAN SECURITIES INC.....		997,370	1,000,000	1,000,000	1,000,000				0		1,000,000		(2,630)	(2,630)	2,300	12/05/2017.
17121H	AD	2		12/31/2015.	SINK FUND PAYMENT.....		1,948	1,948	1,953			(2)		(2)		1,948			0	17	05/24/2017.
172967	HU	8		07/16/2015.	MARKETAXESS.....		1,001,410	1,000,000	997,050	997,197		327		327		997,524		3,886	3,886	24,444	07/29/2019.
17303M	EH	8		12/18/2015.	MATURITY.....		80,000	80,000	87,752	82,122		(2,122)		(2,122)		80,000			0	5,504	12/18/2015.
17324D	AQ	7		12/01/2015.	PAYDOWN.....		28,104	28,104	28,104					0		28,104			0	98	09/15/2048.
20030N	BD	2		04/13/2015.	JEFFERIES & COMPANY INC.....		780,930	750,000	786,233	779,197		(1,031)		(1,031)		778,167		2,763	2,763	17,643	07/15/2022.
20337E	AN	1		12/29/2015.	SINK FUND PAYMENT.....		500	500	499			1		1		500			0	9	12/29/2022.
210717	AA	2		11/01/2015.	PAYDOWN.....		102,438	102,438	102,436	102,437		1		1		102,438			0	1,393	11/01/2020.
22160K	AF	2		04/13/2015.	CITIGROUP GLOBAL MARKETS.....		1,000,930	1,000,000	997,760	998,393		91		91		998,483		2,447	2,447	5,714	12/15/2019.
22541Q	4C	3		12/01/2015.	PAYDOWN.....		58,242	58,242	58,022	58,217		24		24		58,242			0	1,583	11/25/2018.
22822T	AT	3		12/31/2015.	SINK FUND PAYMENT.....		1,899	1,899	1,903			(1)		(1)		1,899			0	24	01/31/2021.
23305X	AS	0		12/10/2015.	PAYDOWN.....		150,934	150,934	150,934	150,934				0		150,934			0	1,283	07/12/2044.
23918Y	AC	2		12/31/2015.	SINK FUND PAYMENT.....		1,889	1,889	1,894					0		1,889			0	16	06/24/2021.
24702N	AE	0		10/30/2015.	SINK FUND PAYMENT.....		1,250	1,250	1,247			4		4		1,250			0	13	04/29/2020.
25674D	AE	3		10/15/2015.	SINK FUND PAYMENT.....		625	625	627					0		625			0	6	07/06/2022.
26483E	AE	0		11/15/2015.	MATURITY.....		1,000,000	1,000,000	996,470	999,343		657		657		1,000,000			0	28,750	11/15/2015.
268648	AP	7		07/16/2015.	MARKETAXESS.....		1,002,210	1,000,000	998,660	998,976		162		162		999,138		3,072	3,072	11,979	06/01/2018.
31428X	AY	2		03/11/2015.	MARKETAXESS.....		808,320	750,000	795,743	794,890		(894)		(894)		793,996		14,324	14,324	20,083	01/15/2024.
31677A	AA	2		02/01/2015.	MATURITY.....		250,000	250,000	268,313	250,639		(639)		(639)		250,000			0	5,938	02/01/2015.
36249K	AA	8		12/01/2015.	PAYDOWN.....		378,912	378,912	390,272	380,194		(1,282)		(1,282)		378,912			0	6,870	08/10/2043.
365556	AK	5		12/31/2015.	SINK FUND PAYMENT.....		1,904	1,904	1,856			3		3		1,904			0	36	07/30/2020.
410346	AN	0		12/30/2015.	SINK FUND PAYMENT.....		1,875	1,875	1,875					0		1,875			0	23	04/29/2022.
42804V	AN	1		12/31/2015.	SINK FUND PAYMENT.....		1,913	1,913	1,909					0		1,913			0	18	03/11/2018.
428236	BW	2		03/11/2015.	WELLS FARGO FINANCIAL.....		511,845	500,000	476,745	486,358		999		999		487,357		24,488	24,488	6,536	09/15/2017.
44043V	AD	0		12/31/2015.	SINK FUND PAYMENT.....		1,250	1,250	1,244			1		1		1,250			0	20	05/07/2021.
46625H	HW	3		03/12/2015.	CITIGROUP GLOBAL MARKETS.....		1,014,320	1,000,000	983,700	995,971		811		811		996,782		17,538	17,538	17,478	01/15/2016.
478111	AB	3		04/10/2015.	DA DAVIDSON.....		1,005,620	1,000,000	1,000,000	1,000,000				0		1,000,000		5,620	5,620	11,529	05/15/2023.
50179M	AE	1		12/11/2015.	PAYDOWN.....		33,110	33,110	35,867	33,498		(388)		(388)		33,110			0	1,512	09/15/2039.
51783Q	AL	2		12/31/2015.	SINK FUND PAYMENT.....		1,899	1,899	1,902					0		1,899			0	21	12/19/2020.
532457	BB	3		02/17/2015.	FTN FINANCIAL SECURITIES CORP.....		1,086,790	1,000,000	1,131,050	1,088,489		(5,392)		(5,392)		1,083,097		3,693	3,693	22,389	03/15/2017.
552662	AP	3		12/31/2015.	SINK FUND PAYMENT.....		1,908	1,908	1,913					0		1,908			0	24	01/29/2021.
55301H	AN	2		12/31/2015.	SINK FUND PAYMENT.....		1,918	1,918	1,923					0		1,918			0	21	12/20/2019.
57165L	AA	2		12/20/2015.	PAYDOWN.....		88,600	88,600	88,590	88,458		142		142		88,600			0	1,638	10/20/2032.
59549P	AA	6		10/01/2015.	PAYDOWN.....		2,708	2,708	2,863	2,722		(14)		(14)		2,708			0	142	04/01/2030.
62937N	AT	4		12/31/2015.	NRG ENERGY INC TL B.....		1,913	1,913	1,909					0		1,913			0	18	07/01/2018.
65476H	AD	2		07/15/2015.	PAYDOWN.....		460,016	460,016	459,913	460,007		9		9		460,016			0	2,800	09/15/2017.
656560	AJ	8		12/31/2015.	SINK FUND PAYMENT.....		1,884	1,884	1,884					0		1,884			0	23	10/30/2020.
666807	BF	8		03/11/2015.	RBC CAPITAL MARKETS.....		748,785	750,000	744,990	746,000		237		237		746,237		2,548	2,548	3,828	06/01/2018.
68235P	AD	0		03/16/2015.	WELLS FARGO FINANCIAL.....		1,005,120	1,000,000	1,000,000	1,000,000				0		1,000,000		5,120	5,120	13,110	02/01/2019.

SCHEDULE D - PART 4

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

1			2		3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification		Description																						
76009W AR 1		RENT-A-CENTER INC TL B.....	..	12/31/2015.		SINK FUND PAYMENT.....		1,894	1,894	1,894						0		1,894			0	21	03/19/2021.	
76110V LB 2		RESIDENTIAL FDG MTG SECS II 02 HI4 M1.....	..	12/01/2015.		PAYDOWN.....		3,393	3,393	3,387	3,395			(2)		(2)		3,393			0	126	10/25/2027.	
78573A AB 6		SABMILLER HOLDINGS INC.....	..	03/11/2015.		JP MORGAN SECURITIES INC.....		765,803	750,000	773,040	763,873		(1,400)		(1,400)		762,473		3,330	3,330	12,301	01/15/2017.		
