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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

Permanent General Assurance Corporation

NAIC Group Code 0473 (Current) 0473 (Prior) NAIC Company Code 37648 Employer's ID Number 13-2960609

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

Country of Domicile United States of America

Incorporated/Organized 09/28/1994 Commenced Business 09/28/1994

Statutory Home Office 9700 Rockside Road, Suite 250 (Street and Number), Valley View , OH, US 44125 (City or Town, State, Country and Zip Code)

Main Administrative Office 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-242-1961 (Area Code) (Telephone Number)

Mail Address P.O. Box 305054 (Street and Number or P.O. Box), Nashville , Tennessee , US 37230-5054 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-744-1221 (Area Code) (Telephone Number)

Internet Website Address www.pgac.com

Statutory Statement Contact R Burton Barnes Jr (Name), 615-744-1221 (Area Code) (Telephone Number)

bbarnes@thegeneral.com (E-mail Address), 615-744-1608 (FAX Number)

OFFICERS

Sr.V.P., Chief Administrative Officer	David Lee Hettinger	President & CEO	John Allen Hollar
CFO, Treasurer & Assistant Secretary	Brian Michael Donovan		

OTHER

Robert Eugene Nelson, Assistant Secretary	Sherrill Cleek Kaiser, Secretary	Allison Walker Garretson, Sr. V.P., Operations
Barry Scot Dice, V.P., Direct Sales & Marketing	Thomas John Vyneman, V.P., Product Development	William Joseph Yeager, Sr. V.P., Claims
Eileen Manners, Assistant V.P., Claims	Kenton Lee Fourman, V.P., Chief Information Officer	Eric William Bur, V.P., IA Sales & Distribution
Andrew Peter Martin, Sr. V.P., Corporate-wide Sales & Distribution	Elizabeth Ann Roberts, V.P., Human Resources	Todd Raymond Hakala, V.P., Actuary Services

DIRECTORS OR TRUSTEES

Andrew Peter Martin	David Lee Hettinger	Brian Michael Donovan
Elizabeth Ann Roberts		

State of Tennessee
County of Davidson SS:

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

David Lee Hettinger Sr. V.P., Chief Adminstrative Officer	Brian Michael Donovan CFO, Treasurer & Assistant Secretary	John Allen Hollar President & CEO

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

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

Susan Hawk
Notary Public
May 6, 2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,496,200	1.859	3,496,200		3,496,200	1.859
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	1,571,257	0.836	1,571,257		1,571,257	0.836
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,804,463	0.960	1,804,463		1,804,463	0.960
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,700,489	2.500	4,700,489		4,700,489	2.500
1.43 Revenue and assessment obligations	11,313,712	6.017	11,313,712		11,313,712	6.017
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	132,503,091	70.464	132,503,091		132,503,091	70.464
2.2 Unaffiliated non-U.S. securities (including Canada)	21,650,660	11.514	21,650,660		21,650,660	11.514
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	11,003,189	5.851	11,003,189		11,003,189	5.851
11. Other invested assets	587	0.000	587		587	0.000
12. Total invested assets	188,043,648	100.000	188,043,648	0	188,043,648	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		148,375,423
2.	Cost of bonds and stocks acquired, Part 3, Column 7		261,566,465
3.	Accrual of discount		48,320
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	229,612	
	4.4. Part 4, Column 11	19,022	248,634
5.	Total gain (loss) on disposals, Part 4, Column 19		4,639,966
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		235,517,115
7.	Deduct amortization of premium		948,093
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		178,413,600
11.	Deduct total nonadmitted amounts		1,373,728
12.	Statement value at end of current period (Line 10 minus Line 11)		177,039,872

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,496,200	3,538,464	3,499,386	3,530,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	3,496,200	3,538,464	3,499,386	3,530,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,804,463	1,867,843	1,815,517	1,645,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,700,489	4,699,772	4,713,976	6,725,000
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	12,884,969	12,981,209	12,971,181	11,670,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	132,503,091	131,191,830	133,409,792	129,980,000
	9.	Canada	1,175,751	1,114,782	1,173,153	1,200,000
	10.	Other Countries	20,474,909	20,275,703	20,498,227	20,410,000
	11.	Totals	154,153,751	152,582,315	155,081,172	151,590,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	177,039,872	175,669,603	178,081,232	175,160,000
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	1,373,728	1,373,728	6,815,234	
	25.	Total Common Stocks	1,373,728	1,373,728	6,815,234	
	26.	Total Stocks	1,373,728	1,373,728	6,815,234	
	27.	Total Bonds and Stocks	178,413,600	177,043,331	184,896,466	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	9,744,446	1,661,879	1,633,916	0	0	13,040,241	6.9	42,583,112	28.5	13,040,241	0
1.2 NAIC 2						0	0.0	0	0.0		0
1.3 NAIC 3						0	0.0	0	0.0		0
1.4 NAIC 4						0	0.0	0	0.0		0
1.5 NAIC 5						0	0.0	0	0.0		0
1.6 NAIC 6						0	0.0	0	0.0		0
1.7 Totals	9,744,446	1,661,879	1,633,916	0	0	13,040,241	6.9	42,583,112	28.5	13,040,241	0
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		0
2.2 NAIC 2						0	0.0	0	0.0		0
2.3 NAIC 3						0	0.0	0	0.0		0
2.4 NAIC 4						0	0.0	0	0.0		0
2.5 NAIC 5						0	0.0	0	0.0		0
2.6 NAIC 6						0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	1,635,599	168,864	0	0	1,804,463	1.0	6,735,062	4.5	1,804,463	0
3.2 NAIC 2						0	0.0	0	0.0		0
3.3 NAIC 3						0	0.0	0	0.0		0
3.4 NAIC 4						0	0.0	0	0.0		0
3.5 NAIC 5						0	0.0	0	0.0		0
3.6 NAIC 6						0	0.0	0	0.0		0
3.7 Totals	0	1,635,599	168,864	0	0	1,804,463	1.0	6,735,062	4.5	1,804,463	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	2,780,802	1,551,067	0	368,620	4,700,489	2.5	2,600,000	1.7	4,700,489	0
4.2 NAIC 2						0	0.0	0	0.0		0
4.3 NAIC 3						0	0.0	0	0.0		0
4.4 NAIC 4						0	0.0	0	0.0		0
4.5 NAIC 5						0	0.0	0	0.0		0
4.6 NAIC 6						0	0.0	0	0.0		0
4.7 Totals	0	2,780,802	1,551,067	0	368,620	4,700,489	2.5	2,600,000	1.7	4,700,489	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	1,307,172	6,150,601	4,574,488	0	577,698	12,609,959	6.7	33,132,974	22.2	12,609,959	0
5.2 NAIC 2	0	0	524,287	0	0	524,287	0.3	0	0.0	524,287	0
5.3 NAIC 3						0	0.0	0	0.0		0
5.4 NAIC 4						0	0.0	0	0.0		0
5.5 NAIC 5						0	0.0	0	0.0		0
5.6 NAIC 6						0	0.0	434,957	0.3		0
5.7 Totals	1,307,172	6,150,601	5,098,775	0	577,698	13,134,246	7.0	33,567,931	22.5	13,134,246	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,750,701	53,953,347	36,321,793	379,028	0	92,404,869	49.2	41,949,578	28.1	91,860,225	544,644
6.2 NAIC 2	0	33,130,724	28,939,948	678,706	0	62,749,378	33.4	20,709,088	13.9	58,724,272	4,025,106
6.3 NAIC 3						0	0.0	1,366,111	0.9		0
6.4 NAIC 4						0	0.0	0	0.0		0
6.5 NAIC 5						0	0.0	0	0.0		0
6.6 NAIC 6						0	0.0	0	0.0		0
6.7 Totals	1,750,701	87,084,071	65,261,741	1,057,734	0	155,154,247	82.6	64,024,777	42.8	150,584,497	4,569,750
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		0
7.2 NAIC 2						0	0.0	0	0.0		0
7.3 NAIC 3						0	0.0	0	0.0		0
7.4 NAIC 4						0	0.0	0	0.0		0
7.5 NAIC 5						0	0.0	0	0.0		0
7.6 NAIC 6						0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		0
8.2 NAIC 2						0	0.0	0	0.0		0
8.3 NAIC 3						0	0.0	0	0.0		0
8.4 NAIC 4						0	0.0	0	0.0		0
8.5 NAIC 5						0	0.0	0	0.0		0
8.6 NAIC 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 12,802,319	66,182,228	44,250,128	379,028	946,318	124,560,021	66.3	XXX	XXX	124,015,377	544,644
9.2 NAIC 2	(d) 0	33,130,724	29,464,235	678,706	0	63,273,665	33.7	XXX	XXX	59,248,559	4,025,106
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
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	12,802,319	99,312,952	73,714,363	1,057,734	946,318	(b) 187,833,686	100.0	XXX	XXX	183,263,936	4,569,750
9.8 Line 9.7 as a % of Col. 6	6.8	52.9	39.2	0.6	0.5	100.0	XXX	XXX	XXX	97.6	2.4
10. Total Bonds Prior Year											
10.1 NAIC 1	12,043,202	67,028,241	30,673,217	6,651,031	10,605,035	XXX	XXX	127,000,726	84.9	114,562,982	12,437,744
10.2 NAIC 2	0	11,770,675	5,337,974	3,318,442	281,997	XXX	XXX	20,709,088	13.9	20,709,088	0
10.3 NAIC 3	1,366,111	0	0	0	0	XXX	XXX	1,366,111	0.9	1,366,111	0
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	434,957	0	0	0	XXX	XXX	(c) 434,957	0.3	434,957	0
10.7 Totals	13,409,313	79,233,873	36,011,191	9,969,473	10,887,032	XXX	XXX	(b) 149,510,882	100.0	137,073,138	12,437,744
10.8 Line 10.7 as a % of Col. 8	9.0	53.0	24.1	6.7	7.3	XXX	XXX	100.0	XXX	91.7	8.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	12,802,319	66,182,228	43,705,484	379,028	946,318	124,015,377	66.0	114,562,982	76.6	124,015,377	XXX
11.2 NAIC 2	0	29,526,290	29,043,563	678,706	0	59,248,559	31.5	20,709,088	13.9	59,248,559	XXX
11.3 NAIC 3						0	0.0	1,366,111	0.9	0	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	434,957	0.3	0	XXX
11.7 Totals	12,802,319	95,708,518	72,749,047	1,057,734	946,318	183,263,936	97.6	137,073,138	91.7	183,263,936	XXX
11.8 Line 11.7 as a % of Col. 6	7.0	52.2	39.7	0.6	0.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.8	51.0	38.7	0.6	0.5	97.6	XXX	XXX	XXX	97.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	0	0	544,644	0	0	544,644	0.3	12,437,744	8.3	XXX	544,644
12.2 NAIC 2	0	3,604,434	420,672	0	0	4,025,106	2.1	0	0.0	XXX	4,025,106
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	3,604,434	965,316	0	0	4,569,750	2.4	12,437,744	8.3	XXX	4,569,750
12.8 Line 12.7 as a % of Col. 6	0.0	78.9	21.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	1.9	0.5	0.0	0.0	2.4	XXX	XXX	XXX	XXX	2.4