79548K XP 8		SALOMON BROS MTG SECS VII 97 HUD2 AWAC.....	..	12/01/2015.		PAYDOWN.....		1,239	1,239	1,020	1,227		12		12		1,239			0		07/25/2024.		
829229 AP 8		SINCLAIR TELEVISION GROUP TL B1.....	..	12/31/2015.		SINK FUND PAYMENT.....		1,250	1,250	1,245						0		1,250			0	7	07/30/2021.	
84756N AB 5		SPECTRA ENERGY PARTNERS.....	..	03/11/2015.		WELLS FARGO FINANCIAL.....		1,083,850	1,000,000	1,066,620	1,047,950		(1,442)		(1,442)		1,046,508		37,342	37,342	11,628	06/15/2021.		
84762N BB 6		SPECTRUM BRANDS TL.....	..	12/31/2015.		SINK FUND PAYMENT.....		38,991	38,991	38,894			42		42		38,991			0	70	06/23/2022.		
86358R XZ 5		STRUCTURED ASSET SECS CORP 02 AL1 A3.....	..	12/01/2015.		PAYDOWN.....		2,752	2,752	2,418	2,442					0		2,442		310	310	51	02/25/2032.	
86359A ME 0		STRUCTURED ASSET SECS CORP 03 AL1 A.....	..	12/01/2015.		PAYDOWN.....		10,935	10,935	10,477	10,520					0		10,520		415	415	196	04/25/2031.	
86853T AP 8		SUPERVALU INC TL.....	..	06/17/2015.		SINK FUND PAYMENT.....		1,802	1,802	1,811						0		1,802			0		03/21/2019.	
87242H AB 3		TGI FRIDAYS INC TL.....	..	11/03/2015.		SINK FUND PAYMENT.....		15,552	15,552	15,513			32		32		15,552			0	403	07/15/2020.		
88723A AB 4		TIME INC TL.....	..	12/31/2015.		SINK FUND PAYMENT.....		1,889	1,889	1,896			(1)		(1)		1,889			0	22	04/26/2021.		
887317 AC 9		TIME WARNER INC.....	..	03/12/2015.		WELLS FARGO FINANCIAL.....		808,260	750,000	854,835	810,896		(6,787)		(6,787)		804,109		4,151	4,151	14,932	11/15/2016.		
89604B AT 5		TRIBUNE CO TL B.....	..	12/31/2015.		SINK FUND PAYMENT.....		79,897	79,897	80,097			(1)		(1)		79,897			0	389	12/27/2020.		
90331H MC 4		US BANK NA CINCINNATI.....	..	02/17/2015.		JEFFERIES & COMPANY INC.....		1,002,580	1,000,000	999,850	999,895		7		7		999,902		2,678	2,678	6,111	01/30/2017.		
90343T AN 3		US TELEPACIFIC CORP TL B.....	..	12/31/2015.		SINK FUND PAYMENT.....		1,880	1,880	1,891			(1)		(1)		1,880			0	23	11/25/2020.		
904764 AL 1		UNILEVER CAPITAL CORP.....	..	06/02/2015.		VARIOUS.....		508,183	500,000	522,265	510,691		(3,621)		(3,621)		507,070		1,113	1,113	10,561	02/10/2016.		
907818 DM 7		UNION PACIFIC CORP.....	..	04/13/2015.		CITIGROUP GLOBAL MARKETS.....		775,073	750,000	777,570	772,372		(762)		(762)		771,610		3,463	3,463	16,655	01/15/2023.		
92903P AA 7		VNO 2010-VNO A1.....	..	12/10/2015.		PAYDOWN.....		147,565	147,565	147,565	147,465				99		147,565			0	2,388	09/13/2028.		
92935V AC 2		WF-RBS COMMERCIAL MORTGAGE TRU 11-C3 A2.....	..	12/01/2015.		PAYDOWN.....		498,076	498,076	503,047	498,898		(822)		(822)		498,076			0	13,853	03/15/2044.		
92976B DT 6		WACHOVIA BK COMM MTG TR 06 C23 A4.....	..	11/01/2015.		PAYDOWN.....		587,296	587,296	641,712	596,810		(9,514)		(9,514)		587,296			0	23,911	01/15/2045.		
939640 AD 0		WASHINGTON POST CO.....	..	08/06/2015.		MERRILL LYNCH.....		268,000	250,000	290,370	275,551		(3,534)		(3,534)		272,017		(4,017)	(4,017)	18,628	02/01/2019.		
97381H AM 9		WINDSTREAM CORP TL B3.....	..	12/31/2015.		SINK FUND PAYMENT.....		1,899	1,899	1,896						0		1,899			0	22	08/08/2019.	
98160N AD 1		WORLD OMNI AUTO RECEIVABLES TR 13-B A4.....	..	07/01/2015.		BARCLAYS CAPITAL.....		499,531	500,000	499,864	499,903		20		20		499,924		(392)	(392)	3,703	01/15/2020.		
98919M AD 7		ZAYO GROUP LLC TL B.....	..	12/31/2015.		VARIOUS.....		1,875	1,875	1,870						0		1,875			0	27	05/06/2021.	
78008S VJ 2		ROYAL BANK OF CANADA.....	A	01/06/2015.		MATURITY.....		500,000	500,000	500,990	500,990					0		500,990		(990)	(990)	589	01/06/2015.	
89352H AH 2		TRANS-CANADA PIPELINES.....	A	03/12/2015.		WELLS FARGO FINANCIAL.....		998,140	1,000,000	994,590	997,525		501		501		998,026		114	114	5,042	01/15/2016.		
C6901L AD 9		RESTAURANT BRANDS (BURGER KING) TL B.....	A	12/31/2015.		SINK FUND PAYMENT.....		2,077	2,077	2,079			(1)		(1)		2,077			0	24	12/10/2021.		
05567L G6 8		BNP PARIBAS.....	F	03/11/2015.		MATURITY.....		1,000,000	1,000,000	1,052,130	1,002,436		(2,436)		(2,436)		1,000,000			0	16,250	03/11/2015.		
21685W DD 6		RABOBANK NEDERLAND UTREC.....	F	04/13/2015.		HSBC SECURITIES USA INC.....		539,545	500,000	544,250	535,266		(1,318)		(1,318)		533,949		5,596	5,596	13,347	02/08/2022.		
44328M AL 8		HSBC BANK PLC.....	F	03/12/2015.		MIZUHO SECURITIES.....		513,505	500,000	531,730	512,989		(1,950)		(1,950)		511,039		2,466	2,466	4,865	05/24/2016.		
65557F AB 2		NORDEA BANK AB.....	F	06/11/2015.		GOLDMAN SACHS.....		773,895	750,000	764,220	756,964		(1,371)		(1,371)		755,593		18,302	18,302	17,057	03/20/2017.		
90261X GD 8		UBS AG STAMFORD CT.....	F	12/18/2015.		TENDER OFFER.....		277,453	250,000	292,925	282,139		(5,239)		(5,239)		276,900		553	553	16,724	08/04/2020.		
N0306W AF 2		AMAYA BV TL.....	F	12/31/2015.		SINK FUND PAYMENT.....		1,875	1,875	1,875						0		1,875			0	47	08/01/2021.	
3899999	Total - Bonds - Industrial and Miscellaneous.....							35,907,450	35,298,225	36,109,242	35,494,932		0	(58,687)	0	(58,687)	0	35,647,280	0	260,169	260,169	578,713	XXX	
Bonds - Hybrid Securities																								
025816 AU 3		AMERICAN EXPRESS.....	..	08/05/2015.		VARIOUS.....		256,250	250,000	275,625	263,350			(4,585)	1,577	(6,162)		257,188		(938)	(938)	16,008	09/01/2066.	
369604 BM 4		GENERAL ELECTRIC CO.....	..	12/17/2015.		CASH IN LIEU FRACTIONAL SHARES.....		563	563	563						0		563			0	1	12/29/2049.	
369622 SN 6		GENERAL ELEC CAP CORP.....	..	12/03/2015.		EXCHANGE.....		308,563	250,000	293,750	286,997		(3,907)		(3,907)		283,090		25,472	25,472	17,219	12/29/2049.		
4899999	Total - Bonds - Hybrid Securities.....							565,376	500,563	569,938	550,347		0	(8,492)	1,577	(10,069)	0	540,841	0	24,534	24,534	33,228	XXX	
8399997	Total - Bonds - Part 4.....							73,223,064	71,567,664	74,013,454	72,255,677		0	(177,759)	1,577	(179,336)	0	72,311,439	0	911,621	911,621	1,452,945	XXX	
8399998	Total - Bonds - Summary Item from Part 5.....							970,075	1,000,000	1,000,813				(2,031)		(2,031)		998,782		(28,707)	(28,707)	10,746	XXX	

E14.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
											11	12	13	14	15								
CUSIP Identification	Description		F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
8399999	Total - Bonds								74,193,139	72,567,664	75,014,267	72,255,677	0	(179,790)	1,577	(181,367)	0	73,310,221	0	882,914	882,914	1,463,691	XXX
Common Stocks - Industrial and Miscellaneous																							
02079K	30	5	ALPHABET INC - CL A	02/06/2015	RAYMOND JAMES	122.000	65,716	XXX	61,713	64,741	(3,027)			(3,027)		61,713		4,003	4,003		XXX		
037833	10	0	APPLE INC	11/10/2015	RAYMOND JAMES	330.000	38,797	XXX	24,847	36,425	(11,578)			(11,578)		24,847		13,950	13,950	670	XXX		
053015	10	3	AUTOMATIC DATA PROCESSING INC	03/06/2015	MERRILL LYNCH	776.000	68,554	XXX	52,774	64,695	(11,921)			(11,921)		52,774		15,779	15,779	380	XXX		
075896	10	0	BED BATH & BEYOND INC	01/08/2015	RAYMOND JAMES	2,057.000	162,545	XXX	126,288	156,682	(30,394)			(30,394)		126,288		36,258	36,258		XXX		
12541W	10	0	C.H. ROBINSON WORLDWIDE INC	01/05/2015	MERRILL LYNCH	3,014.000	213,064	XXX	205,660	225,718	(20,058)			(20,058)		205,660		7,404	7,404		XXX		
12541W	20	9	CH ROBINSON WORLDWIDE INC	01/05/2015	MERRILL LYNCH	545.000	38,527	XXX	40,079	40,815	(736)			(736)		40,079		(1,553)	(1,553)		XXX		
13342B	10	5	CAMERON INTERNATIONAL CORP	02/09/2015	RAYMOND JAMES	1,247.000	57,025	XXX	63,618	62,288	1,330			1,330		63,618		(6,593)	(6,593)		XXX		
208242	10	7	CONNIS INC	05/11/2015	RAYMOND JAMES	3,489.000	101,100	XXX	65,209	65,209				0		65,209		35,891	35,891		XXX		
20854P	10	9	CONSOL ENERGY INC	02/09/2015	RAYMOND JAMES	2,871.000	94,306	XXX	97,069	97,069				0		97,069		(2,763)	(2,763)		XXX		
23331A	10	9	DR HORTON INCORPORATED	01/08/2015	RAYMOND JAMES	5,200.000	134,807	XXX	117,156	131,508	(14,352)			(14,352)		117,156		17,650	17,650		XXX		
25470F	10	4	DISCOVERY COMMUNICATIONS-A	06/09/2015	VARIOUS	5,617.000	186,087	XXX	183,929	193,506	(9,577)		11,150	(20,727)		172,779		13,308	13,308		XXX		
260003	10	8	DOVER CORPORATION	06/09/2015	MERRILL LYNCH	874.000	66,195	XXX	60,411	60,411				0		60,411		5,784	5,784	699	XXX		
291011	10	4	EMERSON ELECTRIC CO	02/03/2015	MERRILL LYNCH	4,015.000	234,822	XXX	247,846	247,846				0		247,846		(13,024)	(13,024)		XXX		
30231G	10	2	EXXON MOBIL CORPORATION	08/07/2015	VARIOUS	2,769.000	220,694	XXX	255,994	255,994			18,215	(18,215)		237,779		(17,085)	(17,085)	3,781	XXX		
302491	30	3	FMC CORP	05/13/2015	RAYMOND JAMES	1,131.000	67,187	XXX	72,068	64,501	7,567			7,567		72,068		(4,881)	(4,881)	247	XXX		
30249U	10	1	FMC TECHNOLOGIES INC	04/15/2015	VARIOUS	3,863.000	156,611	XXX	174,829	180,943	(6,114)		31,150	(37,264)		143,678		12,932	12,932		XXX		
336433	10	7	FIRST SOLAR INC	03/09/2015	RAYMOND JAMES	1,336.000	81,210	XXX	63,856	59,579	4,277			4,277		63,856		17,353	17,353		XXX		
34354P	10	5	FLOWSERVE CORP	03/09/2015	RAYMOND JAMES	3,036.000	179,432	XXX	176,448	181,644	(5,196)			(5,196)		176,448		2,984	2,984	486	XXX		
345370	86	0	FORD MOTOR COMPANY	02/09/2015	VARIOUS	6,482.000	103,461	XXX	106,304	100,471	5,833			5,833		106,304		(2,843)	(2,843)	972	XXX		
346375	10	8	FORMFACTOR INC	12/04/2015	RAYMOND JAMES	2,526.000	22,490	XXX	17,126					0		17,126		5,364	5,364		XXX		
372460	10	5	GENUINE PARTS COMPANY	02/03/2015	MERRILL LYNCH	2,578.000	242,657	XXX	225,158	274,737	(49,580)			(49,580)		225,158		17,499	17,499	1,482	XXX		
375558	10	3	GILEAD SCIENCES INC	11/10/2015	RAYMOND JAMES	602.000	65,434	XXX	49,299	56,745	(7,445)			(7,445)		49,299		16,135	16,135	518	XXX		
379890	10	6	GLU MOBILE INC	12/04/2015	RAYMOND JAMES	17,241.000	51,875	XXX	55,787					0		55,787		(3,911)	(3,911)		XXX		
406216	10	1	HALLIBURTON COMPANY	01/08/2015	RAYMOND JAMES	1,556.000	62,584	XXX	63,379	61,197	2,182			2,182		63,379		(795)	(795)		XXX		
413086	10	9	HARMAN INTERNATIONAL INDUSTRIES	02/06/2015	RAYMOND JAMES	622.000	82,661	XXX	56,555	66,374	(9,818)			(9,818)		56,555		26,106	26,106	205	XXX		
423452	10	1	HELMERICH & PAYNE	02/06/2015	RAYMOND JAMES	778.000	52,771	XXX	52,453	52,453				0		52,453		319	319		XXX		
440694	30	5	HORSEHEAD HOLDING CORP	04/14/2015	VARIOUS	7,516.000	99,183	XXX	109,743	118,978	(9,236)		14,590	(23,826)		95,153		4,031	4,031		XXX		
450911	20	1	ITT CORP	06/10/2015	VARIOUS	2,886.000	121,993	XXX	112,785	116,768	(3,982)			(3,982)		112,785		9,208	9,208	386	XXX		