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ prior year of bonds with Z designations and $ 0 , current year $ 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, $ prior year of bonds with 5* designations and $ 0 , current year $ 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 $ 5,553,946 ; 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 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	9,744,446	1,661,879	1,633,916	0	0	13,040,241	6.9	42,227,100	28.2	13,040,241	0
1.2 Residential Mortgage-Backed Securities						0	0.0	356,012	0.2		0
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
1.5 Totals	9,744,446	1,661,879	1,633,916	0	0	13,040,241	6.9	42,583,112	28.5	13,040,241	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		0
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	1,635,599	168,864	0	0	1,804,463	1.0	6,735,062	4.5	1,804,463	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	0	1,635,599	168,864	0	0	1,804,463	1.0	6,735,062	4.5	1,804,463	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	2,780,802	1,551,067	0	368,620	4,700,489	2.5	2,600,000	1.7	4,700,489	0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
4.5 Totals	0	2,780,802	1,551,067	0	368,620	4,700,489	2.5	2,600,000	1.7	4,700,489	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,307,172	6,150,601	5,098,775	0	577,698	13,134,246	7.0	14,700,218	9.8	13,134,246	0
5.2 Residential Mortgage-Backed Securities						0	0.0	18,867,713	12.6		0
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
5.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
5.5 Totals	1,307,172	6,150,601	5,098,775	0	577,698	13,134,246	7.0	33,567,931	22.5	13,134,246	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,750,701	87,084,071	65,261,741	1,057,734	0	155,154,247	82.6	43,876,583	29.3	150,584,497	4,569,750
6.2 Residential Mortgage-Backed Securities						0	0.0	1,047,038	0.7		0
6.3 Commercial Mortgage-Backed Securities						0	0.0	10,536,957	7.0		0
6.4 Other Loan-Backed and Structured Securities						0	0.0	8,564,199	5.7		0
6.5 Totals	1,750,701	87,084,071	65,261,741	1,057,734	0	155,154,247	82.6	64,024,777	42.8	150,584,497	4,569,750
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		0
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	12,802,319	99,312,952	73,714,363	1,057,734	946,318	187,833,686	100.0	XXX	XXX	183,263,936	4,569,750
9.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	12,802,319	99,312,952	73,714,363	1,057,734	946,318	187,833,686	100.0	XXX	XXX	183,263,936	4,569,750
9.6 Line 9.5 as a % of Col. 6	6.8	52.9	39.2	0.6	0.5	100.0	XXX	XXX	XXX	97.6	2.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	7,272,261	57,775,583	29,985,693	5,548,525	9,556,901	XXX	XXX	110,138,963	73.7	105,460,202	4,678,761
10.2 Residential Mortgage-Backed Securities	2,672,200	7,216,395	4,631,089	4,420,948	1,330,131	XXX	XXX	20,270,763	13.6	19,311,948	958,815
10.3 Commercial Mortgage-Backed Securities	2,443,657	7,573,831	519,469	0	0	XXX	XXX	10,536,957	7.0	8,551,232	1,985,725
10.4 Other Loan-Backed and Structured Securities	1,021,195	6,668,064	874,940	0	0	XXX	XXX	8,564,199	5.7	3,749,756	4,814,443
10.5 Totals	13,409,313	79,233,873	36,011,191	9,969,473	10,887,032	XXX	XXX	149,510,882	100.0	137,073,138	12,437,744
10.6 Line 10.5 as a % of Col. 8	9.0	53.0	24.1	6.7	7.3	XXX	XXX	100.0	XXX	91.7	8.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	12,802,319	95,708,518	72,749,047	1,057,734	946,318	183,263,936	97.6	105,460,202	70.5	183,263,936	XXX
11.2 Residential Mortgage-Backed Securities						0	0.0	19,311,948	12.9	0	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	8,551,232	5.7	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	3,749,756	2.5	0	XXX
11.5 Totals	12,802,319	95,708,518	72,749,047	1,057,734	946,318	183,263,936	97.6	137,073,138	91.7	183,263,936	XXX
11.6 Line 11.5 as a % of Col. 6	7.0	52.2	39.7	0.6	0.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.8	51.0	38.7	0.6	0.5	97.6	XXX	XXX	XXX	97.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	0	3,604,434	965,316	0	0	4,569,750	2.4	4,678,761	3.1	XXX	4,569,750
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	958,815	0.6	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	1,985,725	1.3	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	4,814,443	3.2	XXX	0
12.5 Totals	0	3,604,434	965,316	0	0	4,569,750	2.4	12,437,744	8.3	XXX	4,569,750
12.6 Line 12.5 as a % of Col. 6	0.0	78.9	21.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	1.9	0.5	0.0	0.0	2.4	XXX	XXX	XXX	XXX	2.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,279,575	2,279,575	0	0	0
2. Cost of short-term investments acquired	148,804,047	148,804,047	0	0	0
3. Accrual of discount	55	55	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(908)	(908)	0	0	0
6. Deduct consideration received on disposals	140,285,244	140,285,244	0	0	0
7. Deduct amortization of premium	3,711	3,711	0	0	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)	10,793,814	10,793,814	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	10,793,814	10,793,814	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24	0			1	0	101.0550	0	0	0	0	0	0	0	2.375	2.334	FA	0	0	05/27/2015	08/15/2024
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24	SD			1	581,810	101.0550	586,117	580,000	581,808	0	(54)	0	0	2.375	2.334	FA	5,203	11,994	05/27/2015	08/15/2024
912828-FQ-8	UNITED STATES TREASURY 04.875% 08/15/16	SD			1	201,770	102.5740	205,148	200,000	200,405	0	(628)	0	0	4.875	4.541	FA	3,683	9,750	10/01/2013	08/15/2016
912828-GH-7	UNITED STATES TREASURY 04.625% 02/15/17	SD			1	225,663	104.1560	234,352	225,000	225,236	0	(200)	0	0	4.625	4.528	FA	3,931	10,406	10/01/2013	02/15/2017
912828-HA-1	UNITED STATES TREASURY 4.75% 08/15/17	SD			1	200,249	106.0550	212,109	200,000	200,114	0	(66)	0	0	4.750	4.713	FA	3,588	9,500	10/01/2013	08/15/2017
912828-JH-4	UNITED STATES TREASURY 4.000% 08/15/18	SD			1	228,919	107.3280	241,488	225,000	227,197	0	(785)	0	0	4.000	3.606	FA	3,399	9,000	10/01/2013	08/15/2018
912828-K7-4	UNITED STATES TREASURY 2%08/15/25				1	912,259	97.5160	911,771	935,000	912,342	0	83	0	0	2.000	2.282	FA	6,962	0	12/15/2015	08/15/2025
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND				1	245,928	98.2850	245,713	250,000	245,953	0	25	0	0	1.375	1.732	MS	873	0	12/16/2015	09/30/2020
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND				1	653,753	98.2460	653,337	665,000	653,815	0	61	0	0	1.375	1.739	AO	1,557	0	12/17/2015	10/31/2020
912828-RT-9	UNITED STATES TREASURY 1.375%113018	SD			1	109,270	100.2230	110,245	110,000	109,564	0	145	0	0	1.375	1.515	MN	132	1,513	12/13/2013	11/30/2018
912828-XB-1	UNITED STATES TREASURY 2.125%05/15/25				1	139,765	98.7030	138,184	140,000	139,766	0	1	0	0	2.125	2.145	MN	384	0	12/11/2015	05/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,499,386	XXX	3,538,464	3,530,000	3,496,200	0	(1,418)	0	0	XXX	XXX	XXX	29,712	52,163	XXX	XXX
0599999. Total - U.S. Government Bonds						3,499,386	XXX	3,538,464	3,530,000	3,496,200	0	(1,418)	0	0	XXX	XXX	XXX	29,712	52,163	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063B-SH-6	CALIFORNIA ST GO MUNI BND GO				1FE	78,196	120.2960	78,192	65,000	78,174	0	(22)	0	0	5.000	1.500	FA	1,354	0	12/22/2015	02/01/2022
34153P-LQ-9	FLORIDA ST BRD ED REF CAP OUTLAY BDS 2009A			1	1FE	366,657	113.2320	390,650	345,000	359,907	0	(3,077)	0	0	5.000	3.912	JD	1,438	17,250	10/01/2013	06/01/2022
594612-AG-8	MICHIGAN STATE OF MUNI BND GO				1FE	394,418	114.1030	393,655	345,000	393,939	0	(479)	0	0	5.000	1.200	MN	2,875	0	12/15/2015	11/01/2019
647293-NT-2	NEW MEXICO STATE OF GO BDS 2009-				1FE	375,940	108.8330	375,474	345,000	375,786	0	(154)	0	0	5.000	0.830	MS	5,750	0	12/22/2015	03/01/2018
882722-TG-6	TEXAS STATE OF G O REF BDS 2010A			1	1FE	261,249	116.5390	291,348	250,000	257,983	0	(1,486)	0	0	5.000	4.250	AO	3,125	12,500	10/01/2013	10/01/2025
93974D-KU-1	WASHINGTON STATE OF MUNI BND GO			1	1FE	90,734	121.2570	90,943	75,000	90,690	0	(45)	0	0	5.000	2.420	FA	1,563	0	12/16/2015	02/01/2028
97705L-NA-1	WISCONSIN STATE OF AMBAC				1FE	248,323	112.5370	247,581	220,000	247,984	0	(339)	0	0	5.000	1.100	MN	1,833	0	12/14/2015	05/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,815,517	XXX	1,867,843	1,645,000	1,804,463	0	(5,602)	0	0	XXX	XXX	XXX	17,938	29,750	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,815,517	XXX	1,867,843	1,645,000	1,804,463	0	(5,602)	0	0	XXX	XXX	XXX	17,938	29,750	XXX	XXX
107745-HX-2	BREWSTER N Y CENT SCH DIST				1FE	308,481	102.6930	308,079	300,000	308,097	0	(384)	0	0	2.000	1.409	AO	1,383	0	09/29/2015	10/01/2020
213039-HB-9	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO				1FE	203,513	109.3940	202,379	185,000	202,885	0	(628)	0	0	4.000	1.501	JJ	1,316	0	11/04/2015	01/01/2020
213187-CN-5	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO			1	1FE	5,833	116.8730	5,844	5,000	5,829	0	(4)	0	0	5.250	2.890	JD	22	0	12/15/2015	12/01/2025
232760-Z2-7	CYPRESS-FAIRBANKS TEX INDPT SC MUNI BND GO			1	1FE	270,839	116.2390	267,350	230,000	269,538	0	(1,301)	0	0	5.000	1.500	FA	4,344	0	10/23/2015	02/15/2028
235308-LU-5	DALLAS TEX INDPT SCH DIST MUNI BND GO			1	1FE	83,420	111.1250	83,344	75,000	83,388	0	(31)	0	0	6.250	0.910	FA	1,771	0	12/23/2015	02/15/2024
283590-FY-8	EL PASO CNTY TEX HOSP DIST MUNI BND GO			1	1FE	289,208	115.5720	288,930	250,000	288,987	0	(221)	0	0	5.000	2.720	FA	4,722	0	12/09/2015	08/15/2026
358776-JP-8	FRISCO TEX Frisco TX CTFS GO				1FE	388,784	110.4570	386,600	350,000	387,058	0	(1,725)	0	0	4.000	1.350	FA	4,667	0	09/24/2015	02/15/2020
41422L-DF-1	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	80,054	114.1780	79,925	70,000	79,945	0	(109)	0	0	5.500	1.501	MS	321	0	11/17/2015	09/01/2019
41422L-DG-9	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	81,806	117.0930	81,965	70,000	81,706	0	(99)	0	0	5.500	1.751	MS	321	0	11/17/2015	09/01/2020
41422L-DH-7	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	83,146	119.8010	83,861	70,000	83,056	0	(90)	0	0	5.500	2.001	MS	321	0	11/17/2015	09/01/2021
41422L-DJ-3	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	83,000	119.2120	83,448	70,000	82,926	0	(74)	0	0	5.250	2.251	MS	306	0	11/17/2015	09/01/2022
41454T-FP-1	HARRIS-FORT BEND CNTYS TEX MUN MUNI BND GO				1FE	207,803	115.1940	207,349	180,000	207,513	0	(290)	0	0	5.500	1.751	AO	825	0	11/10/2015	04/01/2020
545624-JV-1	LOS RIOS CALIF CMNTY COLLEGE D MUNI BND GO			1	1FE	225,254	113.5520	221,426	195,000	224,185	0	(1,070)	0	0	5.000	1.600	FA	4,063	0	10/23/2015	08/01/2035
591852-XY-9	MET COUNCIL MINN-ST PAUL MN GO MUNI BND GO				1FE	261,523	108.8330	261,199	240,000	261,416	0	(107)	0	0	5.000	0.830	MS	4,833	0	12/22/2015	03/01/2018
621196-D3-5	MT DIABLO CALIF UNI SCH DIST MUNI BND GO			1	1FE	301,315	119.0590	297,648	250,000	299,970	0	(1,345)	0	0	5.000	1.770	FA	5,208	0	10/20/2015	08/01/2024
659154-2Q-0	NORTH EAST INDPT SCH DIST TEX MUNI BND GO				1FE	292,185	115.4770	288,693	250,000	290,445	0	(1,740)	0	0	5.250	1.180	FA	5,469	0	10/21/2015	02/01/2020
675383-NY-5	OCEANSIDE CALIF UNI SCH DIST MUNI BND GO	@			1FE	368,620	12.7520	369,170	2,895,000	368,620	0	0	0	0	0.000	6.234	N/A	0	0	12/30/2015	08/01/2049
735764-ED-0	PORTAGE MICH MUNI BND GO				1FE	259,048	107.3500	263,008	245,000	258,798	0	(250)	0	0	3.000	2.220	JD	1,838	0	11/02/2015	12/01/2023
806415-YZ-2	SCHENECTADY CNTY N Y			1	1FE	272,660	107.8610	269,653	250,000	270,673	0	(1,987)	0	0	4.250	1.000	FA	4,427	0	09/25/2015	08/01/2021
92839N-CF-8	VISTANCIA CMNTY FACS DIST ARIZ Vistancia AZ CMNY FACT DIST GO			1	1FE	111,827	114.0790	114,079	100,000	111,110	0	(717)	0	0	5.000	2.401	JJ	1,542	0	08/19/2015	07/15/2022
982781-HH-2	WYANDOTTE MICH CITY SCH DIST MUNI BND GO				1FE	273,370	108.8330	272,083	250,000	272,381	0	(989)	0	0	5.000	1.100	MN	2,083	0	11/19/2015	05/01/2018
983068-2T-3	WYLIE TEX INDPT SCH DIST MUNI BND GO			1	1FE	262,287	135.2510	263,739	195,000	261,963	0	(323)	0	0	6.500	2.120	FA	3,169	0	12/10/2015	08/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,713,976	XXX	4,699,772	6,725,000	4,700,489	0	(13,484)	0	0	XXX	XXX	XXX	52,951	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,713,976	XXX	4,699,772	6,725,000	4,700,489	0	(13,484)	0	0	XXX	XXX	XXX	52,951	0	XXX	XXX
011839-FY-8	ALASKA HOUSING FIN CORP MUNI BND REV			1	1FE	114,857	121.0710	115,017	95,000	114,811	0	(46)	0	0	5.000	2.500	JD	396	0	12/18/2015	12/01/2027
033285-TU-1	ANCHORAGE ALASKA MUNI BND REV				1FE	247,845	104.4830	245,535	235,000	246,978	0	(867)	0	0	3.000	0.790	MN	1,175	3,525	10/27/2015	05/01/2018
04057P-HM-3	ARIZONA SCH FACILITIES BOARD MUNI BND REV			1	1FE	167,417	111.2090	166,814	150,000	167,138	0	(278)	0	0	5.250	0.900	MS	2,625	0	12/11/2015	09/01/2023
13033L-US-4	CALIFORNIA HEALTH FACS FING AU MUNI BND REV			1	1FE	303,743	120.2430	300,608	250,000	302,212	0	(1,530)	0	0	5.500	1.600	FA	5,194	0	10/26/2015	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13068L-WT-8	CALIFORNIA ST PUB WKS CA ST PUBLIC WKS BRD LEASE REV				1FE	451,235	118.1650	449,027	380,000	448,544	0	(2,691)	0	0	5.000	1.470	MN	4,117	0	10/05/2015	05/01/2021
161036-HH-4	CHARLOTTE N C MUNI BND REV			1	1FE	259,616	116.0650	261,146	225,000	258,728	0	(889)	0	0	5.500	2.000	JJ	6,188	0	11/10/2015	07/01/2023
167727-WH-5	CHICAGO (CITY OF) MUNI BND REV				1FE	197,486	114.0330	199,558	175,000	197,063	0	(423)	0	0	5.000	3.201	JJ	1,750	0	10/26/2015	01/01/2024
167736-B7-1	CHICAGO (CITY OF)			1	1FE	216,700	110.8130	216,085	195,000	216,580	0	(119)	0	0	5.000	3.530	MN	1,625	0	12/08/2015	11/01/2028
169309-AD-3	CHILTON CNTY ALA MUNI BND REV				1FE	274,198	108.6620	271,655	250,000	273,382	0	(816)	0	0	4.000	1.480	MN	1,361	0	10/28/2015	11/01/2019
190778-CJ-7	COBB CNTY GA DEV AUTH MUNI BND REV			1	1FE	224,117	114.3790	223,039	195,000	223,864	0	(253)	0	0	5.000	3.020	JJ	4,496	0	11/24/2015	07/15/2032
235036-N2-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV				1FE	110,332	116.5200	110,694	95,000	110,045	0	(287)	0	0	5.000	2.100	MN	792	0	11/16/2015	11/01/2021
251256-BP-7	DETROIT MI WATER MUNI BND REV			1	2FE	134,560	112.5410	135,049	120,000	134,500	0	(60)	0	0	5.250	2.860	JJ	3,150	0	12/17/2015	07/01/2027
271624-AF-5	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	129,611	103.5970	129,496	125,000	129,600	0	(12)	0	0	3.000	1.751	JJ	21	0	12/17/2015	01/15/2019
290319-EE-8	ELSINORE VALLEY CALIF MUN WTR MUNI BND REV			1	1FE	387,898	109.4610	383,114	350,000	385,853	0	(2,045)	0	0	5.000	0.850	JJ	8,750	0	11/04/2015	07/01/2023
3133XS-R5-9	FEDERAL HOME LOAN BANKS CONS BD 3.75%18	SD			1	102,774	106.6670	106,667	100,000	101,630	0	(519)	0	0	3.750	3.167	JD	177	3,750	10/01/2013	12/14/2018
3133XS-UN-6	FEDERAL HOME LOAN BANKS CONS BD 3.875%18	SD			1	420,043	106.5500	426,200	400,000	411,732	0	(3,760)	0	0	3.875	2.832	JD	732	15,500	10/01/2013	12/14/2018
3137EA-CW-7	FREDDIE MAC FR 2%082516	SD			1	1,084,362	100.8050	1,058,453	1,050,000	1,057,895	0	(12,077)	0	0	2.000	0.836	FA	7,350	21,000	07/24/2014	08/25/2016
358100-EL-5	FRESNO CALIF MUNI BND REV				2FE	390,521	115.3480	392,183	340,000	389,787	0	(733)	0	0	5.000	2.820	JJ	8,500	0	11/10/2015	07/01/2023
378352-PG-7	GLENDALE, AZ WATER & SEWER MUNI BND REV				1FE	391,273	115.7890	387,893	335,000	389,483	0	(1,790)	0	0	5.000	1.270	JJ	8,375	0	11/03/2015	07/01/2020
428414-AQ-9	HIALEAH FLA MUNI BND REV				1FE	150,427	103.5940	150,211	145,000	150,206	0	(221)	0	0	3.000	1.100	JD	350	0	11/20/2015	12/01/2017
43102D-DN-5	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV				1FE	73,470	104.5970	73,218	70,000	73,299	0	(170)	0	0	5.000	0.922	MS	204	0	11/20/2015	03/01/2017
43102D-DP-0	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV				1FE	140,542	107.9210	140,297	130,000	140,259	0	(283)	0	0	5.000	1.292	MS	379	0	11/20/2015	03/01/2018
43102D-DQ-8	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV				1FE	110,942	110.1180	110,118	100,000	110,741	0	(201)	0	0	5.000	1.512	MS	292	0	11/20/2015	03/01/2019
452272-ZM-2	ILLINOIS ST UNIV MUNI BND REV				1FE	130,185	103.6380	129,548	125,000	130,033	0	(152)	0	0	3.000	1.720	AO	938	0	11/23/2015	04/01/2019
45506D-BG-9	INDIANA ST FINANCE AUTHORITY FACS REV REF BDS 2012C			1	1FE	379,043	119.5070	388,398	325,000	366,404	0	(5,723)	0	0	5.000	2.840	JJ	8,125	16,250	10/01/2013	07/01/2024
56045P-CW-1	MAINE MUN BD BK MUNI BND REV			1	1FE	288,985	118.1280	289,414	245,000	288,624	0	(361)	0	0	5.000	1.690	MS	4,083	0	12/09/2015	09/01/2023
574204-YH-0	MARYLAND DOT MUNI BND REV				1FE	216,516	110.8840	216,224	195,000	216,421	0	(96)	0	0	5.500	0.890	JD	894	0	12/22/2015	06/01/2018
574218-KL-6	MARYLAND HEALTH AND HIGHER EDU REV BDS 2012D			1	1FE	375,000	100.3570	376,339	375,000	375,000	0	0	0	0	0.993	0.954	MON	321	3,616	10/01/2013	05/15/2038
575579-WZ-6	MASSACHUSETTS BAY TRANSPORTATI MUNI BND REV				1FE	214,681	109.9790	214,459	195,000	214,617	0	(64)	0	0	5.000	0.920	JJ	4,875	0	12/22/2015	07/01/2018
581872-GP-7	MCLEAN CNTY ILL PUB BLDG COMMN MUNI BND REV			1	1FE	204,579	118.7500	207,813	175,000	204,287	0	(291)	0	0	5.000	2.859	JD	2,066	0	11/23/2015	12/01/2027
592190-LX-8	METROPOLITAN NASHVILLE ARPT AU MUNI BND REV				1FE	301,342	109.4610	301,018	275,000	300,943	0	(399)	0	0	5.000	1.160	JJ	535	0	12/09/2015	07/01/2018
59465H-MA-1	MI STATE HOSP FIN AUTH MUNI BND REV			1	1FE	210,563	113.7350	210,410	185,000	209,606	0	(957)	0	0	5.750	2.150	MN	1,359	5,319	11/02/2015	11/15/2039
64577B-LV-4	NEW JERSEY ECONOMIC DEVELOPMEN SCH FACS CONSTR REF BDS 2011				1FE	274,260	109.1210	294,627	270,000	274,049	0	(210)	0	0	5.000	4.638	MS	4,500	0	09/22/2015	09/01/2020
646135-5R-0	NEW JERSEY TRANS TRUST FD AUTH MUNI BND REV				1FE	223,961	114.9780	224,207	195,000	223,912	0	(49)	0	0	5.500	2.780	JD	477	0	12/22/2015	12/15/2021
649710-JD-6	NEW YORK N Y CITY TRANSITIONAL MUNI BND REV			1	1FE	124,856	119.1870	125,146	105,000	124,480	0	(376)	0	0	5.000	1.650	MN	875	0	11/16/2015	11/01/2022
64990A-DM-4	NEW YORK STATE DORMITORY AUTH NY ST DORM AUTH SALES TAX REV				1FE	523,424	117.9090	518,800	440,000	519,696	0	(3,728)	0	0	5.000	1.380	MS	6,478	0	09/28/2015	03/15/2021
650014-PA-5	NEW YORK ST TWY AUTH NY ST THRUWAY A REV			1	1FE	335,850	110.7110	332,133	300,000	332,882	0	(2,968)	0	0	5.000	0.950	AO	3,750	0	09/28/2015	04/01/2019
65829Q-AG-9	NORTH CAROLINA ST LTD OBLIG MUNI BND GO				1FE	275,843	117.0250	275,009	235,000	274,749	0	(1,094)	0	0	5.000	1.370	MN	1,958	0	11/06/2015	11/01/2020
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	46,045	101.4860	45,669	45,000	46,040	0	(5)	0	0	2.625	2.200	MN	197	0	12/17/2015	11/01/2021
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	202,698	101.2010	202,402	200,000	202,698	0	0	0	0	2.250	2.181	JJ	2,263	0	12/28/2015	07/01/2041
70869R-AJ-2	PENNSYLVANIA ECONOMIC DEV FIN AQUA PENN			1	1FE	154,168	110.7310	155,023	140,000	153,630	0	(538)	0	0	5.000	2.352	MN	894	3,500	11/03/2015	11/15/2040
757291-AJ-8	REDDING CALIF JT PWRS FING AUT MUNI BND REV				1FE	344,904	114.6590	343,977	300,000	343,730	0	(1,174)	0	0	4.000	1.600	JD	1,000	6,000	10/21/2015	06/01/2022
842471-AR-5	SOUTHERN CAL PUB PWR AUTH MUNI BND REV				1FE	375,089	118.1720	372,242	315,000	373,804	0	(1,285)	0	0	5.250	2.600	MN	2,756	8,269	10/20/2015	11/01/2023
850578-TC-9	SPRINGFIELD ILL MUNI BND REV				1FE	327,900	112.9610	327,587	290,000	327,188	0	(712)	0	0	5.000	1.791	MS	1,168	0	11/13/2015	03/01/2020
896029-YE-9	TRIBOROUGH BRIDGE & TUNNEL AUT GEN PURP REV BDS Y			2	1	177,805	101.0240	171,741	170,000	172,512	0	(2,415)	0	0	5.500	3.978	JJ	4,675	9,350	10/01/2013	01/01/2017
89602N-QY-3	TRIBOROUGH BRIDGE & TUNNEL AUT SUBORDINATE REV BDS 2008D			1	1FE	278,591	110.0210	302,558	275,000	277,125	0	(676)	0	0	5.000	4.709	MN	1,757	13,750	10/01/2013	11/15/2027
89952P-DW-2	TULSA CNTY OKLA INDL AUTH MULT MUNI BND REV				1FE	175,184	116.1890	174,284	150,000	174,597	0	(587)	0	0	5.000	1.930	MS	2,333	0	11/05/2015	09/01/2021
91754R-TH-0	UTAH ST BRD REGENTS REV MUNI BND REV				1FE	226,048	115.6880	225,592	195,000	225,308	0	(740)	0	0	5.000	1.480	FA	4,063	0	11/16/2015	08/01/2020
92817S-YB-8	VIRGINIA ST PUB SCH AUTH MUNI BND REV				1FE	202,529	106.6510	202,637	190,000	202,508	0	(20)	0	0	5.000	0.800	FA	3,958	0	12/30/2015	08/01/2017
92862P-DK-1	VISALIA CALIF				1FE	297,163	120.7500	301,875	250,000	295,796	0	(1,367)	0	0	5.000	2.441	JD	1,042	2,813	09/23/2015	12/01/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,971,181	XXX	12,981,209	11,670,000	12,884,969	0	(56,057)	0	0	XXX	XXX	XXX	135,339	112,642	XXX	XXX
3128NH-W8-2	FHLMC PC II HYBRD ARM FLT FHLMC not including strips			2	1	0		0	0	0	0	0	0	0	2.567	0.000	MON	0	177	10/01/2013	04/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	177	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						12,971,181	XXX	12,981,209	11,670,000	12,884,969	0	(56,057)	0	0	XXX	XXX	XXX	135,339	112,819	XXX	XXX
001084-AQ-5	AGCO CORPORATION SR NT 5.875%21			1	2FE	1,569,533	107.7080	1,588,693	1,475,000	1,546,322	0	(11,126)	0	0	5.875	4.889	JD	7,221	86,656	10/01/2013	12/01/2021
00206R-CC-4	AT&T INC SR GLBL NT2.3%19				2FE	508,230	99.9520	499,760	500,000	506,460	0	(1,770)	0	0	2.300	1.881	MS	3,514	11,500	01/30/2015	03/11/2019
00206R-CN-0	AT&T INC FR 3.4%051525			1	2FE	944,084	96.1090	941,868	980,000	944,825	0	741	0	0	3.400	3.860	MN	4,258	17,678	11/06/2015	05/15/2025
00287Y-AK-5	ABBVIE INC SR NT 2%18				2FE	352,205	99.5550	348,443	350,000	351,680	0	(525)	0	0	2.000	1.826	MN	1,069	7,000	01/23/2015	11/06/2018
00287Y-AL-3	ABBVIE INC SR NT 2.9%22				2FE	80,101	96.7440	77,395	80,000	80,091	0	(10)	0	0	2.900	2.881	MN	354	2,320	04/07/2015	11/06/2022
00287Y-AQ-2	ABBVIE INC SR NT 3.6%25			1	2FE	853,546	98.6940	848,768	860,000	853,802	0	256	0	0	3.600	3.692	MN	4,042	13,680	12/04/2015	05/14/2025
00287Y-AT-6	ABBVIE INC SR NT 2.5%20			1	2FE	368,483	98.9950	366,282	370,000	368,664	0	181	0	0	2.500	2.588	MN	1,208	4,625	05/05/2015	05/14/2020
00440E-AV-9	ACE INA HOLDINGS INC SENIOR CORP BND			1	1FE	209,355	99.6940	209,357	210,000	209,364	0	8	0	0	3.350	3.385	MN	1,133	0	10/27/2015	05/03/2026
00912X-AL-8	AIR LEASE CORPORATION SR NT 3.375%19			1	2FE	767,273	100.5000	753,750	750,000	763,241	0	(4,031)	0	0	3.375	2.732	JJ	11,672	12,656	01/26/2015	01/15/2019
00912X-AR-5	AIR LEASE CORPORATION SR GLBL NT 18			1	2FE	293,525	98.8460	291,596	295,000	293,699	0	174	0	0	2.625	2.797	MS	2,861	0	08/11/2015	09/04/2018
02209S-AS-2	ALTRIA GROUP INC SENIOR CORP BND				2FE	1,040,840	103.5990	1,035,990	1,000,000	1,040,280	0	(560)	0	0	4.000	3.425	JJ	16,778	0	11/06/2015	01/31/2024
02209S-AT-0	ALTRIA GROUP INC SR GLBL NT 20			1	2FE	713,404	100.1860	701,302	700,000	710,986	0	(2,418)	0	0	2.625	2.208	JJ	8,524	12,250	01/27/2015	01/14/2020
023135-AN-6	AMAZON.COM INC SR BD 3.8%24			1	1FE	193,432	104.0260	192,448	185,000	192,729	0	(703)	0	0	3.800	3.244	JD	508	7,030	01/21/2015	12/05/2024
025816-BG-3	AMERICAN EXPRESS CO SR GLBL NT 18				1FE	498,775	99.2190	496,095	500,000	499,113	0	338	0	0	1.550	1.626	MN	840	7,750	01/23/2015	05/22/2018
026874-CU-9	AMERICAN INTERNATIONAL GROUP I SR NT 4.875%22				2FE	569,150	107.9940	539,970	500,000	561,189	0	(7,961)	0	0	4.875	2.779	JD	2,031	24,375	01/23/2015	06/01/2022
026874-DD-6	AMERICAN INTERNATIONAL GROUP I SR NT 3.75%25			1	2FE	503,248	99.1060	500,485	505,000	503,317	0	69	0	0	3.750	3.792	JJ	8,995	0	07/07/2015	07/10/2025
029912-AY-8	AMERICAN TOWER CORP SR NT 7.25%19				2FE	279,148	113.1230	282,808	250,000	268,417	0	(4,913)	0	0	7.250	4.854	MN	2,316	18,125	10/01/2013	05/15/2019
031162-BR-0	AMGEN INC SR GLBL NT 17				2FE	798,890	99.6240	796,992	800,000	799,315	0	425	0	0	1.250	1.312	MN	1,083	10,000	02/18/2015	05/22/2017
031162-BU-3	AMGEN INC SR GLBL NT2.2%19			1	2FE	303,258	99.8740	299,622	300,000	302,574	0	(684)	0	0	2.200	1.931	MN	715	6,600	01/27/2015	05/22/2019
031162-BV-1	AMGEN INC SR GLBL NT 24			1	2FE	156,094	99.9630	149,945	150,000	155,566	0	(528)	0	0	3.625	3.103	MN	589	3,625	12/04/2015	05/22/2024
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24			1	2FE	500,715	88.8340	444,170	500,000	500,659	0	(56)	0	0	3.450	3.432	JJ	7,954	8,625	01/23/2015	07/15/2024
035242-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SR NT 2.15%19				1FE	508,455	99.4220	497,110	500,000	506,535	0	(1,920)	0	0	2.150	1.713	FA	4,479	10,750	01/20/2015	02/01/2019
037411-AZ-8	APACHE CORP SR NT 3.25%22			1	2FE	100,469	95.2440	95,244	100,000	100,417	0	(52)	0	0	3.250	3.174	AO	686	3,250	02/04/2015	04/15/2022
037833-AY-6	APPLE INC SENIOR CORP BND				1FE	950,235	97.0630	946,364	975,000	950,742	0	507	0	0	2.150	2.593	FA	8,269	0	11/06/2015	02/09/2022
037833-BE-9	APPLE INC FLT SR FLT NT 20				1FE	750,000	99.2460	744,345	750,000	750,000	0	0	0	0	0.659	0.577	FMAN	673	2,283	05/06/2015	05/06/2020
053332-AJ-1	AUTOZONE INC SR NT 7.125%18				2FE	1,226,311	112.1180	1,121,180	1,000,000	1,123,936	0	(46,143)	0	0	7.125	2.167	FA	29,688	71,250	10/01/2013	08/01/2018
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522			1	1FE	1,493,573	99.1410	1,487,115	1,500,000	1,493,168	0	(404)	0	0	2.950	3.023	MS	13,029	22,125	12/04/2015	09/15/2022
05531F-AQ-6	BB&T CORP FR 2.25%020119			1	1FE	509,465	100.3930	501,965	500,000	507,316	0	(2,149)	0	0	2.250	1.748	FA	4,688	5,625	01/28/2015	02/01/2019
05531F-AS-2	BB&T CORP FR 2.45%011520			1	1FE	1,023,680	100.6700	1,006,700	1,000,000	1,019,444	0	(4,236)	0	0	2.450	1.937	JJ	11,297	14,768	01/30/2015	01/15/2020
06051G-FD-6	BANK OF AMERICA CORP FR 2.65%040119				2FE	2,242,314	100.2440	2,205,368	2,200,000	2,233,333	0	(8,981)	0	0	2.650	2.164	AO	14,575	58,300	01/30/2015	04/01/2019
06051G-FF-1	BANK OF AMERICA CORP FR 4%040124				2FE	106,914	102.2720	102,272	100,000	106,311	0	(603)	0	0	4.000	3.126	AO	1,000	4,000	01/28/2015	04/01/2024
06051G-FM-6	BANK OF AMERICA CORP SUB NT 3.9%25				2FE	198,794	97.8930	195,786	200,000	198,888	0	94	0	0	4.000	4.074	JJ	3,533	4,000	01/16/2015	01/22/2025
06051G-FS-3	BANK OF AMERICA CORP SENIOR CORP BND				2FE	740,091	101.5130	735,969	725,000	739,986	0	(104)	0	0	3.875	3.618	FA	11,784	0	12/04/2015	08/01/2025
06051G-FT-1	BANK OF AMERICA CORP SENIOR CORP BND				2FE	346,840	98.7420	345,597	350,000	346,841	0	2	0	0	2.625	2.827	AO	1,838	0	12/28/2015	10/19/2020
06406H-BM-0	BANK OF NEW YORK MELLON CORP/T FR 5.45%051519				1FE	864,075	110.3800	827,850	750,000	840,544	0	(23,531)	0	0	5.450	1.746	MN	5,223	40,875	01/30/2015	05/15/2019
06406H-CX-5	BANK OF NEW YORK MELLON CORP/T FR 3.25%091124			1	1FE	260,323	100.6570	251,643	250,000	259,450	0	(873)	0	0	3.250	2.746	MS	2,483	8,125	02/06/2015	09/11/2024
06406H-CZ-0	BANK OF NEW YORK MELLON CORP/T FR 2.15%022420			1	1FE	998,440	98.9150	989,150	1,000,000	998,695	0	255	0	0	2.150	2.183	FA	7,585	10,750	02/19/2015	02/24/2020
071813-BJ-7	BAXTER INTL INC COMMON STOCK SR NT 1.85%18				2FE	499,953	99.4030	497,015	500,000	499,978	0	9	0	0	1.850	1.852	JD	411	9,250	10/01/2013	06/15/2018
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB REGS BD 25			1	1FE	544,635	100.9410	550,128	545,000	544,644	0	9	0	0	3.625	3.633	MS	5,762	0	09/09/2015	09/16/2025
073902-RU-4	BEAR STEARNS COMPANIES LLC/THE GLBL NT 7.25%18				1FE	873,381	110.3090	799,740	725,000	798,178	0	(33,916)	0	0	7.250	2.264	FA	21,901	52,563	10/01/2013	02/01/2018
075887-BF-5	BECTON DICKINSON AND CO. COMMO NT 3.734%24			1	2FE	681,668	100.8530	655,545	650,000	679,019	0	(2,649)	0	0	3.734	3.144	JD	1,079	24,271	01/21/2015	12/15/2024
09062X-AF-0	BIOGEN INC SR NT 4.05%25			1	2FE	565,061	100.4540	567,565	565,000	565,082	0	21	0	0	4.050	4.047	MS	6,738	0	12/04/2015	09/15/2025
097023-BN-4	BOEING CO COM STK USD5 SENIOR CORP BND				1FE	241,313	96.5230	236,481	245,000	241,398	0	85	0	0	2.200	2.435	AO	928	0	10/27/2015	10/30/2022
10112R-AW-4	BOSTON PROP SR NT 3.8%24			1	2FE	792,495	101.6810	762,608	750,000	788,527	0	(3,968)	0	0	3.800	3.058	FA	11,875	28,500	01/23/2015	02/01/2024
110122-AV-0	BRISTOL-MYERS SQUIBB CO SR GLBL NT 19				1FE	201,570	99.6140	199,228	200,000	201,224	0	(346)	0	0	1.750	1.551	MS	1,167	3,500	01/26/2015	03/01/2019
12189L-AT-8	BURLINGTON NORTHERN SR GLBL DB3.4%24			1	2FE	208,450	100.0940	200,188	200,000	207,662	0	(788)	0	0	3.400	2.856	MS	2,267	7,046	01/22/2015	09/01/2024
12189L-AY-7	BURLINGTON NORTHERN SR DEB 3.65%25			1	2FE	484,697	101.3250	491,426	485,000	484,711	0	14	0	0	3.650	3.657	MS	6,442	0	08/27/2015	09/01/2025
12527G-AC-7	CF INDUSTRIES INC SR NT 3.45%23				2FE	807,780	93.0770	791,155	850,000	809,006	0	1,227	0	0	3.450	4.214	JD	2,444	12,506	12/04/2015	06/01/2023
126650-BZ-2	CVS HEALTH CORP SR NT 2.75%22			1	2FE	451,535	97.4310	438,440	450,000	451,372	0	(163)	0	0	2.750	2.700	JD	1,031	12,375	01/21/2015	12/01/2022
126650-CB-4	CVS HEALTH CORP SR NT 2.25%18			1	2FE	510,815	100.4830	502,415	500,000	508,384	0	(2,431)	0	0	2.250	1.644	JD	813	11,250	02/20/2015	12/05/2018
126650-CF-5	CVS HEALTH CORP SR GLBL NT 24			1	2FE	346,773	98.9660	346,381	350,000	347,157	0	279	0	0	3.375	3.485	FA	4,561	11,813	08/07/2014	08/12/2024
126650-CJ-7	CVS HEALTH CORP SENIOR CORP BND			1	2FE	1,007,170	100.4490	1,004,490	1,000,000	1,007,170	0	0	0	0	2.800	2.627	JJ	12,522	0	12/28/2015	07/20/2020
126650-CL-2	CVS HEALTH CORP SR GLBL NT 25			1	2FE	511,315	102.0580	510,290	500,000	510,997	0	(318)	0	0	3.875	3.595	JJ	8,665	0	08/27/2015	07/20/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14040H-BJ-3	CAPITAL ONE FIN CORP CAPSEC CORP BND			1	2FE	284,326	98.7350	281,395	285,000	284,330	0	4	0	0	4.200	4.229	AO	2,062	0	12/04/2015	10/29/2025
14042E-4L-1	CAPITAL ONE NA SR NT 1.65%18			1	2FE	1,392,561	99.0110	1,381,203	1,395,000	1,392,689	0	128	0	0	1.650	1.731	FA	9,335	9,034	12/04/2015	02/05/2018
151020-AQ-7	CELGENE CORP SR NT 2.875%20				2FE	414,249	99.2460	411,871	415,000	414,303	0	55	0	0	2.875	2.914	FA	4,607	0	08/03/2015	08/15/2020
161175-AK-0	CCO SAFARI II LLC SR SEC 144A NT20			1	2FE	772,706	99.4010	770,358	775,000	772,726	0	20	0	0	3.579	3.649	JJ	12,174	0	12/16/2015	07/23/2020
166764-AA-8	CHEVRON CORP NT 1.104%17			1	1FE	1,000,350	99.3120	993,120	1,000,000	1,000,237	0	(113)	0	0	1.104	1.091	JD	797	11,040	01/27/2015	12/05/2017
166764-AU-4	CHEVRON CORP FLT SR FLT NT 22				1FE	3,000,000	96.6310	2,898,930	3,000,000	3,000,000	0	0	0	0	0.952	0.792	MJSD	2,301	18,852	02/24/2015	03/03/2022
166764-BD-1	CHEVRON CORP SENIOR CORP BND			1	1FE	110,000	100.6880	110,757	110,000	110,000	0	0	0	0	3.326	3.326	MN	447	0	11/09/2015	11/17/2025
172967-GS-4	CITIGROUP INC SR NT 1.75%18				2FE	999,347	99.1540	991,540	1,000,000	999,664	0	140	0	0	1.750	1.765	MN	2,917	17,500	10/01/2013	05/01/2018
172967-HT-1	CITIGROUP INC SR -D NT 3.75%24				2FE	315,282	101.7950	305,385	300,000	314,020	0	(1,262)	0	0	3.750	3.117	JD	469	11,250	02/09/2015	06/16/2024
172967-JH-5	CITIGROUP INC FR 1.8%020518				2FE	479,635	99.6170	478,162	480,000	479,743	0	108	0	0	1.800	1.826	FA	3,504	4,320	01/29/2015	02/05/2018
172967-JJ-1	CITIGROUP INC SR NT 2.4%20				2FE	274,395	98.8300	271,783	275,000	274,495	0	100	0	0	2.400	2.447	FA	2,438	3,300	02/10/2015	02/18/2020
172967-KA-8	CITIGROUP INC SUB CORP BND				2FE	300,897	99.3380	298,014	300,000	300,891	0	(6)	0	0	4.450	4.417	MS	3,412	0	10/23/2015	09/29/2027
17401Q-AC-5	CITIZENS BANK NA SENIOR CORP BND			1	2FE	249,675	99.8820	249,705	250,000	249,683	0	8	0	0	2.300	2.345	JD	447	0	11/30/2015	12/03/2018
191216-BF-6	COCA COLA CO NT 1.65%18				1FE	708,750	100.8340	705,838	700,000	706,613	0	(2,137)	0	0	1.650	1.309	MN	1,925	11,550	01/20/2015	11/01/2018
191216-BS-8	COCA COLA CO SENIOR CORP BND				1FE	683,938	98.5850	675,307	685,000	683,955	0	17	0	0	2.875	2.893	AO	3,501	0	10/22/2015	10/27/2025
20030N-BA-8	COMCAST CORP SR NT 5.15%20				1FE	861,383	111.7330	837,998	750,000	841,868	0	(19,514)	0	0	5.150	2.064	MS	12,875	38,625	01/23/2015	03/01/2020