478160	10	4	JOHNSON & JOHNSON	10/07/2015	MERRILL LYNCH	1,047.000	102,632	XXX	101,736	107,301	(5,564)			(5,564)		101,736		896	896	1,522	XXX		
481165	10	8	JOY GLOBAL INC	10/06/2015	VARIOUS	2,460.000	40,298	XXX	112,434	114,439	(2,005)		75,706	(77,711)		36,728		3,570	3,570	1,476	XXX		
482480	10	0	KLA-TENCOR CORP	11/10/2015	RAYMOND JAMES	259.000	17,309	XXX	12,851					0		12,851		4,458	4,458		XXX		
535678	10	6	LINEAR TECHNOLOGY CORP	10/08/2015	MERRILL LYNCH	3,812.000	168,473	XXX	171,170	166,876	4,295			4,295		171,170		(2,697)	(2,697)	2,560	XXX		
576853	10	5	MATRIX SERVICE CO	04/14/2015	VARIOUS	4,444.000	90,535	XXX	99,190	99,190			21,153	(21,153)		78,037		12,498	12,498		XXX		
580135	10	1	MCDONALDS CORP	01/05/2015	MERRILL LYNCH	2,721.000	252,915	XXX	254,784	254,958	(173)			(173)		254,784		(1,869)	(1,869)		XXX		
594918	10	4	MICROSOFT CORP	01/05/2015	MERRILL LYNCH	5,456.000	253,555	XXX	240,819	253,431	(12,612)			(12,612)		240,819		12,736	12,736		XXX		
61166W	10	1	MONSANTO COMPANY	01/05/2015	MERRILL LYNCH	2,165.000	256,921	XXX	261,655	258,653	3,003			3,003		261,655		(4,734)	(4,734)		XXX		
61945C	10	3	THE MOSAIC COMPANY	04/14/2015	RAYMOND JAMES	1,289.000	58,571	XXX	61,426	58,843	2,583			2,583		61,426		(2,855)	(2,855)	322	XXX		
655044	10	5	NOBLE ENERGY INC	01/08/2015	RAYMOND JAMES	1,218.000	52,461	XXX	63,466	57,770	5,696			5,696		63,466		(11,005)	(11,005)		XXX		
655844	10	8	NORFOLK SOUTHERN CORPORATION	08/11/2015	VARIOUS	2,233.000	198,647	XXX	220,179	244,759	(24,580)		20,538	(45,118)		199,641		(994)	(994)	3,205	XXX		
666807	10	2	NORTHROP GRUMMAN CORPORATION	01/05/2015	MERRILL LYNCH	1,851.000	269,023	XXX	228,179	272,819	(44,640)			(44,640)		228,179		40,844	40,844		XXX		
704326	10	7	PAYCHEX INC	10/07/2015	MERRILL LYNCH	4,236.000	204,943	XXX	173,843	195,576	(21,733)			(21,733)		173,843		31,100	31,100	4,005	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	
					F o r e i g n										11	12	13	14	15							
CUSIP Identification			Description			Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
707569	10	9	PENN NATIONAL GAMING INC.....	..	02/09/2015.	RAYMOND JAMES.....	.....	8,952.000	142,684	XXX	105,320	122,911	.....	(17,591)	.....	.....	.....	(17,591)	.....	105,320	.....	37,364	37,364	.....	XXX	
742718	10	9	PROCTER & GAMBLE CO/THE.....	..	08/07/2015.	VARIOUS.....	.....	2,952.000	230,919	XXX	244,227	268,898	.....	(24,671)	.....	.....	9,292	(33,963)	.....	234,934	.....	(4,016)	(4,016)	5,184	XXX	
747525	10	3	QUALCOMM INC.....	..	06/05/2015.	MERRILL LYNCH.....	.....	1,910.000	134,969	XXX	139,760	135,821	.....	3,939	.....	.....	.....	3,939	.....	139,760	.....	(4,790)	(4,790)	1,221	XXX	
74762E	10	2	QUANTA SERVICES INC.....	..	09/08/2015.	RAYMOND JAMES.....	.....	3,583.000	86,447	XXX	101,721	101,721	.....	.....	.....	.....	.....	0	.....	101,721	.....	(15,274)	(15,274)	.....	XXX	
74834L	10	0	QUEST DIAGNOSTICS INCORPORATED.....	..	01/05/2015.	MERRILL LYNCH.....	.....	4,063.000	276,817	XXX	244,499	272,465	.....	(27,966)	.....	.....	.....	(27,966)	.....	244,499	.....	32,319	32,319	.....	XXX	
755111	50	7	RAYTHEON COMPANY.....	..	10/07/2015.	VARIOUS.....	.....	1,577.000	167,006	XXX	154,433	169,643	.....	(15,210)	.....	.....	.....	(15,210)	.....	154,433	.....	12,573	12,573	2,277	XXX	
80004C	10	1	SANDISK CORP.....	..	03/09/2015.	RAYMOND JAMES.....	.....	1,121.000	91,924	XXX	85,149	109,836	.....	(24,686)	.....	.....	.....	(24,686)	.....	85,149	.....	6,775	6,775	336	XXX	
80007P	30	7	SANDRIDGE ENERGY INC.....	..	04/14/2015.	RAYMOND JAMES.....	.....	59,218.000	118,819	XXX	107,777	107,777	.....	.....	.....	.....	.....	0	.....	107,777	.....	11,042	11,042	.....	XXX	
803062	10	8	SAPIENT CORPORATION.....	..	02/09/2015.	TENDER OFFER.....	.....	5,068.000	126,700	XXX	74,234	126,092	.....	(51,858)	.....	.....	.....	(51,858)	.....	74,234	.....	52,466	52,466	.....	XXX	
845467	10	9	SOUTHWESTERN ENERGY CO.....	..	02/06/2015.	RAYMOND JAMES.....	.....	1,919.000	50,802	XXX	52,370	52,370	.....	.....	.....	.....	.....	0	.....	52,370	.....	(1,568)	(1,568)	.....	XXX	
86800U	10	4	SUPER MICRO COMPUTER INC.....	..	11/10/2015.	RAYMOND JAMES.....	.....	849.000	24,922	XXX	21,748	.....	.....	.....	.....	.....	.....	0	.....	21,748	.....	3,174	3,174	.....	XXX	
88579Y	10	1	3M COMPANY.....	..	10/07/2015.	MERRILL LYNCH.....	.....	592.000	89,212	XXX	83,248	97,277	.....	(14,030)	.....	.....	.....	(14,030)	.....	83,248	.....	5,964	5,964	1,596	XXX	
895848	10	9	TRIANGLE CAPITAL CORP.....	..	05/13/2015.	RAYMOND JAMES.....	.....	1,858.000	42,744	XXX	35,754	37,699	.....	(1,945)	.....	.....	.....	(1,945)	.....	35,754	.....	6,990	6,990	1,096	XXX	
90187B	10	1	TWO HARBORS INVESTMENT CORP.....	..	04/14/2015.	RAYMOND JAMES.....	.....	14,693.000	156,419	XXX	151,576	147,224	.....	4,352	.....	.....	.....	4,352	.....	151,576	.....	4,843	4,843	7,640	XXX	
90346E	10	3	US SILICA HOLDINGS INC.....	..	04/14/2015.	RAYMOND JAMES.....	.....	5,886.000	212,571	XXX	151,211	151,211	.....	.....	.....	.....	.....	0	.....	151,211	.....	61,359	61,359	1,472	XXX	
907818	10	8	UNION PACIFIC CORPORATION.....	..	10/07/2015.	MERRILL LYNCH.....	.....	612.000	55,306	XXX	54,107	.....	.....	.....	.....	.....	.....	0	.....	54,107	.....	1,199	1,199	337	XXX	
913017	10	9	UNITED TECHNOLOGIES CORPORATION.....	..	06/05/2015.	MERRILL LYNCH.....	.....	905.000	108,467	XXX	105,426	104,075	.....	1,351	.....	.....	.....	1,351	.....	105,426	.....	3,041	3,041	846	XXX	
931142	10	3	WAL-MART STORES INC.....	..	06/05/2015.	MERRILL LYNCH.....	.....	433.000	32,284	XXX	33,238	37,186	.....	(3,948)	.....	.....	.....	(3,948)	.....	33,238	.....	(954)	(954)	672	XXX	