20030N-BN-0	COMCAST CORP SR NT 3.375%25			1	1FE	280,511	101.2370	278,402	275,000	280,483	0	(28)	0	0	3.375	3.128	FA	3,506	0	12/04/2015	08/15/2025
20826F-AD-8	CONOCOPHILLIPS CO SR GLBL NT 24			1	1FE	209,156	91.4520	182,904	200,000	208,393	0	(763)	0	0	3.350	2.799	MN	856	6,756	02/03/2015	11/15/2024
22160K-AH-8	COSTCO WHSLE CORP SR NT 2.25%22				1FE	139,586	98.1390	137,395	140,000	139,634	0	48	0	0	2.250	2.296	FA	1,190	1,558	02/05/2015	02/15/2022
233331-AS-6	DTE ENERGY COMPANY SR 2014-C NT 24			1	2FE	631,374	100.1110	600,666	600,000	628,555	0	(2,819)	0	0	3.500	2.843	JD	1,750	21,000	01/26/2015	06/01/2024
25179M-AP-8	DEVON ENERGY CORPORATION SR NT 3.25%22			1	2FE	101,509	85.0040	85,004	100,000	101,335	0	(174)	0	0	3.250	3.010	MN	415	3,250	02/03/2015	05/15/2022
25459H-AT-2	DIRECTV HOLDINGS LLC/DIRECTV F SR NT 5.2%20				2FE	571,594	108.3010	541,505	500,000	548,038	0	(10,621)	0	0	5.200	2.763	MS	7,656	26,000	10/01/2013	03/15/2020
25459H-BH-7	DIRECTV HOLDINGS LLC/DIRECTV F SR NT 1.75%18				2FE	992,463	99.6020	996,020	1,000,000	996,346	0	1,741	0	0	1.750	1.934	JJ	8,069	17,500	10/01/2013	01/15/2018
25466A-AD-3	DISCOVER BANK SR GLBL ACR NT23				2FE	256,448	102.1560	255,390	250,000	256,035	0	(413)	0	0	4.200	3.831	FA	4,171	5,250	05/12/2015	08/08/2023
254709-AL-2	DISCOVER FINANCIAL SERVICES SR GLBL NT 25			1	2FE	74,913	96.0310	72,023	75,000	74,919	0	6	0	0	3.750	3.764	MS	914	1,406	03/02/2015	03/04/2025
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC SR NT 3.3%22				2FE	101,549	94.2770	94,277	100,000	101,373	0	(176)	0	0	3.300	3.061	MN	422	3,300	01/23/2015	05/15/2022
26441C-AN-5	DUKE ENERGY CORP SR NT 3.75%24			1	2FE	499,584	101.3200	501,534	495,000	499,530	0	(54)	0	0	3.750	3.618	AO	3,919	0	11/16/2015	04/15/2024
26442C-AK-0	DUKE ENERGY CAROLINAS LLC MTG BD 3.9%21				1FE	1,098,130	106.1920	1,061,920	1,000,000	1,084,088	0	(14,042)	0	0	3.900	2.181	JD	1,733	39,000	01/22/2015	06/15/2021
26875P-AK-7	EOG RESOURCES INC SR NT 2.625%23			1	1FE	99,904	94.7360	94,736	100,000	99,915	0	11	0	0	2.625	2.638	MS	773	2,625	02/03/2015	03/15/2023
26884A-BA-0	ERP OPER LP NT 3%23			1	2FE	760,373	98.1670	736,253	750,000	759,298	0	(1,074)	0	0	3.000	2.805	AO	4,750	22,500	01/23/2015	04/15/2023
277432-AN-0	EASTMAN CHEMICAL COMPANY SR NT 3.6%22			1	2FE	724,052	99.5230	696,661	700,000	721,258	0	(2,794)	0	0	3.600	3.072	FA	9,520	25,200	01/16/2015	08/15/2022
278062-AC-8	EATON CORP. SR NT 2.75%22				2FE	891,871	96.7640	870,876	900,000	891,558	0	(313)	0	0	2.750	2.900	MN	4,056	11,000	12/04/2015	11/02/2022
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 19			1	2FE	413,161	95.8710	393,071	410,000	412,562	0	(599)	0	0	2.550	2.373	AO	2,207	10,484	01/23/2015	10/15/2019
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SR NT 1.65%18				2FE	239,714	97.5550	234,132	240,000	239,775	0	61	0	0	1.650	1.691	MN	594	1,980	05/04/2015	05/07/2018
31428X-BC-9	FEDEX CORP SENIOR CORP BND				2FE	122,173	97.2640	121,580	125,000	122,216	0	44	0	0	3.200	3.488	FA	1,667	0	10/30/2015	02/01/2025
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND			1	2FE	494,892	102.7490	503,470	490,000	494,876	0	(16)	0	0	5.000	4.865	AO	4,832	0	12/04/2015	10/15/2025
337738-AN-8	FISERV INC SR NT 2.7%20			1	2FE	249,580	99.1700	247,925	250,000	249,629	0	49	0	0	2.700	2.736	JD	563	3,544	05/19/2015	06/01/2020
341081-FM-4	FLORIDA PWR & LT CO SECURED CORP BND			1	1FE	334,454	100.1820	335,610	335,000	334,459	0	5	0	0	3.125	3.144	JD	1,221	0	11/16/2015	12/01/2025
361448-AR-4	GATX CORP SR NT 2.5%19				2FE	755,693	98.3990	737,993	750,000	754,468	0	(1,224)	0	0	2.500	2.306	MS	5,521	18,750	01/23/2015	03/15/2019
369550-AV-0	GENERAL DYNAMICS CORP GTD SR NT 1%17				1FE	400,216	99.6960	398,784	400,000	400,147	0	(69)	0	0	1.000	0.980	MN	511	4,000	02/02/2015	11/15/2017
36962G-5C-4	GENERAL ELECTRIC CAP CORP SR NT 2.95%16				1FE	751,458	100.6580	754,935	750,000	750,206	0	(571)	0	0	2.950	2.871	MN	3,196	22,125	10/01/2013	05/09/2016
36962G-5J-9	GENERAL ELECTRIC CAP CORP NT 4.65%21				1FE	322,474	110.7170	317,758	287,000	313,326	0	(4,114)	0	0	4.650	2.916	AO	2,743	13,346	10/01/2013	10/17/2021
370334-BM-5	GENERAL MILLS INC. COMMON STOC SR NT 3.15%21			1	2FE	155,396	100.0750	150,113	150,000	154,817	0	(579)	0	0	3.150	2.542	JD	210	4,725	03/30/2015	12/15/2021
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN SR GLBL NT 20			1	2FE	978,629	99.1050	966,274	975,000	978,245	0	(384)	0	0	3.150	3.060	JJ	14,162	15,612	06/22/2015	01/15/2020
37045X-BB-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			1	2FE	494,772	99.8550	494,282	495,000	494,775	0	3	0	0	3.100	3.116	JJ	3,325	0	10/07/2015	01/15/2019
37045X-BD-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			1	2FE	519,626	100.2710	521,409	520,000	519,633	0	7	0	0	3.700	3.716	MN	1,977	0	11/19/2015	11/24/2020
375558-AV-5	GILEAD SCIENCES INC SR NT 2.05%19				1FE	407,956	100.1850	400,740	400,000	406,237	0	(1,719)	0	0	2.050	1.556	AO	2,050	8,200	01/23/2015	04/01/2019
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26			1	1FE	192,464	100.8480	191,611	190,000	192,430	0	(35)	0	0	3.650	3.495	MS	2,061	0	10/22/2015	03/01/2026
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE FR 3.85%070824			1	1FE	884,569	102.0460	867,391	850,000	882,057	0	(2,512)	0	0	3.850	3.325	JJ	15,726	11,550	12/04/2015	07/08/2024
38141G-RC-0	GOLDMAN SACHS GROUP INC/THE FR 2.375%012218				1FE	749,727	100.8640	756,480	750,000	749,872	0	60	0	0	2.375	2.384	JJ	7,867	17,813	10/01/2013	01/22/2018
38141G-VP-6	GOLDMAN SACHS GROUP INC/THE SR GLBL NT 20			1	1FE	239,510	99.9340	239,842	240,000	239,538	0	27	0	0	2.750	2.794	MS	1,943	0	09/08/2015	09/15/2020
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP BND				2FE	158,880	99.2360	158,778	160,000	158,898	0	18	0	0	4.250	4.337	AO	1,322	0	10/16/2015	10/21/2025
38144L-AB-6	GOLDMAN SACHS GROUP INC/THE SR NT 6.25%17				1FE	571,998	107.0940	535,470	500,000	531,413	0	(18,257)	0	0	6.250	2.377	MS	10,417	31,250	10/01/2013	09/01/2017
38148L-AA-4	GOLDMAN SACHS GROUP INC/THE NT 5.25%20			1	1FE	399,248	99.2410	396,964	400,000	399,368	0	120	0	0	2.600	2.639	AO	1,964	7,800	01/20/2015	04/23/2020
38148L-AB-2	GOLDMAN SACHS GROUP INC/THE FLT SR FLT NT 20			1	1FE	1,262,762	100.1480	1,251,850	1,250,000	1,261,224	0	(1,538)	0	0	1.476	1.232	JAJO	3,588	7,349	12/04/2015	04/23/2020
38148L-AD-8	GOLDMAN SACHS GROUP INC/THE FLT SUB FLT NT 17				1FE	500,000	99.8610	499,305	500,000	500,000	0	0	0	0	1.048	0.954	FMAN	582	2,508	05/19/2015	05/22/2017
40414L-AL-3	HCP SR GLBL NT 24			1	2FE	744,803	96.9230	702,692	725,000	743,127	0	(1,702)	0	0	3.875	3.525	FA	10,613	28,172	01/23/2015	08/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40428H-PN-6	HSBC USA INC SR NT 2.375%19				1FE	506,250	99.5810	497,905	500,000	505,096	0	(1,154)	0	0	2.375	2.099	MN	1,583	11,875	01/23/2015	11/13/2019
40428H-PR-7	HSBC USA INC FR 2.35%030520				1FE	824,192	98.8380	815,414	825,000	824,318	0	127	0	0	2.350	2.371	MS	6,247	9,694	02/26/2015	03/05/2020
40428H-PV-8	HSBC USA INC SR NT 2.75%20				1FE	899,208	100.0100	900,090	900,000	899,267	0	59	0	0	2.750	2.769	FA	9,900	0	08/04/2015	08/07/2020
406216-BD-2	HALLIBURTON CO COM SR GLBL NT3.5%23			1	1FE	124,376	98.1420	122,678	125,000	124,398	0	22	0	0	3.500	3.573	FA	1,823	0	09/17/2015	08/01/2023
406216-BF-7	HALLIBURTON CO COM SENIOR CORP BND			1	1FE	209,570	98.8450	207,575	210,000	209,580	0	11	0	0	2.700	2.744	MN	756	0	11/05/2015	11/15/2020
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SR NT 5.125%22				2FE	755,547	109.8210	713,837	650,000	743,281	0	(12,266)	0	0	5.125	2.633	AO	7,033	33,313	01/30/2015	04/15/2022
42217K-BF-2	WELLTOWER INC NT 4%25			1	2FE	184,863	98.3670	181,979	185,000	184,871	0	8	0	0	4.000	4.009	JD	617	3,803	05/20/2015	06/01/2025
423074-BA-0	HEINZ H J CO SR 144A NT3.5%22			1	2FE	164,611	100.6900	166,139	165,000	164,637	0	26	0	0	3.500	3.538	JJ	2,871	0	06/23/2015	07/15/2022
423074-BH-5	HEINZ H J CO SR 144A NT 2%18				2FE	773,450	99.5280	771,342	775,000	773,700	0	250	0	0	2.000	2.069	JJ	7,707	0	06/23/2015	07/02/2018
428236-BQ-5	HEWLETT-PACKARD CO GLBL NT 4.375%21				2FE	351,754	98.3950	319,784	325,000	348,949	0	(2,805)	0	0	4.375	2.961	MS	4,187	7,109	04/01/2015	09/15/2021
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO SR 144A NT3.6%20			1	2FE	974,727	100.2300	977,243	975,000	974,740	0	13	0	0	3.600	3.606	AO	7,995	0	09/30/2015	10/15/2020
437076-BE-1	HOME DEPOT INC. COMMON STOCK $ SR GLBL NT 2%19			1	1FE	512,150	100.7010	503,505	500,000	509,630	0	(2,520)	0	0	2.000	1.413	JD	444	10,000	01/30/2015	06/15/2019
437076-BK-7	HOME DEPOT INC. COMMON STOCK $ SR NT 3.35%25			1	1FE	34,950	102.1860	35,765	35,000	34,951	0	1	0	0	3.350	3.367	MS	345	0	09/08/2015	09/15/2025
446438-RN-5	HUNTINGTON NATL BK SR NT 2%18				1FE	997,110	99.3700	993,700	1,000,000	997,584	0	474	0	0	2.000	2.100	JD	56	10,000	06/25/2015	06/30/2018
459200-HC-8	INTL BUSINESS MACHINES CORP SR NT 1.25%17				1FE	1,010,920	100.1230	1,001,230	1,000,000	1,005,979	0	(4,941)	0	0	1.250	0.702	FA	5,035	12,500	01/28/2015	02/06/2017
460146-CG-6	INTERNATIONAL PAPER CO. NT 4.75%22			1	2FE	184,295	106.8010	176,222	165,000	181,883	0	(2,412)	0	0	4.750	2.846	FA	2,961	7,838	01/23/2015	02/15/2022
46625H-HL-7	MORGAN (J.P.) & COMPANY NT 6.3%19				1FE	2,358,761	112.1300	2,242,600	2,000,000	2,219,793	0	(62,547)	0	0	6.300	2.796	AO	23,800	126,000	10/01/2013	04/23/2019
46625H-JC-5	MORGAN (J.P.) & COMPANY SR NT 4.35%21				1FE	3,309	106.4230	3,193	3,000	3,269	0	(40)	0	0	4.350	2.623	FA	49	131	02/05/2015	08/15/2021
46625H-KA-7	MORGAN (J.P.) & COMPANY FR 2.25%012320			1	1FE	148,910	98.3780	147,567	150,000	149,077	0	168	0	0	2.250	2.410	JJ	1,481	1,688	03/19/2015	01/23/2020
46625H-LW-8	MORGAN (J.P.) & COMPANY FR 2.75%061520			1	1FE	1,507,140	100.4460	1,506,690	1,500,000	1,507,158	0	18	0	0	2.750	2.634	JD	917	20,625	12/04/2015	06/23/2020
46625H-NX-4	MORGAN (J.P.) & COMPANY SENIOR CORP BND			1	1FE	424,562	99.1610	421,434	425,000	424,577	0	14	0	0	2.550	2.572	AO	1,866	0	10/22/2015	10/29/2020
500760-AZ-9	KRAFT FOODS GROUP INC SR NT 3.5%22				2FE	513,035	101.0950	505,475	500,000	512,205	0	(830)	0	0	3.500	3.078	JD	1,215	7,000	12/04/2015	06/06/2022
534187-BD-0	LINCOLN NATIONAL CORP. SR NT 4%23				2FE	213,808	102.3910	204,782	200,000	212,490	0	(1,318)	0	0	4.000	3.079	MS	2,667	8,000	01/23/2015	09/01/2023
539830-BH-1	LOCKHEED MARTIN CORPORATION SENIOR CORP BND			1	2FE	716,425	100.3520	717,517	715,000	716,412	0	(13)	0	0	3.550	3.524	JJ	2,679	0	12/04/2015	01/15/2026
548661-DH-7	LOWES COMPANIES INC SR NT 3.375%25			1	1FE	364,670	101.5290	370,581	365,000	364,702	0	32	0	0	3.375	3.384	MS	3,593	0	12/04/2015	09/15/2025
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS 2.1% BDS 06/02/20 USD250000			1	1FE	799,544	98.2120	785,696	800,000	799,623	0	79	0	0	2.100	2.112	FA	6,767	8,400	02/03/2015	02/06/2020
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP SR NT 3.2%25			1	2FE	79,897	87.3040	69,843	80,000	79,905	0	8	0	0	3.200	3.215	MS	754	1,358	02/25/2015	03/15/2025
56585A-AG-7	MARATHON PETROLEUM CORP SR NT 3.625%24			1	2FE	40,361	93.1840	37,274	40,000	40,332	0	(29)	0	0	3.625	3.511	MS	427	1,490	02/03/2015	09/15/2024
56585A-AL-6	MARATHON PETROLEUM CORP SENIOR CORP BND			1	2FE	1,597,952	98.2080	1,571,328	1,600,000	1,597,970	0	18	0	0	3.400	3.428	JD	2,569	0	12/07/2015	12/15/2020
571748-AV-4	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT3.5%24			1	1FE	623,838	99.0910	594,546	600,000	621,710	0	(2,128)	0	0	3.500	2.998	JD	1,633	21,000	01/23/2015	06/03/2024
571748-AZ-5	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT 26			1	1FE	104,919	100.1320	105,139	105,000	104,921	0	2	0	0	3.750	3.759	MS	1,170	0	09/09/2015	03/14/2026
58013M-EY-6	MCDONALDS COPORATION SENIOR CORP BND			1	2FE	164,465	99.9180	164,865	165,000	164,466	0	0	0	0	3.700	3.739	JD	373	0	12/02/2015	01/30/2026
585055-BA-3	MEDTRONIC INC SR NT 1.375%18				1FE	501,150	99.4640	497,320	500,000	500,817	0	(333)	0	0	1.375	1.301	AO	1,719	6,875	01/16/2015	04/01/2018
585055-BG-0	MEDTRONIC INC SR GLBL NT2.5%20				1FE	509,412	100.7100	503,550	500,000	508,752	0	(660)	0	0	2.500	2.063	MS	3,681	6,250	09/02/2015	03/15/2020
585055-BS-4	MEDTRONIC INC SENIOR CORP BND				1FE	1,040,211	100.8170	1,033,374	1,025,000	1,040,152	0	(59)	0	0	3.500	3.312	MS	10,563	0	12/10/2015	03/15/2025
58933Y-AC-9	SCHERING-PLOUGH CORP. NT 1.1%18				1FE	599,220	99.4480	596,688	600,000	599,458	0	238	0	0	1.100	1.144	JJ	2,768	6,600	01/21/2015	01/31/2018
58933Y-AQ-8	SCHERING-PLOUGH CORP. SR NT 2.35%22				1FE	274,629	98.1860	270,012	275,000	274,673	0	44	0	0	2.350	2.371	FA	2,531	3,231	02/05/2015	02/10/2022
58933Y-AR-6	SCHERING-PLOUGH CORP. SR NT 2.75%25			1	1FE	134,777	97.3510	131,424	135,000	134,795	0	17	0	0	2.750	2.769	FA	1,454	1,856	02/05/2015	02/10/2025
59018Y-N6-4	BANK OF AMERICA CORP SR NT 6.875%18				2FE	1,174,623	110.3260	1,103,260	1,000,000	1,091,222	0	(37,628)	0	0	6.875	2.777	AO	12,604	68,750	10/01/2013	04/25/2018
59156R-AR-9	METLIFE INC SR DB 6.817%18				1FE	588,255	112.6140	563,070	500,000	565,737	0	(22,518)	0	0	6.817	1.671	FA	12,877	34,085	01/23/2015	08/15/2018
594918-BJ-2	MICROSOFT CORP SENIOR CORP BND			1	1FE	780,213	100.5310	784,142	780,000	780,211	0	(2)	0	0	3.125	3.116	MN	3,927	0	12/04/2015	11/03/2025
595620-AM-7	MIDAMERICAN ENERGY COMPANY SECURED CORP BND			1	1FE	480,264	102.1960	475,211	465,000	479,983	0	(281)	0	0	3.500	3.068	AO	3,436	0	12/04/2015	10/15/2024
617446-8B-8	MORGAN STANLEY FR 2.2%120718				1FE	284,781	100.0520	285,148	285,000	284,815	0	34	0	0	2.200	2.223	JD	418	3,118	06/03/2015	12/07/2018
617446-8C-6	MORGAN STANLEY SENIOR CORP BND				1FE	234,207	102.9770	231,698	225,000	234,071	0	(136)	0	0	4.000	3.500	JJ	3,950	0	10/22/2015	07/23/2025
61747W-AL-3	MORGAN STANLEY SR NT 5.5%21				1FE	465,940	112.0370	448,148	400,000	457,441	0	(8,499)	0	0	5.500	2.705	JJ	9,350	11,000	02/05/2015	07/28/2021
61747Y-CG-8	MORGAN STANLEY SR NT 7.3%19				1FE	551,340	114.8710	574,355	500,000	532,433	0	(8,628)	0	0	7.300	5.169	MN	4,867	36,500	10/01/2013	05/13/2019
61747Y-CJ-2	MORGAN STANLEY SR NT 5.625%19				1FE	534,871	110.3600	551,800	500,000	522,682	0	(5,511)	0	0	5.625	4.290	MS	7,656	28,125	10/01/2013	09/23/2019
61747Y-DW-2	MORGAN STANLEY SR NT 2.65%20				1FE	1,106,896	99.7280	1,101,994	1,105,000	1,106,564	0	(331)	0	0	2.650	2.613	JJ	12,526	14,641	01/27/2015	01/27/2020
61761J-B3-2	MORGAN STANLEY FR 2.8%061620				1FE	1,465,560	100.3180	1,469,659	1,465,000	1,465,688	0	128	0	0	2.800	2.789	JD	1,709	20,510	12/04/2015	06/16/2020
655044-AF-2	NOBLE ENERGY INC NT 4.15%21			1	2FE	157,269	96.9140	145,371	150,000	156,370	0	(899)	0	0	4.150	3.327	JD	277	6,225	02/03/2015	12/15/2021
665772-CH-0	NORTHERN STATES POWER COMPANY 1MTG BD 2.15%22			1	1FE	544,016	96.4460	530,453	550,000	544,690	0	674	0	0	2.150	2.308	FA	4,467	11,825	01/28/2015	08/15/2022
665772-CM-9	NORTHERN STATES POWER COMPANY 1MTG BD-2.2% 20			1	1FE	259,522	99.3150	258,219	260,000	259,557	0	35	0	0	2.200	2.239	FA	2,224	0	08/04/2015	08/15/2020
666807-BE-1	NORTHROP GRUMMAN CORP SR GLBL NT3.5%21				2FE	894,556	103.2370	877,515	850,000	888,397	0	(6,159)	0	0	3.500	2.567	MS	8,760	29,750	02/09/2015	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP BND				2FE	249,350	99.9680	249,920	250,000	249,365	0	15	0	0	3.250	3.288	FA	3,385	0	11/06/2015	08/01/2023
66989H-AJ-7	NOVARTIS CAPITAL CORP SENIOR CORP BND			1	1FE	816,833	98.6040	813,483	825,000	816,914	0	81	0	0	3.000	3.116	MN	2,819	0	11/17/2015	11/20/2025
681919-AZ-9	OMNICOM GRP INC. SR NT 3.625%22				2FE	435,552	100.9440	418,918	415,000	433,249	0	(2,303)	0	0	3.625	2.861	MN	2,507	15,044	02/10/2015	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-AN-5	ORACLE CORPORATION SR NT 1.2%17				1FE	401,112	100.0530	400,212	400,000	400,733	0	(379)	0	0	1.200	1.096	AO	1,013	4,800	01/20/2015	10/15/2017
68389X-AP-0	ORACLE CORPORATION SR NT 2.5%22				1FE	502,230	97.6570	488,285	500,000	501,988	0	(242)	0	0	2.500	2.436	AO	2,639	12,500	01/20/2015	10/15/2022
68389X-AU-9	ORACLE CORPORATION SR BD 3.4%24			1	1FE	895,208	101.5450	863,133	850,000	891,224	0	(3,983)	0	0	3.400	2.741	JJ	13,888	14,450	02/09/2015	07/08/2024
68389X-BB-0	ORACLE CORPORATION SR NT 2.5%22			1	1FE	298,944	98.1510	294,453	300,000	299,036	0	92	0	0	2.500	2.555	MN	958	3,958	04/28/2015	05/15/2022
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION SR NT 2.2%19			1	1FE	303,093	100.3270	300,981	300,000	302,415	0	(678)	0	0	2.200	1.922	JJ	2,805	3,300	02/11/2015	01/28/2019
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION SR NT 2.95%25			1	1FE	553,712	96.7690	537,068	555,000	553,808	0	96	0	0	2.950	2.977	FA	5,821	8,186	02/18/2015	02/23/2025
69353R-EU-8	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND			1	1FE	284,812	99.5510	283,720	285,000	284,818	0	6	0	0	2.450	2.464	MN	1,125	0	10/29/2015	11/05/2020
695114-CM-8	PACIFICORP 1ST MTG 3.85%21			1	1FE	542,316	105.1770	525,885	500,000	536,635	0	(5,681)	0	0	3.850	2.346	JD	856	19,250	02/13/2015	06/15/2021
695114-CS-5	PACIFICORP SECURED CORP BND			1	1FE	357,805	100.8120	352,842	350,000	357,679	0	(126)	0	0	3.350	3.076	JJ	6,253	0	10/16/2015	07/01/2025
713448-CK-2	PEPSICO INC COM SR NT 2.25%19			1	1FE	463,802	101.3430	456,044	450,000	460,525	0	(3,276)	0	0	2.250	1.433	JJ	4,894	5,063	01/20/2015	01/07/2019
713448-CL-0	PEPSICO INC COM SR NT 0.95%17				1FE	751,103	99.8120	748,590	750,000	750,613	0	(489)	0	0	0.950	0.878	FA	2,553	7,125	01/27/2015	02/22/2017
718172-AN-9	PHILIP MORRIS INTERNATIONAL IN SR GLBL NT 17				1FE	1,471,660	100.5920	1,458,584	1,450,000	1,462,324	0	(9,335)	0	0	1.625	0.921	MS	6,611	23,563	01/27/2015	03/20/2017
718172-AS-8	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND				1FE	1,500,120	99.8550	1,497,825	1,500,000	1,500,120	0	0	0	0	1.125	1.120	FA	6,094	0	12/28/2015	08/21/2017
723787-AK-3	PIONEER NAT RES CO SR NT 3.95%22			1	2FE	88,496	91.2900	82,161	90,000	88,552	0	56	0	0	3.950	4.234	JJ	1,639	0	09/24/2015	07/15/2022
740189-AG-0	PRECISION CASTPARTS CORP SR NT 2.5%23			1	1FE	198,582	96.6740	193,348	200,000	198,734	0	152	0	0	2.500	2.599	JJ	2,306	2,500	01/21/2015	01/15/2023
742718-EG-0	PROCTER & GAMBLE CO. COMMON ST SR GLBL NT1.9%19				1FE	356,412	100.6410	352,244	350,000	355,196	0	(1,216)	0	0	1.900	1.500	MN	1,108	6,613	01/21/2015	11/01/2019
745310-AF-9	PUGET ENERGY INC SR NT 5.625%22			1	2FE	76,226	110.9380	72,110	65,000	74,911	0	(1,314)	0	0	5.625	2.951	JJ	1,686	1,828	01/22/2015	07/15/2022
747525-AD-5	QUALCOMM INC SR NT 2.25%20				1FE	744,404	99.0280	737,759	745,000	744,474	0	70	0	0	2.250	2.267	MN	1,909	8,381	05/13/2015	05/20/2020
747525-AF-0	QUALCOMM INC SR NT 3.45%25			1	1FE	1,388,414	95.9160	1,390,782	1,450,000	1,389,117	0	703	0	0	3.450	3.990	MN	5,697	12,075	12/15/2015	05/20/2025
760759-AL-4	REPUBLIC SERVICES INC NT 3.8%18				2FE	532,095	103.5850	517,925	500,000	523,225	0	(8,870)	0	0	3.800	1.788	MN	2,428	19,000	01/23/2015	05/15/2018
761713-AX-4	REYNOLDS AMERICAN INC SR GLBL NT 22				2FE	495,070	98.8770	494,385	500,000	495,612	0	542	0	0	3.250	3.395	MN	2,708	16,250	01/21/2015	11/01/2022
761713-BC-9	REYNOLDS AMERICAN INC SR NT 2.3%18				2FE	503,645	100.6280	503,140	500,000	503,641	0	(4)	0	0	2.300	1.993	JD	607	0	12/28/2015	06/12/2018
761713-BG-0	REYNOLDS AMERICAN INC SR NT 4.45%25			1	2FE	229,303	104.5830	240,541	230,000	229,334	0	31	0	0	4.450	4.488	JD	540	5,118	06/09/2015	06/12/2025
761713-BU-9	REYNOLDS AMERICAN INC			1	2FE	760,880	99.7710	748,283	750,000	760,848	0	(32)	0	0	3.750	3.519	MN	3,203	0	12/23/2015	05/20/2023
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE 1ST MTG GBL BD24			1	1FE	927,757	101.0690	934,888	925,000	927,700	0	(56)	0	0	3.300	3.258	JD	1,357	15,263	09/09/2015	06/15/2024
857477-AG-8	STATE STREET CORP SR NT 4.375%21				1FE	1,398,145	108.4870	1,356,088	1,250,000	1,377,054	0	(21,091)	0	0	4.375	2.283	MS	17,318	54,688	01/28/2015	03/07/2021
857477-AN-3	STATE STREET CORP SR GLBL NT3.3%24				1FE	216,407	100.9440	211,982	210,000	215,916	0	(492)	0	0	3.300	2.940	JD	289	6,949	02/12/2015	12/16/2024
87165B-AE-3	SYNCHRONY FINANCIAL SR NT 2.7%20			1	2FE	199,582	98.0830	196,166	200,000	199,654	0	72	0	0	2.700	2.745	FA	2,220	2,715	01/26/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL SENIOR CORP BND			1	2FE	404,895	99.6410	403,546	405,000	404,895	0	0	0	0	2.600	2.608	JJ	790	0	12/01/2015	01/15/2019
87612E-AV-8	TARGET CORPORATION NT 3.875%20				1FE	329,862	107.4490	322,347	300,000	324,950	0	(4,912)	0	0	3.875	1.951	JJ	5,360	5,813	01/16/2015	07/15/2020
87612E-AZ-9	TARGET CORPORATION NT 2.9%22				1FE	622,650	101.7140	610,284	600,000	619,808	0	(2,842)	0	0	2.900	2.311	JJ	8,023	8,700	01/20/2015	01/15/2022
883556-BD-3	THERMO FISHER SR NT 1.3%17				2FE	750,998	99.6460	747,345	750,000	750,570	0	(428)	0	0	1.300	1.229	FA	4,063	4,875	02/26/2015	02/01/2017
883556-BE-1	THERMO FISHER SR NT 2.4%19				2FE	1,567,047	99.9560	1,549,318	1,550,000	1,563,569	0	(3,477)	0	0	2.400	2.105	FA	15,500	25,200	12/28/2015	02/01/2019
883556-BM-3	THERMO FISHER SENIOR CORP BND			1	2FE	119,830	99.4360	119,323	120,000	119,830	0	1	0	0	3.650	3.667	JD	268	0	11/30/2015	12/15/2025
90331H-MQ-3	US BANK NATIONAL ASSOCIATION SR GLBL NT 18			1	1FE	2,359,725	99.6580	2,356,912	2,365,000	2,360,132	0	407	0	0	1.350	1.451	JJ	13,747	5,806	12/28/2015	01/26/2018
907818-DY-1	UNION PACIFIC CORPORATION SR NT 3.25%25			1	1FE	109,636	101.4810	111,629	110,000	109,676	0	30	0	0	3.250	3.288	JJ	1,648	3,307	08/07/2014	01/15/2025
907818-EA-2	UNION PACIFIC CORPORATION SR NT 1.8%20			1	1FE	94,797	98.4190	93,498	95,000	94,833	0	36	0	0	1.800	1.845	FA	713	865	01/26/2015	02/01/2020
91159H-HC-7	US BANCORP FR 3%031522			1	1FE	1,042,650	102.0470	1,020,470	1,000,000	1,037,495	0	(5,155)	0	0	3.000	2.339	MS	8,833	30,000	01/28/2015	03/15/2022
913017-BU-2	UNITED TECHNOLOGIES CORP COM BD 1.8%17				1FE	765,267	100.5650	754,238	750,000	759,312	0	(5,955)	0	0	1.800	0.915	JD	1,125	13,500	02/10/2015	06/01/2017
91324P-CM-2	UNITEDHEALTH GROUP INC NT 2.7%20				1FE	124,925	101.0480	126,310	125,000	124,931	0	6	0	0	2.700	2.713	JJ	1,481	0	07/20/2015	07/15/2020
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22				1FE	1,029,983	102.2840	1,048,411	1,025,000	1,029,698	0	(285)	0	0	3.350	3.272	JJ	15,070	0	07/21/2015	07/15/2022
91324P-CP-5	UNITEDHEALTH GROUP INC NT 3.75%25				1FE	229,377	103.0880	237,102	230,000	229,398	0	21	0	0	3.750	3.783	JJ	3,785	0	07/20/2015	07/15/2025
92276M-BA-2	VENTAS REALTY LP / VENTAS CAPI SR NT 2%18			1	2FE	997,796	99.5120	995,120	1,000,000	998,911	0	497	0	0	2.000	2.053	FA	7,556	20,000	10/01/2013	02/15/2018
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24			1	2FE	1,355,006	98.7700	1,358,088	1,375,000	1,355,633	0	628	0	0	3.500	3.688	MN	8,021	20,563	12/04/2015	11/01/2024
927804-FQ-2	VIRGINIA ELECTRIC POWER SR -2014A NT 24			1	1FE	798,165	102.0910	765,683	750,000	793,041	0	(5,124)	0	0	3.450	2.553	FA	9,775	25,875	01/22/2015	02/15/2024
92826C-AD-4	VISA INC SENIOR CORP BND			1	1FE	1,061,102	100.1240	1,066,321	1,065,000	1,061,119	0	16	0	0	3.150	3.193	JD	1,584	0	12/09/2015	12/14/2025
931142-DF-7	WAL-MART STORES INC SR NT 1.125%18				1FE	300,045	99.5830	298,749	300,000	300,033	0	(12)	0	0	1.125	1.120	AO	750	3,375	01/20/2015	04/11/2018
94106L-BA-6	WMX TECHNOLOGIES SR NT 3.125%25			1	2FE	104,553	97.3220	102,188	105,000	104,586	0	33	0	0	3.125	3.175	MS	1,094	1,686	02/18/2015	03/01/2025
94973V-AX-5	ANTHEM INC SR NT 3.125%22				2FE	565,389	98.1430	539,787	550,000	563,628	0	(1,761)	0	0	3.125	2.699	MN	2,196	17,188	01/28/2015	05/15/2022
94974B-EV-8	WELLS FARGO & COMPANY SR NT 4.6%21				1FE	1,127,830	109.0130	1,090,130	1,000,000	1,110,008	0	(17,822)	0	0	4.600	2.359	AO	11,500	46,000	01/28/2015	04/01/2021
94974B-FC-9	WELLS FARGO & COMPANY NT-I 3.5%22				1FE	1,063,490	103.0350	1,030,350	1,000,000	1,055,756	0	(7,734)	0	0	3.500	2.519	MS	10,986	35,000	01/23/2015	03/08/2022
94974B-GF-1	WELLS FARGO & COMPANY SR NT 2.15%20				1FE	644,123	99.1240	639,350	645,000	644,276	0	154	0	0	2.150	2.179	JJ	5,817	6,857	01/26/2015	01/30/2020
962166-BV-5	WEYERHAEUSER CO. SR NT 7.375%19				2FE	972,884	114.8560	918,848	800,000	912,007	0	(27,556)	0	0	7.375	3.367	AO	14,750	59,000	10/01/2013	10/01/2019
96950F-AD-6	WILLIAMS PRTNRS SR NT 5.25%20				2FE	654,786	92.8750	557,250	600,000	645,503	0	(9,283)	0	0	5.250	3.300	MS	9,275	31,500	01/26/2015	03/15/2020
976657-AJ-5	WISCONSIN ENERGY CORP SR NT 1.65%18				2FE	244,863	99.1360	242,883	245,000	244,888	0	25	0	0	1.650	1.669	JD	180	2,077	06/04/2015	06/15/2018
98956P-AL-6	ZIMMER BIOMET HOLDINGS INC NT 3.15%22			1	2FE	1,097,239	98.3080	1,081,388	1,100,000	1,097,526	0	287	0	0	3.150	3.190	AO	8,663	18,480	03/10/2015	04/01/2022
775109-BE-0	ROGERS COMMUNICATIONS INC SENIOR CORP BND		A	1	2FE	198,504	98.3610	196,722	200,000	198,511	0	7	0	0	3.625	3.715	JD	463	0	12/01/2015	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-DM-2	TRANSCANADA CORP SR GLBL NT2.5%22		A		1FE	974,649	91.8060	918,060	1,000,000	977,240	0	2,592	0	0	2.500	2.882	FA	10,417	12,500	03/02/2015	08/01/2022
00507U-AF-8	ACTAVIS FUNDING SCS SR NT 3.85%24		F	1	2FE	299,925	100.1780	300,534	300,000	299,936	0	11	0	0	3.850	3.853	JD	513	5,775	10/29/2015	06/15/2024
046353-AK-4	ASTRAZENECA PLC SENIOR CORP BND		F		1FE	1,493,760	99.2860	1,489,290	1,500,000	1,493,909	0	149	0	0	2.375	2.464	MN	4,453	0	11/10/2015	11/16/2020
046353-AL-2	ASTRAZENECA PLC SENIOR CORP BND		F		1FE	747,979	99.2760	749,534	755,000	748,053	0	75	0	0	3.375	3.486	MN	3,185	0	11/10/2015	11/16/2025
05565Q-CR-7	BP CAPITAL MARKETS PLC SR NT 2.237%19		F		1FE	754,605	100.1330	750,998	750,000	753,652	0	(953)	0	0	2.237	2.086	MN	2,377	16,778	01/23/2015	05/10/2019
05565Q-CX-4	BP CAPITAL MARKETS PLC NT 2.315%20		F		1FE	250,000	98.5260	246,315	250,000	250,000	0	0	0	0	2.315	2.315	FA	2,219	2,894	02/10/2015	02/13/2020
05565Q-CY-2	BP CAPITAL MARKETS PLC NT 1.674%18		F		1FE	250,000	99.8870	249,718	250,000	250,000	0	0	0	0	1.674	1.674	FA	1,604	2,093	02/10/2015	02/13/2018
05574L-XG-8	BNP PARIBAS SA FR 1.375%031717		F		1FE	752,445	99.9030	749,273	750,000	751,400	0	(1,045)	0	0	1.375	1.219	MS	2,979	10,313	01/28/2015	03/17/2017
05578D-AQ-5	BPCE SA 1.625% BDS 26/01/18 USD1000		F		1FE	498,515	99.3540	496,770	500,000	498,967	0	452	0	0	1.625	1.727	JJ	3,498	4,040	01/20/2015	01/26/2018
05579T-ED-4	BNP PARIBAS SA		F		1FE	1,087,144	98.9890	1,078,980	1,090,000	1,087,476	0	332	0	0	2.375	2.431	MN	2,876	12,944	05/14/2015	05/21/2020
06738E-AG-0	BARCLAYS PLC SR NT 2.875%20		F		2FE	248,938	99.7900	249,475	250,000	249,050	0	113	0	0	2.875	2.967	JD	459	3,594	06/01/2015	06/08/2020
06739F-HT-1	BARCLAYS BANK PLC FR 2.5%022019		F		1FE	765,398	100.2260	751,695	750,000	762,100	0	(3,298)	0	0	2.500	1.967	FA	6,823	18,750	02/06/2015	02/20/2019
225433-AJ-0	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 144A		F		2FE	898,308	99.5460	895,914	900,000	898,327	0	19	0	0	3.125	3.166	JD	1,641	0	12/07/2015	12/10/2020
225460-AR-8	CREDIT SUISSE AG (NEW YORK BRA FR 3%102921		F		1FE	911,700	99.6020	896,418	900,000	910,276	0	(1,424)	0	0	3.000	2.786	AO	4,650	18,000	12/04/2015	10/29/2021
225460-AT-4	CREDIT SUISSE AG (NEW YORK BRA FR 1.75%012918		F		1FE	1,199,304	99.7190	1,196,628	1,200,000	1,199,515	0	211	0	0	1.750	1.770	JJ	8,867	10,500	01/26/2015	01/29/2018
225460-AV-9	CREDIT SUISSE AG (NEW YORK BRA FR 1.7%042718		F		1FE	659,274	99.2820	655,261	660,000	659,434	0	160	0	0	1.700	1.738	AO	1,995	5,548	04/24/2015	04/27/2018
25152R-YD-9	DEUTSCHE BANK AG (LONDON) FR 1.875%021318		F		1FE	599,286	99.1500	594,900	600,000	599,492	0	206	0	0	1.875	1.916	FA	4,313	5,625	02/10/2015	02/13/2018
36164N-FF-7	GE CAPITAL INTL FUNDING		F		1FE	779,551	99.1660	805,228	812,000	780,632	0	1,081	0	0	2.342	3.205	MN	3,434	0	10/26/2015	11/15/2020
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC SR GLBL NT1.5%17		F		1FE	1,011,570	100.4210	1,004,210	1,000,000	1,006,898	0	(4,672)	0	0	1.500	0.985	MN	2,208	15,000	01/23/2015	05/08/2017
53944V-AG-4	LLOYDS BANK PLC SR NT 1.75%18		F		1FE	469,549	99.7840	468,985	470,000	469,642	0	93	0	0	1.750	1.783	MN	1,074	4,113	05/11/2015	05/14/2018
62854A-AB-0	MYLAN NV SENIOR CORP BND 144A		F	1	2FE	184,941	100.1050	185,194	185,000	184,941	0	1	0	0	3.750	3.757	JD	424	0	12/04/2015	12/15/2020
714295-AC-6	PERRIGO FINANCE PLC SR NT 3.9%24		F	1	2FE	203,906	96.4850	192,970	200,000	203,692	0	(214)	0	0	3.900	3.651	JD	347	8,082	05/15/2015	12/15/2024
767201-AS-5	RIO TINTO FINANCE (USA) LTD SR GLBL NT 25		F	1	1FE	627,026	90.7750	571,883	630,000	627,123	0	96	0	0	3.750	3.808	JD	1,050	11,747	09/18/2015	06/15/2025
76720A-AM-8	RIO TINTO FINANCE (USA) PLC SR NT 2.25%18		F	1	1FE	302,946	97.5060	292,518	300,000	302,270	0	(676)	0	0	2.250	1.977	JD	319	6,750	02/06/2015	12/14/2018
806854-AH-8	SCHLUMBERGER INVESTMENT SA SR NT 3.65%23		F	1	1FE	459,676	101.4530	431,175	425,000	456,345	0	(3,331)	0	0	3.650	2.583	JD	1,293	15,513	02/03/2015	12/01/2023
822582-BD-3	SHELL INTERNATIONAL FINANCE BV SR NT 3.25%25		F		1FE	844,748	97.5980	829,583	850,000	844,947	0	200	0	0	3.250	3.324	MN	3,837	10,563	12/04/2015	05/11/2025
822582-BP-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND		F		1FE	716,047	98.5290	709,409	720,000	716,154	0	107	0	0	2.250	2.367	MN	2,295	0	11/05/2015	11/10/2020
89152U-AF-9	TOTAL CAPITAL SA SR GLBL NT 21		F		1FE	550,710	107.7870	538,935	500,000	543,608	0	(7,102)	0	0	4.125	2.294	JJ	8,766	10,313	02/10/2015	01/28/2021
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA GLBL NT 3.7%24		F		1FE	162,762	101.3540	152,031	150,000	161,605	0	(1,157)	0	0	3.700	2.626	JJ	2,559	2,775	02/03/2015	01/15/2024
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA SR GLBL NT2.1%19		F		1FE	759,900	99.2510	744,383	750,000	757,878	0	(2,022)	0	0	2.100	1.786	JD	525	15,750	01/23/2015	06/19/2019
90261X-HH-8	UBS AG (STAMFORD BRANCH) SR NT 1.8%18		F		1FE	729,044	99.8330	728,781	730,000	729,285	0	240	0	0	1.800	1.845	MS	3,468	6,566	03/23/2015	03/26/2018
90261X-HK-1	UBS AG (STAMFORD BRANCH) SR NT 2.35%20		F		1FE	358,661	99.8830	359,579	360,000	358,823	0	160	0	0	2.350	2.432	MS	2,231	4,225	05/27/2015	03/26/2020
92857W-AX-8	VODAFONE GROUP PLC SR GLBL NT 17		F		2FE	754,275	99.8490	748,868	750,000	752,457	0	(1,820)	0	0	1.625	1.353	MS	3,417	12,183	01/28/2015	03/20/2017
92857W-AZ-3	VODAFONE GROUP PLC NT 2.5%22		F		2FE	166,317	92.6320	160,253	173,000	167,024	0	704	0	0	2.500	3.072	MS	1,139	4,320	02/09/2015	09/26/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						155,081,172	XXX	152,582,315	151,590,000	154,153,751	0	(601,716)	0	0	XXX	XXX	XXX	1,121,665	2,707,399	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						155,081,172	XXX	152,582,315	151,590,000	154,153,751	0	(601,716)	0	0	XXX	XXX	XXX	1,121,665	2,707,399	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						178,081,232	XXX	175,669,603	175,160,000	177,039,872	0	(678,277)	0	0	XXX	XXX	XXX	1,357,605	2,901,954	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	177	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						178,081,232	XXX	175,669,603	175,160,000	177,039,872	0	(678,277)	0	0	XXX	XXX	XXX	1,357,605	2,902,131	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
69335*-10-1	PGA Service Corporation			100.000	1,373,728	13,737.280	1,373,728	6,815,234	0	0	0	229,612	0	229,612		U	10/23/1983
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					1,373,728	XXX	1,373,728	6,815,234	0	0	0	229,612	0	229,612	0	XXX	XXX
9799999 - Total Common Stocks					1,373,728	XXX	1,373,728	6,815,234	0	0	0	229,612	0	229,612	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,373,728	XXX	1,373,728	6,815,234	0	0	0	229,612	0	229,612	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 1,373,728