143658	30	0	CARNIVAL CORPORATION.....	R	07/20/2015.	RAYMOND JAMES.....	.....	3,370.000	171,364	XXX	123,968	152,762	.....	(28,794)	.....	.....	.....	(28,794)	.....	123,968	.....	47,396	47,396	1,255	XXX	
709631	10	5	PENTAIR INC.....	F	01/08/2015.	RAYMOND JAMES.....	.....	2,782.000	181,163	XXX	185,048	184,780	.....	268	.....	.....	.....	268	.....	185,048	.....	(3,885)	(3,885)	.....	XXX	
74734M	10	9	QIHOO 360 TECHNOLOGY CO-ADR.....	R	12/04/2015.	RAYMOND JAMES.....	.....	667.000	47,335	XXX	31,903	.....	.....	.....	.....	.....	.....	0	.....	31,903	.....	15,432	15,432	.....	XXX	
806857	10	8	SCHLUMBERGER LTD.....	R	01/08/2015.	RAYMOND JAMES.....	.....	735.000	60,934	XXX	63,389	62,776	.....	613	.....	.....	.....	613	.....	63,389	.....	(2,455)	(2,455)	.....	XXX	
G4617B	10	5	HORIZON PHARMA PLC.....	R	12/04/2015.	RAYMOND JAMES.....	.....	8,072.000	187,994	XXX	100,988	104,048	.....	(3,060)	.....	.....	.....	(3,060)	.....	100,988	.....	87,006	87,006	.....	XXX	
G5785G	10	7	MALLINCKRODT PLC.....	R	12/04/2015.	RAYMOND JAMES.....	.....	1,275.000	120,781	XXX	109,624	103,288	.....	(7,926)	.....	.....	.....	(7,926)	.....	109,624	.....	11,157	11,157	.....	XXX	
Y62132	10	8	NAVIGATOR HOLDINGS LTD.....	R	12/17/2015.	VARIOUS.....	.....	5,304.000	73,355	XXX	111,702	111,702	.....	.....	.....	.....	29,198	(29,198)	.....	82,504	.....	(9,149)	(9,149)	.....	XXX	
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....						.....	8,030,009	XXX	7,612,535	7,883,474	.....	(478,717)	0	230,992	(709,709)	0	7,381,541	0	648,467	648,467	46,848	XXX	
Common Stocks - Mutual Funds																										
72201M	45	3	PIMCO UNCONSTRAINED BOND-P.....	..	12/21/2015.	MERRILL LYNCH.....	.....	27,127.386	288,364	XXX	314,630	303,284	.....	11,346	.....	.....	.....	11,346	.....	314,630	.....	(26,266)	(26,266)	7,511	XXX	
72201M	81	8	PIMCO EMRG MARKETS BOND-P.....	..	09/01/2015.	VARIOUS.....	.....	11,679.537	117,735	XXX	131,106	118,430	.....	12,675	.....	.....	.....	12,909	(234)	118,196	.....	(461)	(461)	3,416	XXX	
808090	63	3	SCHRODER ABS RET EMD&CUR-INV.....	..	09/01/2015.	VARIOUS.....	.....	65,933.309	623,732	XXX	670,633	644,828	.....	25,805	.....	.....	.....	46,245	(20,440)	624,388	.....	(656)	(656)	.....	XXX	
9299999.			Total - Common Stocks - Mutual Funds.....						.....	1,029,831	XXX	1,116,369	1,066,542	.....	49,826	0	59,154	(9,328)	0	1,057,214	0	(27,383)	(27,383)	10,927	XXX	
9799997.			Total - Common Stocks - Part 4.....						.....	9,059,840	XXX	8,728,904	8,950,016	.....	(428,891)	0	290,146	(719,037)	0	8,438,755	0	621,084	621,084	57,775	XXX	
9799998			Total - Common Stocks - Summary Item from Part 5.....							7,983,893	XXX	8,510,572						708,935	(708,935)		7,801,637		182,256	182,256	51,713	XXX
9799999.			Total - Common Stocks.....						.....	17,043,733	XXX	17,239,476	8,950,016	.....	(428,891)	0	999,081	(1,427,972)	0	16,240,392	0	803,340	803,340	109,488	XXX	
9899999.			Total - Preferred and Common Stocks.....						.....	17,043,733	XXX	17,239,476	8,950,016	.....	(428,891)	0	999,081	(1,427,972)	0	16,240,392	0	803,340	803,340	109,488	XXX	
9999999.			Total - Bonds, Preferred and Common Stocks.....						.....	91,236,872	XXX	92,253,743	81,205,693	.....	(428,891)	(179,790)	1,000,658	(1,609,339)	0	89,550,613	0	1,686,254	1,686,254	1,573,179	XXX	

SCHEDULE D - PART 5

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

1			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		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																					
3133ED	GY	2		01/14/2015	MERRILL LYNCH	04/09/2015	CALLED BY ISSUE at 100.0	250,000	250,500	250,000	250,000		(500)		(500)				0	2,573	1,529
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							250,000	250,500	250,000	250,000	0	(500)	0	(500)	0	0	0	0	2,573	1,529
Bonds - Industrial and Miscellaneous																					
16384Y	AB	3		05/08/2015	JP MORGAN SECURITIES INC	09/30/2015	VARIOUS	250,000	248,750	220,075	248,782		32		32			(28,707)	(28,707)	3,748	
40419V	AH	5		05/29/2015	JP MORGAN SECURITIES INC	07/02/2015	SINK FUND PAYMENT	250,000	250,625	250,000	250,000		(625)		(625)				0	500	
L29678	AC	0	F	04/22/2015	CREDIT SUISSE FIRST BOSTON	09/25/2015	SINK FUND PAYMENT	250,000	250,938	250,000	250,000		(938)		(938)				0	3,925	
3899999	Total - Bonds - Industrial and Miscellaneous							750,000	750,313	720,075	748,782	0	(1,531)	0	(1,531)	0	0	(28,707)	(28,707)	8,173	0
8399998	Total - Bonds							1,000,000	1,000,813	970,075	998,782	0	(2,031)	0	(2,031)	0	0	(28,707)	(28,707)	10,746	1,529
Common Stocks - Industrial and Miscellaneous																					
00287Y	10	9		03/09/2015	RAYMOND JAMES	06/09/2015	RAYMOND JAMES	1,123,000	62,333	76,146	62,333				0			13,813	13,813	573	
009363	10	2		05/12/2015	RAYMOND JAMES	07/09/2015	RAYMOND JAMES	648,000	65,126	66,511	65,126				0			1,385	1,385	389	
02079K	30	5		01/08/2015	RAYMOND JAMES	02/09/2015	RAYMOND JAMES	232,000	116,578	123,737	116,578				0			7,159	7,159		
038222	10	5		08/06/2015	RAYMOND JAMES	10/06/2015	RAYMOND JAMES	3,576,000	60,854	53,535	52,531			8,322	(8,322)			1,003	1,003	358	
054303	10	2		05/12/2015	RAYMOND JAMES	07/09/2015	RAYMOND JAMES	22,539,000	194,636	138,980	141,094			53,542	(53,542)			(2,114)	(2,114)	2,412	
084670	70	2		04/13/2015	RAYMOND JAMES	09/08/2015	RAYMOND JAMES	1,300,000	195,154	175,973	182,914			12,239	(12,239)			(6,941)	(6,941)		