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		05/27/2015	Stifel Nicolaus		153,422	150,000	1,004
912828-K7-4	UNITED STATES TREASURY 2%08/15/25 2.000% 08/15/25		12/15/2015	Various		912,259	935,000	6,352
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		12/16/2015	Morgan Stanley		245,928	250,000	770
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 10/31/20		12/17/2015	Nomura Securities Internationa		653,753	665,000	1,306
912828-XB-1	UNITED STATES TREASURY 2.125%05/15/25 2.125% 05/15/25		12/11/2015	Goldman Sachs		139,765	140,000	253
0599999. Subtotal - Bonds - U.S. Governments						2,105,127	2,140,000	9,685
13063B-SH-6	CALIFORNIA ST GO MUNI BND GO 5.000% 02/01/22		12/22/2015	Hutchinson,Shockey,Erley & Co		78,196	65,000	1,327
594612-AG-8	MICHIGAN STATE OF MUNI BND GO 5.000% 11/01/19		12/15/2015	Stifel Nicolaus		394,418	345,000	2,252
647293-NT-2	NEW MEXICO STATE OF GO BDS 2009- 5.000% 03/01/18		12/22/2015	Hutchinson,Shockey,Erley & Co		375,940	345,000	5,606
93974D-KU-1	WASHINGTON STATE OF MUNI BND GO 5.000% 02/01/28		12/16/2015	Stifel Nicolaus		90,734	75,000	1,458
97705L-NA-1	WISCONSIN STATE OF AMBAC 5.000% 05/01/19		12/14/2015	Hutchinson,Shockey,Erley & Co		248,323	220,000	1,406
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,187,611	1,050,000	12,049
107745-HX-2	BREWSTER N Y CENT SCH DIST 2.000% 10/01/20		09/29/2015	Bank of Montreal		308,481	300,000	0
213039-HB-9	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO 4.000% 01/01/20		11/04/2015	Hutchinson,Shockey,Erley & Co		203,513	185,000	247
213187-CN-5	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO 5.250% 12/01/25		12/15/2015	Hutchinson,Shockey,Erley & Co		5,833	5,000	12
232760-Z2-7	CYPRESS-FAIRBANKS TEX INDPT SC MUNI BND GO 5.000% 02/15/28		10/23/2015	Raymond James & Assoc Inc		270,839	230,000	2,332
235308-LU-5	DALLAS TEX INDPT SCH DIST MUNI BND GO 6.250% 02/15/24		12/23/2015	Hutchinson,Shockey,Erley & Co		83,420	75,000	1,745
283590-FY-8	EL PASO CNTY TEX HOSP DIST MUNI BND GO 5.000% 08/15/26		12/09/2015	Stifel Nicolaus		289,208	250,000	4,132
358776-JP-8	FRISCO TEX Frisco TX CTFS GO 4.000% 02/15/20		09/24/2015	Jeffries		388,784	350,000	0
41422L-DF-1	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/19		11/17/2015	Hutchinson,Shockey,Erley & Co		80,054	70,000	171
41422L-DG-9	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/20		11/17/2015	Hutchinson,Shockey,Erley & Co		81,806	70,000	171
41422L-DH-7	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/21		11/17/2015	Hutchinson,Shockey,Erley & Co		83,146	70,000	171
41422L-DJ-3	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.250% 09/01/22		11/17/2015	Hutchinson,Shockey,Erley & Co		83,000	70,000	163
41454T-FP-1	HARRIS-FORT BEND CNTYS TEX MUN MUNI BND GO 5.500% 04/01/20		11/10/2015	Hutchinson,Shockey,Erley & Co		207,803	180,000	385
545624-JV-1	LOS RIOS CALIF CMNTY COLLEGE D MUNI BND GO 5.000% 08/01/35		10/23/2015	Raymond James & Assoc Inc		225,254	195,000	2,356
591852-XY-9	MET COUNCIL MINN-ST PAUL MN GO MUNI BND GO 5.000% 03/01/18		12/22/2015	Hutchinson,Shockey,Erley & Co		261,523	240,000	4,733
621196-D3-5	MT DIABLO CALIF UNI SCH DIST MUNI BND GO 5.000% 08/01/24		10/20/2015	Piper Jaffray		301,315	250,000	2,847
659154-2Q-0	NORTH EAST INDPT SCH DIST TEX MUNI BND GO 5.250% 02/01/20		10/21/2015	Raymond James & Assoc Inc		292,185	250,000	3,099
675383-NY-5	OCEANSIDE CALIF UNI SCH DIST MUNI BND GO 0.000% 08/01/49		12/30/2015	Jeffries		368,620	2,895,000	0
735764-ED-0	PORTAGE MICH MUNI BND GO 3.000% 12/01/23		11/02/2015	Piper Jaffray		259,048	245,000	694
806415-YZ-2	SCHENECTADY CNTY N Y 4.250% 08/01/21		09/25/2015	Raymond James & Assoc.		272,660	250,000	1,741
92839N-CF-8	VISTANCIA CMNTY FACS DIST ARIZ Vistancia AZ CMNY FACT DIST GO 5.000% 07/15/22		08/19/2015	Stifel Nicolaus		111,827	100,000	0
982781-HH-2	WYANDOTTE MICH CITY SCH DIST MUNI BND GO 5.000% 05/01/18		11/19/2015	Stifel Nicolaus		273,370	250,000	799
983068-2T-3	WYLIE TEX INDPT SCH DIST MUNI BND GO 6.500% 08/15/25		12/10/2015	Hutchinson,Shockey,Erley & Co		262,287	195,000	2,605
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,713,976	6,725,000	28,403
011839-FY-8	ALASKA HOUSING FIN CORP MUNI BND REV 5.000% 12/01/27		12/18/2015	Stifel Nicolaus		114,857	95,000	290
033285-TU-1	ANCHORAGE ALASKA MUNI BND REV 3.000% 05/01/18		10/27/2015	Raymond James & Assoc Inc		247,845	235,000	3,505
04057P-HM-3	ARIZONA SCH FACILITIES BOARD MUNI BND REV 5.250% 09/01/23		12/11/2015	Stifel Nicolaus		167,417	150,000	2,297
13033L-US-4	CALIFORNIA HEALTH FACS FING AU MUNI BND REV 5.500% 08/15/26		10/26/2015	Piper Jaffray		303,743	250,000	2,826
13068L-WT-8	CALIFORNIA ST PUB WKS CA ST PUBLIC WKS BRD LEASE REV 5.000% 05/01/21		10/05/2015	Morgan Stanley		451,235	380,000	0
161036-HH-4	CHARLOTTE N C MUNI BND REV 5.500% 07/01/23		11/10/2015	Raymond James & Assoc Inc		259,616	225,000	4,641
167727-WH-5	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/24		10/26/2015	Morgan Stanley		197,486	175,000	243
167736-B7-1	CHICAGO (CITY OF) 5.000% 11/01/28		12/08/2015	Hutchinson,Shockey,Erley & Co		216,700	195,000	1,083
169309-AD-3	CHILTON CNTY ALA MUNI BND REV 4.000% 11/01/19		10/28/2015	Stifel Nicolaus		274,198	250,000	0
190778-CJ-7	COBB CNTY GA DEV AUTH MUNI BND REV 5.000% 07/15/32		11/24/2015	Raymond James & Assoc Inc		224,117	195,000	3,656
235036-N2-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV 5.000% 11/01/21		11/16/2015	Raymond James & Assoc Inc		110,332	95,000	238
251256-BP-7	DETROIT MI WATER MUNI BND REV 5.250% 07/01/27		12/17/2015	Jeffries		134,560	120,000	2,993
271624-AF-5	EAST CHICAGO IND SAN DIST MUNI BND REV 3.000% 01/15/19		12/17/2015	Hutchinson,Shockey,Erley & Co		129,611	125,000	0
290319-EE-8	ELSINORE VALLEY CALIF MUN WTR MUNI BND REV 5.000% 07/01/23		11/04/2015	Piper Jaffray		387,898	350,000	6,222
358100-EL-5	FRESNO CALIF MUNI BND REV 5.000% 07/01/23		11/10/2015	Barclays Bank PLC		390,521	340,000	6,375
378352-PG-7	GLENDALE, AZ WATER & SEWER MUNI BND REV 5.000% 07/01/20		11/03/2015	Morgan Stanley		391,273	335,000	5,816
428414-AQ-9	HIALEAH FLA MUNI BND REV 3.000% 12/01/17		11/20/2015	Stifel Nicolaus		150,427	145,000	0
43102D-DN-5	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV 5.000% 03/01/17		11/20/2015	Stifel Nicolaus		73,470	70,000	0
43102D-DP-0	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV 5.000% 03/01/18		11/20/2015	Stifel Nicolaus		140,542	130,000	0
43102D-DQ-8	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV 5.000% 03/01/19		11/20/2015	Stifel Nicolaus		110,942	100,000	0
452272-ZM-2	ILLINOIS ST UNIV MUNI BND REV 3.000% 04/01/19		11/23/2015	Hutchinson,Shockey,Erley & Co		130,185	125,000	563
56045P-CW-1	MAINE MUN BD BK MUNI BND REV 5.000% 09/01/23		12/09/2015	Hutchinson,Shockey,Erley & Co		288,985	245,000	3,505
574204-YH-0	MARYLAND DOT MUNI BND REV 5.500% 06/01/18		12/22/2015	Hutchinson,Shockey,Erley & Co		216,516	195,000	804
575579-WZ-6	MASSACHUSETTS BAY TRANSPORTATI MUNI BND REV 5.000% 07/01/18		12/22/2015	Hutchinson,Shockey,Erley & Co		214,681	195,000	4,794
581872-GP-7	MCLEAN CNTY ILL PUB BLDG COMMN MUNI BND REV 5.000% 12/01/27		11/23/2015	Hutchinson,Shockey,Erley & Co		204,579	175,000	1,191
592190-LX-8	METROPOLITAN NASHVILLE ARPT AU MUNI BND REV 5.000% 07/01/18		12/09/2015	Raymond James & Assoc Inc		301,342	275,000	0
59465H-MA-1	MI STATE HOSP FIN AUTH MUNI BND REV 5.750% 11/15/39		11/02/2015	Piper Jaffray		210,563	185,000	5,023
64577B-LV-4	NEW JERSEY ECONOMIC DEVELOPMEN SCH FACS CONSTR REF BDS 2011 5.000% 09/01/20		09/22/2015	Tax Free Exchange		274,260	270,000	0
646135-5R-0	NEW JERSEY TRANS TRUST FD AUTH MUNI BND REV 5.500% 12/15/21		12/22/2015	Stifel Nicolaus		223,961	195,000	387

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64971Q-JD-6	NEW YORK N Y CITY TRANSITIONAL MUNI BND REV 5.000% 11/01/22		11/16/2015	Hutchinson,Shockey,Erley & Co		124,856	105,000	263
64990A-DM-4	NEW YORK STATE DORMITORY AUTH NY ST DORM AUTH SALES TAX REV 5.000% 03/15/21		09/28/2015	Raymond James & Assoc.		523,424	440,000	978
650014-PA-5	NEW YORK ST THY AUTH NY ST THRUWAY A REV 5.000% 04/01/19		09/28/2015	Stifel Nicolaus		335,850	300,000	0
65829Q-AG-9	NORTH CAROLINA ST LTD OBLIG MUNI BND GO 5.000% 11/01/20		11/06/2015	Raymond James & Assoc Inc		275,843	235,000	359
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV 2.625% 11/01/21		12/17/2015	Hutchinson,Shockey,Erley & Co		46,045	45,000	167
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV 2.250% 07/01/41		12/28/2015	Stifel Nicolaus		202,698	200,000	2,250
70869R-AJ-2	PENNSYLVANIA ECONOMIC DEV FIN AQUA PENN 5.000% 11/15/40		11/03/2015	Piper Jaffray		154,168	140,000	3,325
757291-AJ-8	REDDING CALIF JT PWRS FING AUT MUNI BND REV 4.000% 06/01/22		10/21/2015	Citi International		344,904	300,000	4,833
842471-AR-5	SOUTHERN CAL PUB PWR AUTH MUNI BND REV 5.250% 11/01/23		10/20/2015	Piper Jaffray		375,089	315,000	7,901
850578-TC-9	SPRINGFIELD ILL MUNI BND REV 5.000% 03/01/20		11/13/2015	Citi International		327,900	290,000	0
89952P-DW-2	TULSA CNTY OKLA INDL AUTH MULT MUNI BND REV 5.000% 09/01/21		11/05/2015	Piper Jaffray		175,184	150,000	1,271
91754R-TH-0	UTAH ST BRD REGENTS REV MUNI BND REV 5.000% 08/01/20		11/16/2015	Raymond James & Assoc Inc		226,048	195,000	2,925
92817S-YB-8	VIRGINIA ST PUB SCH AUTH MUNI BND REV 5.000% 08/01/17		12/30/2015	Stifel Nicolaus		202,529	190,000	3,958
92862P-DK-1	VISALIA CALIF 5.000% 12/01/23		09/23/2015	Raymond James & Assoc Inc		297,163	250,000	625
3199999. Subtotal - Bonds - U.S. Special Revenues						10,153,563	8,975,000	85,307
00206R-CC-4	AT&T INC SR GLBL NT2.3%19 2.300% 03/11/19		01/30/2015	JP Morgan		508,230	500,000	4,568
00206R-CN-0	AT&T INC FR 3.4%051525 3.400% 05/15/25		11/06/2015	Various		944,084	980,000	14,425
00287Y-AK-5	ABBVIE INC SR NT 2%18 2.000% 11/06/18		01/23/2015	Bank of America		352,205	350,000	1,594
00287Y-AL-3	ABBVIE INC SR NT 2.9%22 2.900% 11/06/22		04/07/2015	Various		80,101	80,000	759
00287Y-AQ-2	ABBVIE INC SR NT 3.6%25 3.600% 05/14/25		12/04/2015	Various		853,546	860,000	2,850
00287Y-AT-6	ABBVIE INC SR NT 2.5%20 2.500% 05/14/20		05/05/2015	Deutsche Bank AG		368,483	370,000	0
00440E-AV-9	ACE INA HOLDINGS INC SENIOR CORP BND 3.350% 05/03/26		10/27/2015	Morgan Stanley		209,355	210,000	0
00912X-AL-8	AIR LEASE CORPORATION SR NT 3.375%19 3.375% 01/15/19		01/26/2015	Susquehanna Intl		767,273	750,000	984
00912X-AR-5	AIR LEASE CORPORATION SR GLBL NT 18 2.625% 09/04/18		08/11/2015	Bank of America		293,525	295,000	0
02209S-AS-2	ALTRIA GROUP INC SENIOR CORP BND 4.000% 01/31/24		11/06/2015	JP Morgan		1,040,840	1,000,000	11,333
02209S-AT-0	ALTRIA GROUP INC SR GLBL NT 20 2.625% 01/14/20		01/27/2015	Various		713,404	700,000	3,675
023135-AN-6	AMAZON.COM INC SR BD 3.8%24 3.800% 12/05/24		01/21/2015	Credit Suisse 1stBstn		193,432	185,000	996
025816-BG-3	AMERICAN EXPRESS CO SR GLBL NT 18 1.550% 05/22/18		01/23/2015	Barclays Capital Inc		498,775	500,000	1,421
026874-CU-9	AMERICAN INTERNATIONAL GROUP I SR NT 4.875%22 4.875% 06/01/22		01/23/2015	First Tennessee Bank		569,150	500,000	3,859
026874-DD-6	AMERICAN INTERNATIONAL GROUP I SR NT 3.75%25 3.750% 07/10/25		07/07/2015	US Bancorp Investments Inc		503,248	505,000	0
031162-BR-0	AMGEN INC SR GLBL NT 17 1.250% 05/22/17		02/18/2015	Various		798,890	800,000	2,337
031162-BU-3	AMGEN INC SR GLBL NT2.2%19 2.200% 05/22/19		01/27/2015	RBC Dain Rauscher		303,258	300,000	1,247
031162-BV-1	AMGEN INC SR GLBL NT 24 3.625% 05/22/24		12/04/2015	Various		156,094	150,000	811
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24 3.450% 07/15/24		01/23/2015	Mizuho		500,715	500,000	623
035242-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SR NT 2.15%19 2.150% 02/01/19		01/20/2015	JP Morgan		508,455	500,000	5,136
037411-AZ-8	APACHE CORP SR NT 3.25%22 3.250% 04/15/22		02/04/2015	HSBC Bank USA, NA		100,469	100,000	1,029
037833-AY-6	APPLE INC SENIOR CORP BND 2.150% 02/09/22		11/06/2015	Wells Fargo Securities		950,235	975,000	5,415
037833-BE-9	APPLE INC FLT SR FLT NT 20 0.659% 05/06/20		05/06/2015	Goldman Sachs		750,000	750,000	0
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522 2.950% 09/15/22		12/04/2015	Various		1,493,573	1,500,000	13,336
05531F-AQ-6	BB&T CORP FR 2.25%020119 2.250% 02/01/19		01/28/2015	Keybank		509,465	500,000	31
05531F-AS-2	BB&T CORP FR 2.45%011520 2.450% 01/15/20		01/30/2015	Keybank		1,023,680	1,000,000	3,811
06051G-FD-6	BANK OF AMERICA CORP FR 2.65%040119 2.650% 04/01/19		01/30/2015	Bank of America		2,242,314	2,200,000	19,301
06051G-FF-1	BANK OF AMERICA CORP FR 4%040124 4.000% 04/01/24		01/28/2015	Deutsche Bank AG		106,914	100,000	1,344
06051G-FM-6	BANK OF AMERICA CORP SUB NT 3.9%25 4.000% 01/22/25		01/16/2015	Bank of America		198,794	200,000	0
06051G-FS-3	BANK OF AMERICA CORP SENIOR CORP BND 3.875% 08/01/25		12/04/2015	Various		740,091	725,000	9,125
06051G-FT-1	BANK OF AMERICA CORP SENIOR CORP BND 2.625% 10/19/20		12/28/2015	Wells Fargo Securities		346,840	350,000	1,838
06406H-BM-0	BANK OF NEW YORK MELLON CORP/T FR 5.45%051519 5.450% 05/15/19		01/30/2015	Millenium/Nyfix		864,075	750,000	8,970
06406H-CX-5	BANK OF NEW YORK MELLON CORP/T FR 3.25%091124 3.250% 09/11/24		02/06/2015	First Tennessee Bank		260,323	250,000	3,385
06406H-CZ-0	BANK OF NEW YORK MELLON CORP/T FR 2.15%022420 2.150% 02/24/20		02/19/2015	Goldman Sachs		998,440	1,000,000	0
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB REGS BD 25 3.625% 09/16/25		09/09/2015	Deutsche Bank AG		544,635	545,000	0
075887-BF-5	BECTON DICKINSON AND CO. COMMO NT 3.734%24 3.734% 12/15/24		01/21/2015	Goldman Sachs		681,668	650,000	2,764
09062X-AF-0	BIOGEN INC SR NT 4.05%25 4.050% 09/15/25		12/04/2015	Various		565,061	565,000	945
097023-BN-4	BOEING CO COM STK USD5 SENIOR CORP BND 2.200% 10/30/22		10/27/2015	Goldman Sachs		241,313	245,000	0
10112R-AW-4	BOSTON PROP SR NT 3.8%24 3.800% 02/01/24		01/23/2015	Bank of America		792,495	750,000	14,013
110122-AV-0	BRISTOL-MYERS SQUIBB CO SR GLBL NT 19 1.750% 03/01/19		01/26/2015	Goldman Sachs		201,570	200,000	1,439
12189L-AT-8	BURLINGTON NORTHERN SR GLBL DB3.4%24 3.400% 09/01/24		01/22/2015	First Tennessee Bank		208,450	200,000	3,003
12189L-AY-7	BURLINGTON NORTHERN SR DEB 3.65%25 3.650% 09/01/25		08/27/2015	Various		484,697	485,000	195
12527G-AC-7	CF INDUSTRIES INC SR NT 3.45%23 3.450% 06/01/23		12/04/2015	Various		807,780	850,000	7,390
126650-BZ-2	CVS HEALTH CORP SR NT 2.75%22 2.750% 12/01/22		01/21/2015	Citigroup Global Mrkt		451,535	450,000	1,891
126650-CB-4	CVS HEALTH CORP SR NT 2.25%18 2.250% 12/05/18		02/20/2015	Mabon Securities		510,815	500,000	2,500
126650-CJ-7	CVS HEALTH CORP SENIOR CORP BND 2.800% 07/20/20		12/28/2015	Barclays Bank PLC		1,007,170	1,000,000	12,522
126650-CL-2	CVS HEALTH CORP SR GLBL NT 25 3.875% 07/20/25		08/27/2015	Goldman Sachs		511,315	500,000	2,207
14040H-BJ-3	CAPITAL ONE FIN CORP CAPSEC CORP BND 4.200% 10/29/25		12/04/2015	Various		284,326	285,000	467
14042E-4L-1	CAPITAL ONE NA SR NT 1.65%18 1.650% 02/05/18		12/04/2015	Various		1,392,561	1,395,000	1,705
151020-AQ-7	CELGENE CORP SR NT 2.875%20 2.875% 08/15/20		08/03/2015	Bank of America		414,249	415,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
161175-AK-0	CCO SAFARI II LLC SR SEC 144A NT20 3.579% 07/23/20		12/16/2015	Goldman Sachs		772,706	775,000	11,403
166764-AA-8	CHEVRON CORP NT 1.104%17 1.104% 12/05/17		01/27/2015	Mabon Securities		1,000,350	1,000,000	1,687
166764-AU-4	CHEVRON CORP FLT SR FLT NT 22 0.952% 03/03/22		02/24/2015	Bank of America		3,000,000	3,000,000	0
166764-BD-1	CHEVRON CORP SENIOR CORP BND 3.326% 11/17/25		11/09/2015	JP Morgan		110,000	110,000	0
172967-HT-1	CITIGROUP INC SR -D NT 3.75%24 3.750% 06/16/24		02/09/2015	Wells Fargo Securities		315,282	300,000	1,750
172967-JH-5	CITIGROUP INC FR 1.8%020518 1.800% 02/05/18		01/29/2015	Citigroup Global Mrkt		479,635	480,000	0
172967-JJ-1	CITIGROUP INC SR NT 2.4%20 2.400% 02/18/20		02/10/2015	Citigroup Global Mrkt		274,395	275,000	0
172967-KA-8	CITIGROUP INC SUB CORP BND 4.450% 09/29/27		10/23/2015	Citi International		300,897	300,000	1,150
17401Q-AC-5	CITIZENS BANK NA SENIOR CORP BND 2.300% 12/03/18		11/30/2015	Morgan Stanley		249,675	250,000	0
191216-BF-6	COCA COLA CO NT 1.65%18 1.650% 11/01/18		01/20/2015	JP Morgan		708,750	700,000	2,631
191216-BS-8	COCA COLA CO SENIOR CORP BND 2.875% 10/27/25		10/22/2015	Citi International		683,938	685,000	0
20030N-BA-8	COMCAST CORP SR NT 5.15%20 5.150% 03/01/20		01/23/2015	Wells Fargo Securities		861,383	750,000	15,772
20030N-BN-0	COMCAST CORP SR NT 3.375%25 3.375% 08/15/25		12/04/2015	Goldman Sachs		280,511	275,000	2,939
20826F-AD-8	CONOCOPHILLIPS CO SR GLBL NT 24 3.350% 11/15/24		02/03/2015	Mitsubishi UFJ Securities Inc		209,156	200,000	1,563
22160K-AH-8	COSTCO WHSLE CORP SR NT 2.25%22 2.250% 02/15/22		02/05/2015	JP Morgan		139,586	140,000	0
233331-AS-6	DTE ENERGY COMPANY SR 2014-C NT 24 3.500% 06/01/24		01/26/2015	Wells Fargo Securities		631,374	600,000	3,383
25179M-AP-8	DEVON ENERGY CORPORATION SR NT 3.25%22 3.250% 05/15/22		02/03/2015	Morgan Stanley		101,509	100,000	731
25466A-AD-3	DISCOVER BANK SR GLBL ACR NT23 4.200% 08/08/23		05/12/2015	Citigroup Global Mrkt		256,448	250,000	2,829
254709-AL-2	DISCOVER FINANCIAL SERVICES SR GLBL NT 25 3.750% 03/04/25		03/02/2015	Credit Suisse 1stBstn		74,913	75,000	0
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC SR NT 3.3%22 3.300% 05/15/22		01/23/2015	Jeffries		101,549	100,000	669
26441C-AN-5	DUKE ENERGY CORP SR NT 3.75%24 3.750% 04/15/24		11/16/2015	JP Morgan		499,584	495,000	1,753
26442C-AK-0	DUKE ENERGY CAROLINAS LLC MTG BD 3.9%21 3.900% 06/15/21		01/22/2015	JP Morgan		1,098,130	1,000,000	4,550
26875P-AK-7	EOG RESOURCES INC SR NT 2.625%23 2.625% 03/15/23		02/03/2015	RBC Dain Rauscher		99,904	100,000	1,028
26884A-BA-0	ERP OPER LP NT 3%23 3.000% 04/15/23		01/23/2015	Goldman Sachs		760,373	750,000	6,438
277432-AN-0	EASTMAN CHEMICAL COMPANY SR NT 3.6%22 3.600% 08/15/22		01/16/2015	Barclays Capital Inc		724,052	700,000	10,990
278062-AC-8	EATON CORP. SR NT 2.75%22 2.750% 11/02/22		12/04/2015	Various		891,871	900,000	3,858
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 19 2.550% 10/15/19		01/23/2015	Goldman Sachs		413,161	410,000	3,020
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SR NT 1.65%18 1.650% 05/07/18		05/04/2015	Wells Fargo Securities		239,714	240,000	0
31428X-BC-9	FEDEX CORP SENIOR CORP BND 3.200% 02/01/25		10/30/2015	Citi International		122,173	125,000	1,033
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 5.000% 10/15/25		12/04/2015	Various		494,892	490,000	851
337738-AN-8	FISERV INC SR NT 2.7%20 2.700% 06/01/20		05/19/2015	Bank of America		249,580	250,000	0
341081-FM-4	FLORIDA PWR & LT CO SECURED CORP BND 3.125% 12/01/25		11/16/2015	JP Morgan		334,454	335,000	0
361448-AR-4	GATX CORP SR NT 2.5%19 2.500% 03/15/19		01/23/2015	Bank of America		755,693	750,000	6,927
369550-AV-0	GENERAL DYNAMICS CORP GTD SR NT 1%17 1.000% 11/15/17		02/02/2015	First Tennessee Bank		400,216	400,000	889
370334-BM-5	GENERAL MILLS INC. COMMON STOC SR NT 3.15%21 3.150% 12/15/21		03/30/2015	Goldman Sachs		155,396	150,000	1,404
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN SR GLBL NT 20 3.150% 01/15/20		06/22/2015	RBC Dain Rauscher		978,629	975,000	13,863
37045X-BB-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.100% 01/15/19		10/07/2015	RBC Capital Markets		494,772	495,000	0
37045X-BD-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.700% 11/24/20		11/19/2015	Barclays Bank PLC		519,626	520,000	0
375558-AV-5	GILEAD SCIENCES INC SR NT 2.05%19 2.050% 04/01/19		01/23/2015	US Bancorp Investments Inc		407,956	400,000	2,665
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26 3.650% 03/01/26		10/22/2015	Various		192,464	190,000	537
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE FR 3.85%070824 3.850% 07/08/24		12/04/2015	Various		884,569	850,000	5,320
38141G-VP-6	GOLDMAN SACHS GROUP INC/THE SR GLBL NT 20 2.750% 09/15/20		09/08/2015	Goldman Sachs		239,510	240,000	0
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP BND 4.250% 10/21/25		10/16/2015	Goldman Sachs		158,880	160,000	0
38148L-AA-4	GOLDMAN SACHS GROUP INC/THE NT 5.25%20 2.600% 04/23/20		01/20/2015	Goldman Sachs		399,248	400,000	0
38148L-AB-2	GOLDMAN SACHS GROUP INC/THE FLT SR FLT NT 20 1.476% 04/23/20		12/04/2015	Various		1,262,762	1,250,000	522
38148L-AD-8	GOLDMAN SACHS GROUP INC/THE FLT SUB FLT NT 17 1.048% 05/22/17		05/19/2015	Goldman Sachs		500,000	500,000	0
40414L-AL-3	HCP SR GLBL NT 24 3.875% 08/15/24		01/23/2015	Jeffries		520,635	500,000	8,826
40428H-PN-6	HSBC USA INC SR NT 2.375%19 2.375% 11/13/19		01/23/2015	Mitsubishi UFJ Securities Inc		506,250	500,000	2,474
40428H-PR-7	HSBC USA INC FR 2.35%030520 2.350% 03/05/20		02/26/2015	HSBC Bank USA, NA		824,192	825,000	0
40428H-PV-8	HSBC USA INC SR NT 2.75%20 2.750% 08/07/20		08/04/2015	HSBC Bank USA, NA		899,208	900,000	0
406216-BD-2	HALLIBURTON CO COM SR GLBL NT3.5%23 3.500% 08/01/23		09/17/2015	Pierpont Securities LLC		124,376	125,000	620
406216-BF-7	HALLIBURTON CO COM SENIOR CORP BND 2.700% 11/15/20		11/05/2015	CSFB SUISSE GROUP		209,570	210,000	0
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SR NT 5.125%22 5.125% 04/15/22		01/30/2015	Wells Fargo Securities		755,547	650,000	10,086
42217K-BF-2	WELLTOWER INC NT 4%25 4.000% 06/01/25		05/20/2015	UBS Securities LLC		184,863	185,000	0
423074-BA-0	HEINZ H J CO SR 144A NT3.5%22 3.500% 07/15/22		06/23/2015	Citigroup Global Mrkt		164,611	165,000	0
423074-BH-5	HEINZ H J CO SR 144A NT 2%18 2.000% 07/02/18		06/23/2015	JP Morgan		773,450	775,000	0
428236-BQ-5	HEWLETT-PACKARD CO GLBL NT 4.375%21 4.375% 09/15/21		04/01/2015	Citigroup Global Mrkt		351,754	325,000	869
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO SR 144A NT3.6%20 3.600% 10/15/20		09/30/2015	JP Morgan		974,727	975,000	0
437076-BE-1	HOME DEPOT INC. COMMON STOCK $ SR GLBL NT 2%19 2.000% 06/15/19		01/30/2015	Barclays Capital Inc		512,150	500,000	1,361
437076-BK-7	HOME DEPOT INC. COMMON STOCK $ SR NT 3.35%25 3.350% 09/15/25		09/08/2015	Bank of America		34,950	35,000	0
446438-RN-5	HUNTINGTON NATL BK SR NT 2%18 2.000% 06/30/18		06/25/2015	Goldman Sachs		997,110	1,000,000	0
459200-HC-8	INTL BUSINESS MACHINES CORP SR NT 1.25%17 1.250% 02/06/17		01/28/2015	Wells Fargo Securities		1,010,920	1,000,000	6,111
460146-CG-6	INTERNATIONAL PAPER CO. NT 4.75%22 4.750% 02/15/22		01/23/2015	Wells Fargo Securities		184,295	165,000	3,549
46625H-JC-5	MORGAN (J.P.) & COMPANY SR NT 4.35%21 4.350% 08/15/21		02/05/2015	First Tennessee Bank		3,309	3,000	63
46625H-KA-7	MORGAN (J.P.) & COMPANY FR 2.25%012320 2.250% 01/23/20		03/19/2015	JP Morgan		148,910	150,000	572