09257W	10	0		05/13/2015	RAYMOND JAMES	09/11/2015	RAYMOND JAMES	3,748,000	114,578	106,815	104,269			10,309	(10,309)			2,546	2,546	1,949	
093671	10	5		05/13/2015	RAYMOND JAMES	07/09/2015	RAYMOND JAMES	1,979,000	62,130	60,123	62,130				0			(2,007)	(2,007)	396	
097023	10	5		03/09/2015	MERRILL LYNCH	05/04/2015	MERRILL LYNCH	2,091,000	325,114	301,266	313,817			11,297	(11,297)			(12,551)	(12,551)		
124857	20	2		09/08/2015	RAYMOND JAMES	12/04/2015	RAYMOND JAMES	3,713,000	199,923	182,872	148,149			51,774	(51,774)			34,723	34,723	528	
12541W	20	9		07/07/2015	MERRILL LYNCH	12/15/2015	MERRILL LYNCH	5,872,000	425,286	366,139	378,222			47,064	(47,064)			(12,083)	(12,083)	5,537	
149123	10	1		02/06/2015	RAYMOND JAMES	03/09/2015	RAYMOND JAMES	718,000	60,174	58,149	60,174				0			(2,025)	(2,025)		
163851	10	8		07/01/2015	SPINOFF	07/08/2015	MERRILL LYNCH	850,400	13,827	13,792	13,827				0			(35)	(35)		
200340	10	7		10/06/2015	RAYMOND JAMES	12/04/2015	RAYMOND JAMES	1,397,000	58,974	63,860	58,974				0			4,886	4,886		
20854P	10	9		04/14/2015	RAYMOND JAMES	05/11/2015	RAYMOND JAMES	4,585,000	130,927	148,272	130,927				0			17,345	17,345	287	
21870U	20	5		08/06/2015	RAYMOND JAMES	10/07/2015	RAYMOND JAMES	21,642,000	126,047	100,364	95,658			30,390	(30,390)			4,707	4,707	2,922	
231021	10	6		10/08/2015	MERRILL LYNCH	12/07/2015	MERRILL LYNCH	2,849,000	395,260	267,326	308,735			86,525	(86,525)			(41,409)	(41,409)	7,081	
260003	10	8		04/13/2015	RAYMOND JAMES	06/09/2015	RAYMOND JAMES	2,711,000	191,907	198,178	187,551			4,355	(4,355)			10,627	10,627	1,749	
26138E	10	9		06/09/2015	RAYMOND JAMES	08/06/2015	RAYMOND JAMES	1,802,000	132,490	148,389	132,490				0			15,899	15,899	865	
263534	10	9		06/08/2015	MERRILL LYNCH	07/08/2015	VARIOUS	9,166,000	660,628	643,745	629,319			31,309	(31,309)			14,426	14,426	2,184	
26969P	10	8		07/09/2015	RAYMOND JAMES	09/08/2015	RAYMOND JAMES	3,193,000	247,881	265,472	247,881				0			17,592	17,592	149	
291011	10	4		01/05/2015	MERRILL LYNCH	02/03/2015	MERRILL LYNCH	1,559,000	95,488	91,180	95,488				0			(4,309)	(4,309)		
30040W	10	8		06/09/2015	RAYMOND JAMES	08/06/2015	RAYMOND JAMES	1,390,000	64,592	68,541	64,592				0			3,949	3,949		
30231G	10	2		04/06/2015	MERRILL LYNCH	08/10/2015	MERRILL LYNCH	1,499,000	134,674	116,256	127,592			7,082	(7,082)			(11,336)	(11,336)	1,796	
302445	10	1		03/10/2015	RAYMOND JAMES	05/13/2015	RAYMOND JAMES	1,975,000	61,860	62,615	61,860				0			755	755		
302491	30	3		04/14/2015	VARIOUS	05/13/2015	RAYMOND JAMES	631,000	36,514	36,820	36,514				0			306	306	7	
30249U	10	1		02/09/2015	RAYMOND JAMES	04/15/2015	RAYMOND JAMES	270,000	10,471	10,907	9,993			478	(478)			914	914		
315616	10	2		04/14/2015	RAYMOND JAMES	05/11/2015	RAYMOND JAMES	548,000	62,335	69,286	62,335				0			6,950	6,950		
34354P	10	5		08/06/2015	RAYMOND JAMES	11/10/2015	RAYMOND JAMES	5,170,000	251,962	245,093	229,254			22,708	(22,708)			15,840	15,840	729	
346375	10	8		05/13/2015	RAYMOND JAMES	11/10/2015	RAYMOND JAMES	4,530,000	39,178	38,630	30,713			8,465	(8,465)			7,916	7,916		
371559	10	5		04/13/2015	RAYMOND JAMES	09/08/2015	RAYMOND JAMES	1,352,000	117,811	87,256	102,995			14,815	(14,815)			(15,740)	(15,740)		

SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
			F or e i g n									12	13	14	15	16					
CUSIP Identification		Description		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	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
372460 10 5		GENUINE PARTS COMPANY.....	01/05/2015	MERRILL LYNCH.....	02/03/2015	MERRILL LYNCH.....	623.000	66,386	58,640	66,386				0			(7,745)	(7,745)			
423452 10 1		HELMERICH & PAYNE.....	01/08/2015	RAYMOND JAMES.....	02/06/2015	RAYMOND JAMES.....	201.000	12,359	13,634	12,359				0			1,275	1,275			
446150 10 4		HUNTINGTON BANCSHARES INC.....	05/13/2015	RAYMOND JAMES.....	07/09/2015	RAYMOND JAMES.....	5,556.000	62,357	61,807	62,357				0			(551)	(551)	333		
450911 20 1		ITT CORP.....	04/13/2015	RAYMOND JAMES.....	06/10/2015	VARIOUS.....	342.000	13,804	14,495	13,804				0			691	691	5		
481165 10 8		JOY GLOBAL INC.....	09/08/2015	RAYMOND JAMES.....	10/06/2015	RAYMOND JAMES.....	5,303.000	169,444	130,038	118,396			51,048	(51,048)			11,641	11,641	858		
493267 10 8		KEYCORP.....	04/14/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	13,563.000	191,946	188,025	181,449			10,497	(10,497)			6,575	6,575	1,706		
499064 10 3		KNIGHT TRANSPORTATION INC.....	07/09/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	4,765.000	132,195	129,654	114,360			17,835	(17,835)			15,294	15,294	286		
501889 20 8		LKQ CORP.....	03/09/2015	RAYMOND JAMES.....	05/11/2015	RAYMOND JAMES.....	4,795.000	114,581	132,000	114,581				0			17,419	17,419			
50540R 40 9		LABORATORY CRP OF AMER HLDGS.....	03/09/2015	RAYMOND JAMES.....	04/14/2015	RAYMOND JAMES.....	517.000	62,794	64,294	62,794				0			1,499	1,499			
518439 10 4		ESTEE LAUDER COMPANIES INC CL A.....	09/11/2015	RAYMOND JAMES.....	10/06/2015	RAYMOND JAMES.....	1,479.000	127,968	122,632	117,910			10,057	(10,057)			4,722	4,722	260		
576853 10 5		MATRIX SERVICE CO.....	03/09/2015	RAYMOND JAMES.....	04/15/2015	RAYMOND JAMES.....	1,966.000	35,962	41,475	34,523			1,439	(1,439)			6,952	6,952			
577081 10 2		MATTEL INC.....	04/14/2015	RAYMOND JAMES.....	05/12/2015	RAYMOND JAMES.....	2,563.000	62,773	69,208	62,773				0			6,435	6,435			
594918 10 4		MICROSOFT CORP.....	04/14/2015	RAYMOND JAMES.....	05/12/2015	RAYMOND JAMES.....	1,492.000	61,846	70,633	61,846				0			8,787	8,787			
65339F 10 1		NEXTERA ENERGY INC.....	05/12/2015	RAYMOND JAMES.....	08/06/2015	RAYMOND JAMES.....	652.000	65,088	69,004	65,088				0			3,916	3,916	502		
655844 10 8		NORFOLK SOUTHERN CORPORATION.....	05/04/2015	MERRILL LYNCH.....	08/13/2015	VARIOUS.....	1,783.000	188,941	146,266	155,763			33,178	(33,178)			(9,497)	(9,497)	2,353		
693475 10 5		PNC FINANCIAL SERVICES GROUP INC.....	05/13/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	657.000	61,963	61,724	58,604			3,359	(3,359)			3,120	3,120	670		
693656 10 0		PVH CORP.....	03/09/2015	RAYMOND JAMES.....	04/14/2015	RAYMOND JAMES.....	611.000	62,457	66,528	62,457				0			4,071	4,071			
693718 10 8		PACCAR INC.....	02/09/2015	RAYMOND JAMES.....	08/06/2015	RAYMOND JAMES.....	970.000	61,174	61,156	61,174				0			(18)	(18)	427		
70931T 10 3		PENNYMAC MORTGAGE INVESTMENT.....	04/13/2015	RAYMOND JAMES.....	07/10/2015	RAYMOND JAMES.....	6,200.000	133,048	110,965	108,066			24,982	(24,982)			2,899	2,899	3,112		
724479 10 0		PITNEY BOWES INC.....	07/23/2015	RAYMOND JAMES.....	10/06/2015	RAYMOND JAMES.....	3,048.000	64,247	62,020	60,503			3,744	(3,744)			1,518	1,518	572		
74144T 10 8		T ROWE PRICE GROUP INC.....	07/09/2015	RAYMOND JAMES.....	10/07/2015	RAYMOND JAMES.....	829.000	63,549	59,379	57,616			5,933	(5,933)			1,763	1,763	431		
742718 10 9		PROCTER & GAMBLE CO/THE.....	05/04/2015	MERRILL LYNCH.....	08/11/2015	MERRILL LYNCH.....	2,063.000	178,121	156,695	161,409			16,712	(16,712)			(4,714)	(4,714)	2,487		
745867 10 1		PULTE HOMES INC.....	06/09/2015	RAYMOND JAMES.....	09/08/2015	RAYMOND JAMES.....	3,408.000	64,303	69,881	64,303				0			5,578	5,578			
74762E 10 2		QUANTA SERVICES INC.....	08/05/2015	RAYMOND JAMES.....	09/08/2015	RAYMOND JAMES.....	4,442.000	118,345	107,172	118,345				0			(11,173)	(11,173)			
751212 10 1		RALPH LAUREN CORP.....	09/08/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	529.000	58,802	69,699	58,802				0			10,897	10,897	265		
78486Q 10 1		SVB FINANCIAL GROUP.....	10/07/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	973.000	115,779	130,015	115,779				0			14,236	14,236			
78709Y 10 5		SAIA INC.....	11/10/2015	RAYMOND JAMES.....	12/04/2015	RAYMOND JAMES.....	6,433.000	229,238	171,591	201,897			27,341	(27,341)			(30,306)	(30,306)			
80004C 10 1		SANDISK CORP.....	02/09/2015	RAYMOND JAMES.....	03/09/2015	RAYMOND JAMES.....	368.000	30,456	30,177	30,456				0			(279)	(279)	110		
845467 10 9		SOUTHWESTERN ENERGY CO.....	01/08/2015	RAYMOND JAMES.....	02/06/2015	RAYMOND JAMES.....	536.000	13,145	14,190	13,145				0			1,044	1,044			
86800U 10 4		SUPER MICRO COMPUTER INC.....	09/08/2015	RAYMOND JAMES.....	11/10/2015	RAYMOND JAMES.....	2,665.000	66,180	78,230	66,180				0			12,050	12,050			
895848 10 9		TRIANGLE CAPITAL CORP.....	04/13/2015	RAYMOND JAMES.....	05/15/2015	RAYMOND JAMES.....	3,724.000	85,446	85,690	85,446				0			244	244	665		
966837 10 6		WHOLE FOODS MARKET INC.....	11/10/2015	RAYMOND JAMES.....	12/04/2015	RAYMOND JAMES.....	2,093.000	71,983	61,943	65,842			6,141	(6,141)			(3,899)	(3,899)	224		
980745 10 3		WOODWARD GOVERNOR CO.....	04/13/2015	RAYMOND JAMES.....	07/10/2015	RAYMOND JAMES.....	2,586.000	126,643	137,668	126,643				0			11,025	11,025	259		
98400J 10 8		XCERRA CORP.....	07/23/2015	RAYMOND JAMES.....	10/08/2015	RAYMOND JAMES.....	20,013.000	162,640	136,588	126,198			36,442	(36,442)			10,390	10,390			
404280 40 6		HSBC HOLDINGS PLC-SPONS ADR.....	R 05/12/2015	RAYMOND JAMES.....	11/10/2015	VARIOUS.....	2,712.000	131,322	106,876	102,731			28,592	(28,592)			4,145	4,145	4,068		
66987V 10 9		NOVARTIS AG-ADR.....	R 01/08/2015	RAYMOND JAMES.....	02/09/2015	RAYMOND JAMES.....	1,233.000	117,505	126,983	117,505				0			9,478	9,478			
G60754 10 1		MICHAEL KORS HOLDINGS LTD.....	R 05/27/2015	RAYMOND JAMES.....	09/08/2015	RAYMOND JAMES.....	1,316.000	86,352	58,623	55,390			30,961	(30,961)			3,232	3,232			
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							8,185,854	7,661,826	7,476,915	0	0	708,935	(708,935)	0	0	184,905	184,905	49,504	0	
Common Stocks - Mutual Funds																					
808524 79 7		SCHWAB US DVD EQUITY ETF.....	03/20/2015	MERRILL LYNCH.....	04/02/2015	MERRILL LYNCH.....	8,196.000	324,718	322,073	324,718				0			(2,645)	(2,645)	2,212		

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 Current	15	16					
CUSIP Identification	Description	F or e i g n	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	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9299999	Total - Common Stocks - Mutual Funds.....							324,718	322,073	324,718	0	0	0	0	0	0	(2,645)	(2,645)	2,212	0
9799998	Total - Common Stocks.....							8,510,572	7,983,899	7,801,633	0	0	708,935	(708,935)	0	0	182,260	182,260	51,716	0
9899999	Total - Preferred and Common Stocks.....							8,510,572	7,983,899	7,801,633	0	0	708,935	(708,935)	0	0	182,260	182,260	51,716	0
9999999	Total - Bonds, Preferred and Common Stocks.....							9,511,385	8,953,974	8,800,415	0	(2,031)	708,935	(710,966)	0	0	153,553	153,553	62,462	1,529

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
	Description		NAIC Company	Naic Valuation Method (See Purposes and	Do Insurer's Assets Include				
CUSIP Identification	Name of Subsidiary, Controlled or Affiliated Company	Foreign	Code or Alien Insurer Identification Number	Procedures Manual of the NAIC Investment Analysis Office)	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

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.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description			F o r e i g n 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 December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																				