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46625H-LW-8	MORGAN (J.P.) & COMPANY FR 2.75%061520 2.750% 06/23/20		12/04/2015	Various		1,507,140	1,500,000	9,510
46625H-NX-4	MORGAN (J.P.) & COMPANY SENIOR CORP BND 2.550% 10/29/20		10/22/2015	JP Morgan		424,562	425,000	0
50076Q-AZ-9	KRAFT FOODS GROUP INC SR NT 3.5%22 3.500% 06/06/22		12/04/2015	Various		513,035	500,000	2,304
534187-BD-0	LINCOLN NATIONAL CORP. SR NT 4%23 4.000% 09/01/23		01/23/2015	Citigroup Global Mrkt		213,808	200,000	3,267
539830-BH-1	LOCKHEED MARTIN CORPORATION SENIOR CORP BND 3.550% 01/15/26		12/04/2015	JP Morgan		716,425	715,000	789
548661-DH-7	LOWES COMPANIES INC SR NT 3.375%25 3.375% 09/15/25		12/04/2015	Various		364,670	365,000	778
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS 2.1% BDS 06/02/20 USD250000 2.100% 02/06/20		02/03/2015	Citigroup Global Mrkt		799,544	800,000	0
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP SR NT 3.2%25 3.200% 03/15/25		02/25/2015	JP Morgan		79,897	80,000	0
56585A-AG-7	MARATHON PETROLEUM CORP SR NT 3.625%24 3.625% 09/15/24		02/03/2015	RBC Dain Rauscher		40,361	40,000	608
56585A-AL-6	MARATHON PETROLEUM CORP SENIOR CORP BND 3.400% 12/15/20		12/07/2015	Bank of America		1,597,952	1,600,000	0
571748-AV-4	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT3.5%24 3.500% 06/03/24		01/23/2015	Wells Fargo Securities		623,838	600,000	3,208
571748-AZ-5	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT 26 3.750% 03/14/26		09/09/2015	Bank of America		104,919	105,000	0
58013M-EY-6	MCDONALDS COPORATION SENIOR CORP BND 3.700% 01/30/26		12/02/2015	Morgan Stanley		164,465	165,000	0
585055-BA-3	MEDTRONIC INC SR NT 1.375%18 1.375% 04/01/18		01/16/2015	Bank of New York		501,150	500,000	2,120
585055-BG-0	MEDTRONIC INC SR GLBL NT2.5%20 2.500% 03/15/20		09/02/2015	Tax Free Exchange		509,412	500,000	0
585055-BS-4	MEDTRONIC INC SENIOR CORP BND 3.500% 03/15/25		12/10/2015	Citi International		1,040,211	1,025,000	8,969
58933Y-AC-9	SCHERING-PLOUGH CORP. NT 1.1%18 1.100% 01/31/18		01/21/2015	JP Morgan		599,220	600,000	3,227
58933Y-AQ-8	SCHERING-PLOUGH CORP. SR NT 2.35%22 2.350% 02/10/22		02/05/2015	Deutsche Bank AG		274,629	275,000	0
58933Y-AR-6	SCHERING-PLOUGH CORP. SR NT 2.75%25 2.750% 02/10/25		02/05/2015	Deutsche Bank AG		134,777	135,000	0
59156R-AR-9	METLIFE INC SR DB 6.817%18 6.817% 08/15/18		01/23/2015	Wells Fargo Securities		588,255	500,000	15,433
594918-BJ-2	MICROSOFT CORP SENIOR CORP BND 3.125% 11/03/25		12/04/2015	JP Morgan		780,213	780,000	313
595620-AM-7	MIDAMERICAN ENERGY COMPANY SECURED CORP BND 3.500% 10/15/24		12/04/2015	Various		480,264	465,000	525
617446-8B-8	MORGAN STANLEY FR 2.2%120718 2.200% 12/07/18		06/03/2015	Morgan Stanley		284,781	285,000	0
617446-8C-6	MORGAN STANLEY SENIOR CORP BND 4.000% 07/23/25		10/22/2015	Bank of America		234,207	225,000	2,350
61747W-AL-3	MORGAN STANLEY SR NT 5.5%21 5.500% 07/28/21		02/05/2015	Morgan Stanley		465,940	400,000	733
61747Y-DW-2	MORGAN STANLEY SR NT 2.65%20 2.650% 01/27/20		01/27/2015	Various		1,106,896	1,105,000	88
61761J-B3-2	MORGAN STANLEY FR 2.8%061620 2.800% 06/16/20		12/04/2015	Various		1,465,560	1,465,000	2,691
655044-AF-2	NOBLE ENERGY INC NT 4.15%21 4.150% 12/15/21		02/03/2015	JP Morgan		157,269	150,000	882
665772-CH-0	NORTHERN STATES POWER COMPANY 1MTG BD 2.15%22 2.150% 08/15/22		01/28/2015	Morgan Stanley		544,016	550,000	5,485
665772-CM-9	NORTHERN STATES POWER COMPANY 1MTG BD-2.2% 20 2.200% 08/15/20		08/04/2015	Morgan Stanley		259,522	260,000	0
666807-BE-1	NORTHROP GRUMMAN CORP SR GLBL NT3.5%21 3.500% 03/15/21		02/09/2015	Various		894,556	850,000	11,759
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP BND 3.250% 08/01/23		11/06/2015	BNP Paribas SA		249,350	250,000	2,280
66989H-AJ-7	NOVARTIS CAPITAL CORP SENIOR CORP BND 3.000% 11/20/25		11/17/2015	Bank of America		816,833	825,000	0
681919-AZ-9	OMNICOM GRP INC. SR NT 3.625%22 3.625% 05/01/22		02/10/2015	Various		435,552	415,000	4,177
68389X-AN-5	ORACLE CORPORATION SR NT 1.2%17 1.200% 10/15/17		01/20/2015	Goldman Sachs		401,112	400,000	1,307
68389X-AP-0	ORACLE CORPORATION SR NT 2.5%22 2.500% 10/15/22		01/20/2015	JP Morgan		502,230	500,000	3,403
68389X-AU-9	ORACLE CORPORATION SR BD 3.4%24 3.400% 07/08/24		02/09/2015	Various		895,208	850,000	2,021
68389X-BB-0	ORACLE CORPORATION SR NT 2.5%22 2.500% 05/15/22		04/28/2015	JP Morgan		298,944	300,000	0
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION SR NT 2.2%19 2.200% 01/28/19		02/11/2015	Stifel Nicolaus		303,093	300,000	348
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION SR NT 2.95%25 2.950% 02/23/25		02/18/2015	Morgan Stanley		553,712	555,000	0
69353R-EU-8	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 2.450% 11/05/20		10/29/2015	Morgan Stanley		284,812	285,000	0
695114-CM-8	PACIFICORP 1ST MTG 3.85%21 3.850% 06/15/21		02/13/2015	Various		542,316	500,000	3,422
695114-CS-5	PACIFICORP SECURED CORP BND 3.350% 07/01/25		10/16/2015	Morgan Stanley		357,805	350,000	3,973
713448-CK-2	PEPSICO INC COM SR NT 2.25%19 2.250% 01/07/19		01/20/2015	JP Morgan		463,802	450,000	450
713448-CL-0	PEPSICO INC COM SR NT 0.95%17 0.950% 02/22/17		01/27/2015	Keybank		751,103	750,000	3,127
718172-AN-9	PHILIP MORRIS INTERNATIONAL IN SR GLBL NT 17 1.625% 03/20/17		01/27/2015	Various		1,471,660	1,450,000	8,288
718172-AS-8	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 1.125% 08/21/17		12/28/2015	Bank of New York		1,500,120	1,500,000	6,094
723787-AK-3	PIONEER NAT RES CO SR NT 3.95%22 3.950% 07/15/22		09/24/2015	Various		88,496	90,000	685
740189-AG-0	PRECISION CASTPARTS CORP SR NT 2.5%23 2.500% 01/15/23		01/21/2015	Goldman Sachs		198,582	200,000	153
742718-EG-0	PROCTER & GAMBLE CO. COMMON ST SR GLBL NT1.9%19 1.900% 11/01/19		01/21/2015	RBC Dain Rauscher		356,412	350,000	1,533
745310-AF-9	PUGET ENERGY INC SR NT 5.625%22 5.625% 07/15/22		01/22/2015	Brownstone Investment Group, L		76,226	65,000	122
747525-AD-5	QUALCOMM INC SR NT 2.25%20 2.250% 05/20/20		05/13/2015	Goldman Sachs		744,404	745,000	0
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		12/15/2015	Various		1,388,414	1,450,000	9,325
760759-AL-4	REPUBLIC SERVICES INC NT 3.8%18 3.800% 05/15/18		01/23/2015	Mizuho		532,095	500,000	3,853
761713-AX-4	REYNOLDS AMERICAN INC SR GLBL NT 22 3.250% 11/01/22		01/21/2015	BNP Paribas SA		495,070	500,000	3,837
761713-BC-9	REYNOLDS AMERICAN INC SR NT 2.3%18 2.300% 06/12/18		12/28/2015	Mitsubishi UFJ Securities Inc		503,645	500,000	607
761713-BG-0	REYNOLDS AMERICAN INC SR NT 4.45%25 4.450% 06/12/25		06/09/2015	JP Morgan		229,303	230,000	0
761713-BU-9	REYNOLDS AMERICAN INC 3.750% 05/20/23		12/23/2015	Tax Free Exchange		760,880	750,000	0
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE 1ST MTG GBL BD24 3.300% 06/15/24		09/09/2015	Wells Fargo Securities		927,757	925,000	7,716
857477-AG-8	STATE STREET CORP SR NT 4.375%21 4.375% 03/07/21		01/28/2015	Various		1,398,145	1,250,000	21,662
857477-AN-3	STATE STREET CORP SR GLBL NT3.3%24 3.300% 12/16/24		02/12/2015	Various		216,407	210,000	1,213
87165B-AE-3	SYNCHRONY FINANCIAL SR NT 2.7%20 2.700% 02/03/20		01/26/2015	JP Morgan		199,582	200,000	0
87165B-AJ-2	SYNCHRONY FINANCIAL SENIOR CORP BND 2.600% 01/15/19		12/01/2015	Citi International		404,895	405,000	0
87612E-AV-8	TARGET CORPORATION NT 3.875%20 3.875% 07/15/20		01/16/2015	Pierpont Securities LLC		329,862	300,000	226
87612E-AZ-9	TARGET CORPORATION NT 2.9%22 2.900% 01/15/22		01/20/2015	Credit Suisse 1stBstn		622,650	600,000	387

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883556-BD-3	THERMO FISHER SR NT 1.3%17 1.300% 02/01/17		02/26/2015	Pierpont Securities LLC		750,998	750,000	867
883556-BE-1	THERMO FISHER SR NT 2.4%19 2.400% 02/01/19		12/28/2015	Various		1,567,047	1,550,000	17,430
883556-BM-3	THERMO FISHER SENIOR CORP BND 3.650% 12/15/25		11/30/2015	Mizuho		119,830	120,000	0
90331H-MQ-3	US BANK NATIONAL ASSOCIATION SR GLBL NT 18 1.350% 01/26/18		12/28/2015	US Bancorp Investments Inc		2,359,725	2,365,000	8,719
907818-EA-2	UNION PACIFIC CORPORATION SR NT 1.8%20 1.800% 02/01/20		01/26/2015	Barclays Capital Inc		94,797	95,000	0
91159H-HC-7	US BANCORP FR 3%031522 3.000% 03/15/22		01/28/2015	US Bancorp Investments Inc		1,042,650	1,000,000	11,417
913017-BU-2	UNITED TECHNOLOGIES CORP COM BD 1.8%17 1.800% 06/01/17		02/10/2015	Various		765,267	750,000	2,294
91324P-CM-2	UNITEDHEALTH GROUP INC NT 2.7%20 2.700% 07/15/20		07/20/2015	JP Morgan		124,925	125,000	0
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22 3.350% 07/15/22		07/21/2015	Various		1,029,983	1,025,000	86
91324P-CP-5	UNITEDHEALTH GROUP INC NT 3.75%25 3.750% 07/15/25		07/20/2015	JP Morgan		229,377	230,000	0
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24 3.500% 11/01/24		12/04/2015	Various		1,355,006	1,375,000	15,213
927804-FQ-2	VIRGINIA ELECTRIC POWER SR -2014A NT 24 3.450% 02/15/24		01/22/2015	Scotia Capital Inc		798,165	750,000	11,644
92826C-AD-4	VISA INC SENIOR CORP BND 3.150% 12/14/25		12/09/2015	Bank of America		1,061,102	1,065,000	0
931142-DF-7	WAL-MART STORES INC SR NT 1.125%18 1.125% 04/11/18		01/20/2015	Mabon Securities		300,045	300,000	956
94106L-BA-6	WMX TECHNOLOGIES SR NT 3.125%25 3.125% 03/01/25		02/18/2015	Deutsche Bank AG		104,553	105,000	0
94973V-AX-5	ANTHEM INC SR NT 3.125%22 3.125% 05/15/22		01/28/2015	UBS Securities LLC		565,389	550,000	3,676
94974B-EV-8	WELLS FARGO & COMPANY SR NT 4.6%21 4.600% 04/01/21		01/28/2015	Wells Fargo Securities		1,127,830	1,000,000	15,461
94974B-FC-9	WELLS FARGO & COMPANY NT-I 3.5%22 3.500% 03/08/22		01/23/2015	Pierpont Securities LLC		1,063,490	1,000,000	13,611
94974B-GF-1	WELLS FARGO & COMPANY SR NT 2.15%20 2.150% 01/30/20		01/26/2015	Wells Fargo Securities		644,123	645,000	0
96950F-AD-6	WILLIAMS PRTNRS SR NT 5.25%20 5.250% 03/15/20		01/26/2015	Imperial Captial LLC		654,786	600,000	11,725
976657-AJ-5	WISCONSIN ENERGY CORP SR NT 1.65%18 1.650% 06/15/18		06/04/2015	JP Morgan		244,863	245,000	0
98956P-AL-6	ZIMMER BIOMET HOLDINGS INC NT 3.15%22 3.150% 04/01/22		03/10/2015	Bank of America		1,097,239	1,100,000	0
775109-BE-0	ROGERS COMMUNICATIONS INC SENIOR CORP BND 3.625% 12/15/25	A	12/01/2015	JP Morgan		198,504	200,000	0
893526-DM-2	TRANSCANADA CORP SR GLBL NT2.5%22 2.500% 08/01/22	A	03/02/2015	Various		974,649	1,000,000	2,170
00507U-AF-8	ACTAVIS FUNDING SCS SR NT 3.85%24 3.850% 06/15/24	F	10/29/2015	Stifel Nicolaus		299,925	300,000	4,428
046353-AK-4	ASTRAZENECA PLC SENIOR CORP BND 2.375% 11/16/20	F	11/10/2015	Morgan Stanley		1,493,760	1,500,000	0
046353-AL-2	ASTRAZENECA PLC SENIOR CORP BND 3.375% 11/16/25	F	11/10/2015	Morgan Stanley		747,979	755,000	0
05565Q-CR-7	BP CAPITAL MARKETS PLC SR NT 2.237%19 2.237% 05/10/19	F	01/23/2015	Wells Fargo Securities		754,605	750,000	3,635
05565Q-CX-4	BP CAPITAL MARKETS PLC NT 2.315%20 2.315% 02/13/20	F	02/10/2015	RBC Greenwich Capital		250,000	250,000	0
05565Q-CY-2	BP CAPITAL MARKETS PLC NT 1.674%18 1.674% 02/13/18	F	02/10/2015	RBC Greenwich Capital		250,000	250,000	0
05574L-XG-8	BNP PARIBAS SA FR 1.375%031717 1.375% 03/17/17	F	01/28/2015	BNP Paribas SA		752,445	750,000	3,867
05578D-AQ-5	BPCE SA 1.625% BDS 26/01/18 USD1000 1.625% 01/26/18	F	01/20/2015	Citigroup Global Mrkt		498,515	500,000	0
05579T-ED-4	BNP PARIBAS SA 2.375% 05/21/20	F	05/14/2015	BNP Paribas SA		1,087,144	1,090,000	0
06738E-AG-0	BARCLAYS PLC SR NT 2.875%20 2.875% 06/08/20	F	06/01/2015	Barclays Capital Inc		248,938	250,000	0
06739F-HT-1	BARCLAYS BANK PLC FR 2.5%022019 2.500% 02/20/19	F	02/06/2015	Mizuho		765,398	750,000	8,906
225433-AJ-0	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 144A 3.125% 12/10/20	F	12/07/2015	CSFB SUISSE GROUP		898,308	900,000	0
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRA FR 3%102921 3.000% 10/29/21	F	12/04/2015	Various		911,700	900,000	5,450
22546Q-AT-4	CREDIT SUISSE AG (NEW YORK BRA FR 1.75%012918 1.750% 01/29/18	F	01/26/2015	Credit Suisse 1stBstn		1,199,304	1,200,000	0
22546Q-AV-9	CREDIT SUISSE AG (NEW YORK BRA FR 1.7%042718 1.700% 04/27/18	F	04/24/2015	Credit Suisse 1stBstn		659,274	660,000	0
25152R-YD-9	DEUTSCHE BANK AG (LONDON) FR 1.875%021318 1.875% 02/13/18	F	02/10/2015	Deutsche Bank AG		599,286	600,000	0
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	F	10/26/2015	Tax Free Exchange		779,551	812,000	0
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC SR GLBL NT1.5%17 1.500% 05/08/17	F	01/23/2015	Bank of New York		1,011,570	1,000,000	3,333
53944V-AG-4	LLOYDS BANK PLC SR NT 1.75%18 1.750% 05/14/18	F	05/11/2015	Bank of America		469,549	470,000	0
62854A-AB-0	MYLAN NV SENIOR CORP BND 144A 3.750% 12/15/20	F	12/04/2015	Goldman Sachs		184,941	185,000	0
714295-AC-6	PERRIGO FINANCE PLC SR NT 3.9%24 3.900% 12/15/24	F	05/15/2015	Bank of America		203,906	200,000	3,640
767201-AS-5	RIO TINTO FINANCE (USA) LTD SR GLBL NT 25 3.750% 06/15/25	F	09/18/2015	Citigroup Global Mrkt		627,026	630,000	6,366
76720A-AM-8	RIO TINTO FINANCE (USA) PLC SR NT 2.25%18 2.250% 12/14/18	F	02/06/2015	Wells Fargo Securities		302,946	300,000	1,069
806854-AH-8	SCHLUMBERGER INVESTMENT SA SR NT 3.65%23 3.650% 12/01/23	F	02/03/2015	Various		459,676	425,000	2,649
822582-BD-3	SHELL INTERNATIONAL FINANCE BV SR NT 3.25%25 3.250% 05/11/25	F	12/04/2015	Various		844,748	850,000	3,733
822582-BP-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 2.250% 11/10/20	F	11/05/2015	JP Morgan		716,047	720,000	0
89152U-AF-9	TOTAL CAPITAL SA SR GLBL NT 21 4.125% 01/28/21	F	02/10/2015	Credit Suisse 1stBstn		550,710	500,000	859
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA GLBL NT 3.7%24 3.700% 01/15/24	F	02/03/2015	Citigroup Global Mrkt		162,757	150,000	324
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA SR GLBL NT2.1%19 2.100% 06/19/19	F	01/23/2015	Wells Fargo Securities		759,895	750,000	1,706
90261X-HH-8	UBS AG (STAMFORD BRANCH) SR NT 1.8%18 1.800% 03/26/18	F	03/23/2015	UBS Securities LLC		729,039	730,000	0
90261X-HK-1	UBS AG (STAMFORD BRANCH) SR NT 2.35%20 2.350% 03/26/20	F	05/27/2015	UBS Securities LLC		358,656	360,000	1,528
92857W-AX-8	VODAFONE GROUP PLC SR GLBL NT 17 1.625% 03/20/17	F	01/28/2015	Nomura Securities Inc		754,270	750,000	4,469
92857W-AZ-3	VODAFONE GROUP PLC NT 2.5%22 2.500% 09/26/22	F	02/09/2015	Barclays Capital Inc		166,312	173,000	1,635
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						138,402,903	136,368,000	660,044
8399997. Total - Bonds - Part 3						156,563,180	155,258,000	795,488
8399998. Total - Bonds - Part 5						105,003,285	103,818,784	415,537
8399999. Total - Bonds						261,566,465	259,076,784	1,211,025
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						261,566,465	XXX	1,211,025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36241K-XF-0	GNMA PASS-THRU X PLATINUM 15YR GNMA I # 782478X 5.000% 11/15/38		01/23/2015	BNP Paribas SA		356,395	322,803	327,180	327,145	0	11	0	11	0	327,156	0	29,239	29,239	2,556	11/15/2038
36241K-XF-0	GNMA PASS-THRU X PLATINUM 15YR GNMA I # 782478X 5.000% 11/15/38		01/01/2015	Paydown		6,404	6,404	6,491	6,490	0	(86)	0	(86)	0	6,404	0	0	0	27	11/15/2038
36290V-RT-3	GNMA PASS-THRU X SINGLE FAMILY GNMA I # 618898X 5.500% 09/15/33		01/23/2015	Morgan Stanley		11,248	10,066	10,363	10,347	0	(1)	0	(1)	0	10,346	0	902	902	88	09/15/2033
36290V-RT-3	GNMA PASS-THRU X SINGLE FAMILY GNMA I # 618898X 5.500% 09/15/33		01/01/2015	Paydown		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	0	09/15/2033
36291C-AF-2	GNMA PASS-THRU X SINGLE FAMILY GNMA I # 623806X 5.500% 11/15/33		01/26/2015	Barclays Capital Inc		13,192	11,779	11,968	11,958	0	(1)	0	(1)	0	11,957	0	1,235	1,235	104	11/15/2033
36291C-AF-2	GNMA PASS-THRU X SINGLE FAMILY GNMA I # 623806X 5.500% 11/15/33		01/01/2015	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	0	11/15/2033
912810-RH-3	UNITED STATES TREASURY 3.125%08/15/44 3.125% 08/15/44		01/28/2015	Various		8,591,001	7,500,000	7,428,531	7,429,072	0	117	0	117	0	7,429,189	0	1,161,812	1,161,812	106,360	08/15/2044
912828-D3-1	UNITED STATES TREASURY FLT FRN TNOTE 2016 0.319% 04/30/16		03/26/2015	Various		16,501,498	16,500,000	16,505,061	16,503,999	0	(430)	0	(430)	0	16,503,568	0	(2,071)	(2,071)	5,003	04/30/2016
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		02/09/2015	Various		7,392,691	7,070,000	7,043,502	7,044,349	0	257	0	257	0	7,044,606	0	348,085	348,085	81,277	08/15/2024
912828-F8-8	UNITED STATES TREASURY 0.375% 10/31/16 0.375% 10/31/16		01/30/2015	Morgan Stanley		7,516,756	7,520,000	7,501,213	7,502,178	0	912	0	912	0	7,503,090	0	13,666	13,666	7,478	10/31/2016
912828-HA-1	UNITED STATES TREASURY 4.75% 08/15/17 4.750% 08/15/17		02/06/2015	Nesbitt Burns Inc		82,307	75,000	75,624	75,436	0	(17)	0	(17)	0	75,419	0	6,887	6,887	1,723	08/15/2017
0599999. Subtotal - Bonds - U.S. Governments						40,471,561	39,016,121	38,910,004	38,911,045	0	760	0	760	0	38,911,804	0	1,559,755	1,559,755	204,616	XXX
25476F-LG-1	DISTRICT OF COLUMBIA GO GO BDS 2010A 4.613% 06/01/17		01/20/2015	Janney Montgomery Scott LLC		574,796	530,000	530,000	530,000	0	0	0	0	0	530,000	0	44,796	44,796	3,532	06/01/2017
34153P-LQ-9	FLORIDA ST BRD ED REF CAP OUTLAY BDS 2009A 5.000% 06/01/22		10/28/2015	Stifel Nicolaus		1,033,601	905,000	961,810	952,176	0	(6,637)	0	(6,637)	0	945,539	0	88,061	88,061	41,228	06/01/2022
452152-BF-7	ILLINOIS GO GO BDS 2010- 4.833% 02/01/17		01/20/2015	Raymond James & Assoc Inc		1,322,150	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	72,150	72,150	28,864	02/01/2017
594610-6N-2	MICHIGAN GO GO BDS 2010B 3.890% 11/01/18		01/20/2015	Citigroup Global Mrkt		1,080,810	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	80,810	80,810	8,861	11/01/2018
882722-TG-6	TEXAS STATE OF G O REF BDS 2010A 5.000% 10/01/25		10/13/2015	Piper Jaffray		1,164,030	1,000,000	1,044,995	1,037,876	0	(4,665)	0	(4,665)	0	1,033,211	0	130,819	130,819	52,083	10/01/2025
93974C-ZQ-6	WASHINGTON STATE OF MOTOR VEHICLE FUEL TAX G 2012B 5.000% 08/01/24		12/22/2015	Various		1,362,319	1,150,000	1,375,970	1,342,557	0	(23,916)	0	(23,916)	0	1,318,640	0	43,678	43,678	74,219	08/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,537,706	5,835,000	6,162,775	6,112,609	0	(35,218)	0	(35,218)	0	6,077,390	0	460,314	460,314	208,787	XXX
442331-SQ-8	HOUSTON TX GO PUB IMPT REF BDS 2010 4.811% 03/01/22		01/20/2015	Raymond James & Assoc Inc		1,119,540	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	119,540	119,540	18,977	03/01/2022
442403-FV-8	HOUSTON TEX INDPT SCH DIST G O LTD TAX SCHHSE BDS 2009A 5.361% 02/15/22		01/20/2015	Janney Montgomery Scott LLC		1,125,870	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	125,870	125,870	23,529	02/15/2022
702282-LP-7	PASADENA CALIF UNI SCH DIST GO BDS 2009A 6.176% 08/01/24		01/20/2015	Advisor's Asset Management		692,400	600,000	600,000	600,000	0	0	0	0	0	600,000	0	92,400	92,400	17,705	08/01/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,937,810	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	337,810	337,810	60,211	XXX
103575-CL-8	BOYNTON BEACH FLA PUB SVC TAX TAX REV BDS 2004 5.000% 11/01/15		06/19/2015	Call 100.0000		100,000	100,000	101,171	100,000	0	0	0	0	0	100,000	0	0	0	3,167	11/01/2015
20281P-CS-9	COMMONWEALTH FIN AUTH PA REV BDS 2009D 5.653% 06/01/24		01/20/2015	Janney Montgomery Scott LLC		1,254,514	1,075,000	1,095,722	1,093,772	0	(98)	0	(98)	0	1,093,674	0	160,841	160,841	8,778	06/01/2024
249182-GC-4	DENVER COLO CITY & CNTY REV BDS B 5.000% 11/15/28		12/22/2015	Various		1,175,653	1,000,000	1,164,589	1,144,518	0	(14,547)	0	(14,547)	0	1,129,971	0	45,682	45,682	50,523	11/15/2028
3128MJ-RM-4	FHLMC FHLMC not including strips # G 3.500% 05/01/42		01/23/2015	Credit Suisse 1stBstn		2,103,863	2,000,553	2,128,138	2,125,609	0	(52)	0	(52)	0	2,125,557	0	(21,694)	(21,694)	11,086	05/01/2042
3128MJ-RM-4	FHLMC FHLMC not including strips # G 3.500% 05/01/42		01/01/2015	Paydown		18,777	18,777	19,975	19,951	0	(1,174)	0	(1,174)	0	18,777	0	0	0	55	05/01/2042
3128NH-W8-2	FHLMC PC II HYBRD ARM FLT FHLMC not including strips 2.567% 04/01/37		01/23/2015	JP Morgan		86,941	82,604	74,422	74,559	0	(2)	0	(2)	0	74,556	0	12,385	12,385	336	04/01/2037
312931-E7-9	FHLMC PC GOLD COMB 30 FHLMC not including strips # A 4.500% 02/01/39		01/23/2015	Barclays Capital Inc		295,871	273,164	274,941	274,922	0	4	0	4	0	274,926	0	20,945	20,945	1,946	02/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312931-E7-9	FHLMC PC GOLD COMB 30 FHLMC not including strips # A 4.500% 02/01/39		01/01/2015	Paydown		709	709	714	714	0	(5)	0	(5)	0	709	0	0	0	3	02/01/2039
312933-ML-5	FHLMC PC GOLD COMB 30 FHLMC not including strips # A 4.500% 06/01/39		01/23/2015	Bank of America		672,273	621,216	621,301	621,290	0	2	0	2	0	621,292	0	50,981	50,981	4,426	06/01/2039
312933-ML-5	FHLMC PC GOLD COMB 30 FHLMC not including strips # A 4.500% 06/01/39		01/01/2015	Paydown		6,006	6,006	6,007	6,007	0	(1)	0	(1)	0	6,006	0	0	0	23	06/01/2039
312962-VE-0	FREDDIE MAC GOLD FHLMC not including strips # B 4.500% 10/01/18		01/23/2015	BNP Paribas SA		5,399	5,139	5,134	5,133	0	0	0	0	0	5,133	0	266	266	37	10/01/2018
312962-VE-0	FREDDIE MAC GOLD FHLMC not including strips # B 4.500% 10/01/18		01/01/2015	Paydown		205	205	205	205	0	0	0	0	0	205	0	0	0	1	10/01/2018
3132J9-HP-6	FHLMC PC GOLD PC 30YR FHLMC not including strips # Q 3.500% 05/01/43		01/23/2015	RBC Dain Rauscher		1,832,240	1,744,990	1,827,515	1,826,162	0	(7)	0	(7)	0	1,826,155	0	6,085	6,085	9,670	05/01/2043
3132J9-HP-6	FHLMC PC GOLD PC 30YR FHLMC not including strips # Q 3.500% 05/01/43		01/01/2015	Paydown		2,884	2,884	3,020	3,018	0	(134)	0	(134)	0	2,884	0	0	0	8	05/01/2043
31387H-R9-3	FANNIE MAE FNMA # 584712F 6.500% 05/01/31		01/23/2015	Morgan Stanley		31,816	27,310	29,536	29,395	0	(8)	0	(8)	0	29,387	0	2,429	2,429	281	05/01/2031
31387H-R9-3	FANNIE MAE FNMA # 584712F 6.500% 05/01/31		01/01/2015	Paydown		89	89	96	96	0	(7)	0	(7)	0	89	0	0	0	0	05/01/2031
3138WP-GY-4	FNMA PASS-THRU LNG 30 YEAR FNMA # AT2014F 3.000% 04/01/43		01/26/2015	Goldman Sachs		5,609,968	5,459,823	5,386,457	5,387,105	0	52	0	52	0	5,387,157	0	222,811	222,811	26,389	04/01/2043
3138WP-GY-4	FNMA PASS-THRU LNG 30 YEAR FNMA # AT2014F 3.000% 04/01/43		01/01/2015	Paydown		43,073	43,073	42,495	42,500	0	574	0	574	0	43,073	0	0	0	108	04/01/2043
3138WS-QE-1	FNMA PASS-THRU LNG 30 YEAR FNMA # AT4952F 3.500% 05/01/43		01/23/2015	RBC Dain Rauscher		2,920,486	2,778,521	2,908,828	2,907,953	0	235	0	235	0	2,908,188	0	12,299	12,299	15,398	05/01/2043
3138WS-QE-1	FNMA PASS-THRU LNG 30 YEAR FNMA # AT4952F 3.500% 05/01/43		01/01/2015	Paydown		97,101	97,101	101,654	101,624	0	(4,523)	0	(4,523)	0	97,101	0	0	0	283	05/01/2043
31391X-S7-5	FANNIE MAE FNMA # 680142F 5.000% 01/01/18		01/23/2015	BNP Paribas SA		3,199	3,042	3,059	3,053	0	0	0	0	0	3,053	0	146	146	24	01/01/2018
31391X-S7-5	FANNIE MAE FNMA # 680142F 5.000% 01/01/18		01/01/2015	Paydown		135	135	136	135	0	0	0	0	0	135	0	0	0	1	01/01/2018
31392E-4Q-0	FNMA REMIC TRUST 2002-72 FNMA 15 Year 6.500% 11/25/17		01/23/2015	GX Clarke & Co		12,266	11,966	12,288	12,189	0	(5)	0	(5)	0	12,184	0	81	81	123	11/25/2017
31392E-4Q-0	FNMA REMIC TRUST 2002-72 FNMA 15 Year 6.500% 11/25/17		01/01/2015	Paydown		755	755	775	769	0	(14)	0	(14)	0	755	0	0	0	4	11/25/2017
31395F-NK-6	FHLMC REMIC FHLMC Mixed Mortgages 4.500% 09/15/24		01/23/2015	GX Clarke & Co		282,808	266,800	255,468	256,243	0	7	0	7	0	256,250	0	26,558	26,558	1,901	09/15/2024
31395F-NK-6	FHLMC REMIC FHLMC Mixed Mortgages 4.500% 09/15/24		01/01/2015	Paydown		4,687	4,687	4,488	4,502	0	185	0	185	0	4,687	0	0	0	18	09/15/2024
31401P-A6-1	FNMA PASS-THRU INT 15 YEAR FNMA # 713829F 4.500% 10/01/18		01/23/2015	BNP Paribas SA		8,661	8,246	8,286	8,275	0	(1)	0	(1)	0	8,274	0	387	387	59	10/01/2018
31401P-A6-1	FNMA PASS-THRU INT 15 YEAR FNMA # 713829F 4.500% 10/01/18		01/01/2015	Paydown		409	409	411	411	0	(1)	0	(1)	0	409	0	0	0	2	10/01/2018
31403Y-BN-2	FNMA PASS-THRU INT 15 YEAR FNMA # 761545F 5.000% 11/01/19		01/23/2015	BNP Paribas SA		141,290	133,450	134,894	134,550	0	(18)	0	(18)	0	134,532	0	6,759	6,759	1,056	11/01/2019
31403Y-BN-2	FNMA PASS-THRU INT 15 YEAR FNMA # 761545F 5.000% 11/01/19		01/01/2015	Paydown		2,795	2,795	2,826	2,818	0	(23)	0	(23)	0	2,795	0	0	0	12	11/01/2019
31405A-3E-1	FNMA PASS-THRU LNG 30 YEAR FNMA # 783897F 5.000% 12/01/34		01/23/2015	Credit Suisse 1stBstn		43,354	38,904	38,762	38,763	0	0	0	0	0	38,763	0	4,591	4,591	308	12/01/2034
31405A-3E-1	FNMA PASS-THRU LNG 30 YEAR FNMA # 783897F 5.000% 12/01/34		01/01/2015	Paydown		1,124	1,124	1,120	1,120	0	4	0	4	0	1,124	0	0	0	5	12/01/2034
31405C-XD-6	FNMA PASS-THRU INT 15 YEAR FNMA # 785576F 5.000% 11/01/19		01/23/2015	BNP Paribas SA		195,675	183,787	185,432	185,154	0	(11)	0	(11)	0	185,143	0	10,533	10,533	1,455	11/01/2019
31405C-XD-6	FNMA PASS-THRU INT 15 YEAR FNMA # 785576F 5.000% 11/01/19		01/01/2015	Paydown		3,567	3,567	3,599	3,594	0	(27)	0	(27)	0	3,567	0	0	0	15	11/01/2019
31405C-XG-9	FNMA PASS-THRU INT 15 YEAR FNMA # 785579F 5.000% 12/01/19		01/23/2015	BNP Paribas SA		105,693	99,563	100,744	100,500	0	(12)	0	(12)	0	100,488	0	5,205	5,205	788	12/01/2019
31405C-XG-9	FNMA PASS-THRU INT 15 YEAR FNMA # 785579F 5.000% 12/01/19		01/01/2015	Paydown		2,468	2,468	2,497	2,491	0	(23)	0	(23)	0	2,468	0	0	0	10	12/01/2019