	FEDERAL FARM CREDIT BANK.....			06/29/2015.	MERRILL LYNCH.....	01/12/2016.	90,093		(1,527)			90,000	91,620	1,555		3.680	0.300	JJ.....	1,656	1,546
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						90,093	0	(1,527)	0	0	90,000	91,620	1,555	0	XXX	XXX	XXX	1,656	1,546
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						90,093	0	(1,527)	0	0	90,000	91,620	1,555	0	XXX	XXX	XXX	1,656	1,546
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	TOYOTA MOTOR CREDIT CORP.....			@.....	07/22/2015.	TOYOTA MOTOR DIRECT T.....	01/06/2016.	2,999,859	461			3,000,000	2,995,240				0.341	N/A.....		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						2,999,859	0	461	0	0	3,000,000	2,995,240	0	0	XXX	XXX	XXX	0	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						2,999,859	0	461	0	0	3,000,000	2,995,240	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						3,089,952	0	(1,066)	0	0	3,090,000	3,086,860	1,555	0	XXX	XXX	XXX	1,656	1,546
8399999.	Subtotals - Bonds.....						3,089,952	0	(1,066)	0	0	3,090,000	3,086,860	1,555	0	XXX	XXX	XXX	1,656	1,546
Exempt Money Market Mutual Funds																				
31846V	20	3	FIRST AMERICAN GOV OBLIG - Y.....	12/24/2015.	DIRECT.....	XXX.....	617,388						617,388					MON..		
46636U	86	8	JPMORGAN US GOVT MMKT EAG.....	12/04/2015.	DIRECT.....	XXX.....	289,441						289,441					MON..		
8899999.	Total - Exempt Money Market Mutual Funds.....						906,829	0	0	0	0	XXX.....	906,829	0	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
30249G	10	2	FFI INSTITUTIONAL FUND.....	12/21/2015.	DIRECT.....	XXX.....	1,794,097						1,794,097					MON..		
61747C	71	5	MORGAN STANLEY LIQUID PRIME INSTL MMF.....	09/25/2015.	DIRECT.....	XXX.....	451,179						451,179					MON..	236	
8999999.	Total - Class One Money Market Mutual Funds.....						2,245,276	0	0	0	0	XXX.....	2,245,276	0	0	XXX	XXX	XXX	236	0
9199999.	Total - Short-Term Investments.....						6,242,057	0	(1,066)	0	0	XXX.....	6,238,965	1,555	0	XXX	XXX	XXX	1,892	1,546

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB-Pt. D-Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC PRIME MONEY MARKET FUND.....					2,291	XXX
ML BANK DEPOSIT PROGRAM.....			2		1	XXX
BBIF MONEY FUND CLASS 4.....					93,855	XXX
PREFERRED DEPOSIT (BUS).....					508,198	XXX
JP MORGAN CHASE.....					3,726,248	XXX
MERRILL LYNCH.....					130,092	XXX
FEDERAL HOME LOAN BANK.....			2		61,088	XXX
US BANK.....					97,232	XXX
PITNEY BOWES.....					128,004	XXX
NEAM.....					49,548	XXX
INTEREST RECEIVED DURING YEAR ON DISPOSE.....			881			XXX
0199999. Total - Open Depositories.....	XXX	XXX	885	0	4,796,557	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	885	0	4,796,557	XXX
0599999. Total Cash.....	XXX	XXX	885	0	4,796,557	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	3,237,079	4. April.....	2,241,900	7. July.....	7,137,953	10. October.....	8,596,178
2. February.....	6,131,795	5. May.....	5,426,157	8. August.....	6,633,272	11. November.....	11,292,533
3. March.....	3,509,324	6. June.....	1,374,895	9. September.....	7,867,085	12. December.....	4,796,557

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
EXXON MOBIL CORP.....		11/17/2015	0.140	01/14/2016	1,999,895		448
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,999,895	0	448
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					1,999,895	0	448
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					1,999,895	0	448
8399999. Subtotals - Bonds.....					1,999,895	0	448
8699999. Total - Cash Equivalents.....					1,999,895	0	448

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....	AL					
2.	Alaska.....	AK					
3.	Arizona.....	AZ					
4.	Arkansas.....	AR	B. BENEFIT OF ALL POLICYHOLDERS.....			110,126	111,251
5.	California.....	CA					
6.	Colorado.....	CO					
7.	Connecticut.....	CT					
8.	Delaware.....	DE					
9.	District of Columbia.....	DC					
10.	Florida.....	FL					
11.	Georgia.....	GA					
12.	Hawaii.....	HI					
13.	Idaho.....	ID					
14.	Illinois.....	IL					
15.	Indiana.....	IN					
16.	Iowa.....	IA					
17.	Kansas.....	KS					
18.	Kentucky.....	KY					
19.	Louisiana.....	LA					
20.	Maine.....	ME					
21.	Maryland.....	MD					
22.	Massachusetts.....	MA					
23.	Michigan.....	MI					
24.	Minnesota.....	MN					
25.	Mississippi.....	MS					
26.	Missouri.....	MO					
27.	Montana.....	MT					
28.	Nebraska.....	NE					
29.	Nevada.....	NV	B. FOR THE BENEFIT OF ALL POLICY HOLDERS.....	200,066	195,548		
30.	New Hampshire.....	NH					
31.	New Jersey.....	NJ					
32.	New Mexico.....	NM					
33.	New York.....	NY					
34.	North Carolina.....	NC					
35.	North Dakota.....	ND					
36.	Ohio.....	OH	B. FOR THE BENEFIT OF ALL POLICY HOLDERS.....	1,994,675	2,008,920		
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. FOR BENEFIT OF ALL POLICY HOLDERS.....	298,414	296,181		
48.	Washington.....	WA					
49.	West Virginia.....	WV					
50.	Wisconsin.....	WI					
51.	Wyoming.....	WY					
52.	American Samoa.....	AS					
53.	Guam.....	GU					
54.	Puerto Rico.....	PR					
55.	US Virgin Islands.....	VI					
56.	Northern Mariana Islands.....	MP					
57.	Canada.....	CAN					
58.	Aggregate Alien and Other.....	OT XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,493,155	2,500,649	110,126	111,251
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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