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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31406B-M6-4	FNMA PASS-THRU INT 15 YEAR FNMA # 805081F 5.000% 12/01/19		01/23/2015	BNP Paribas SA		77,576	73,358	74,023	73,866	0	(8)	0	(8)	0	73,858	0	3,718	3,718	581	12/01/2019
31406B-M6-4	FNMA PASS-THRU INT 15 YEAR FNMA # 805081F 5.000% 12/01/19		01/01/2015	Paydown		1,556	1,556	1,570	1,566	0	(11)	0	(11)	0	1,556	0	0	0	6	12/01/2019
31406B-N4-8	FANNIE MAE FNMA # 805111F 5.500% 12/01/34		01/23/2015	Morgan Stanley		459,586	406,938	414,666	414,524	0	7	0	7	0	414,531	0	45,055	45,055	3,544	12/01/2034
31406B-N4-8	FANNIE MAE FNMA # 805111F 5.500% 12/01/34		01/01/2015	Paydown		976	976	994	994	0	(18)	0	(18)	0	976	0	0	0	4	12/01/2034
31416N-TU-6	FNMA PASS-THRU LNG 30 YEAR FNMA # AA5062F 4.500% 03/01/39		01/23/2015	Bank of America		486,409	448,432	451,110	451,086	0	10	0	10	0	451,096	0	35,312	35,312	3,195	03/01/2039
31416N-TU-6	FNMA PASS-THRU LNG 30 YEAR FNMA # AA5062F 4.500% 03/01/39		01/01/2015	Paydown		1,154	1,154	1,161	1,161	0	(7)	0	(7)	0	1,154	0	0	0	4	03/01/2039
31416P-WC-7	FNMA PASS-THRU LNG 30 YEAR FNMA # AA6042F 4.500% 05/01/39		01/23/2015	Bank of America		597,513	550,862	562,568	562,374	0	5	0	5	0	562,379	0	35,134	35,134	3,925	05/01/2039
31416P-WC-7	FNMA PASS-THRU LNG 30 YEAR FNMA # AA6042F 4.500% 05/01/39		01/01/2015	Paydown		18,322	18,322	18,712	18,705	0	(383)	0	(383)	0	18,322	0	0	0	69	05/01/2039
31417E-JB-8	FNMA PASS-THRU LNG 30 YEAR FNMA # AB7457F 3.000% 01/01/43		01/26/2015	Bank of America		3,279,895	3,182,433	3,149,116	3,149,398	0	18	0	18	0	3,149,416	0	130,479	130,479	15,382	01/01/2043
31417E-JB-8	FNMA PASS-THRU LNG 30 YEAR FNMA # AB7457F 3.000% 01/01/43		01/01/2015	Paydown		13,374	13,374	13,234	13,235	0	139	0	139	0	13,374	0	0	0	33	01/01/2043
373541-D2-4	GEORGIA MEAG PWR REV BDS Z 5.500% 01/01/20		01/01/2015	Call 100.0000		5,000	5,000	5,025	5,021	0	0	0	0	0	5,021	0	(21)	(21)	138	01/01/2020
407288-WP-0	HAMILTON COUNTY OH SEWER REV BDS 2009B 5.460% 12/01/21		01/20/2015	Raymond James & Assoc Inc		573,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	73,000	73,000	3,943	12/01/2021
426698-CP-9	HENRY CNTY VA PUB SVC AUTH REV REF BDS 2001 5.250% 11/15/15		11/15/2015	Maturity		515,000	515,000	529,714	521,181	0	(6,181)	0	(6,181)	0	515,000	0	0	0	27,038	11/15/2015
45506D-BG-9	INDIANA ST FINANCE AUTHORITY FACS REV REF BDS 2012C 5.000% 07/01/24		10/26/2015	Stifel Nicolaus		801,225	675,000	787,244	772,880	0	(9,804)	0	(9,804)	0	763,075	0	38,150	38,150	44,813	07/01/2024
574218-KL-6	MARYLAND HEALTH AND HIGHER EDU REV BDS 2012D 0.993% 05/15/38		10/28/2015	Stifel Nicolaus		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	2,410	05/15/2038
60242M-CZ-4	MILWAUKEE WIS SEW REV REV BDS 2013 5.000% 06/01/23		03/19/2015	Stifel Nicolaus		1,832,415	1,500,000	1,772,127	1,740,942	0	(5,742)	0	(5,742)	0	1,735,200	0	97,215	97,215	23,542	06/01/2023
645918-ZR-7	NEW JERSEY ECONOMIC DEVELOPMEN SCH FACS CONSTR REF BDS 2011 5.000% 09/01/20		09/22/2015	Tax Free Exchange		1,015,777	1,000,000	1,021,108	1,017,792	0	(2,015)	0	(2,015)	0	1,015,777	0	0	0	50,000	09/01/2020
64972H-MU-3	NEW YORK CITY TRANSITIONAL FIN REV BDS 2009 5.125% 01/15/24		10/26/2015	Stifel Nicolaus		1,800,976	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	200,976	200,976	105,689	01/15/2024
649902-Z5-5	NY STATE DORM AUTHORITY INCOME TAX REV BDS 2010G 2.825% 03/15/16		01/20/2015	Raymond James & Assoc Inc		769,275	750,000	750,000	750,000	0	0	0	0	0	750,000	0	19,275	19,275	7,533	03/15/2016
783186-QK-8	RUTGERS ST UNIV N J GO REF BDS 2013 5.000% 05/01/23		03/19/2015	Stifel Nicolaus		608,300	500,000	585,443	575,588	0	(1,820)	0	(1,820)	0	573,768	0	34,532	34,532	9,931	05/01/2023
796753-PM-7	SAN BERNARDINO CALIF JT PWRS F TAXABLE TAX ALLOCATON BD SERIE 5.625% 05/01/16		01/20/2015	Robert W. Baird		438,350	435,000	442,633	434,957	4,103	(180)	0	3,923	0	438,880	0	(530)	(530)	5,573	05/01/2016
88045R-DM-1	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG BDS ISSUE 5.000% 07/01/32		10/26/2015	George K. Baum		614,933	595,000	544,199	546,218	0	1,381	0	1,381	0	547,599	0	67,333	67,333	39,501	07/01/2032
88045R-DM-1	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG BDS ISSUE 5.000% 07/01/32		09/01/2015	Call 100.0000		50,000	50,000	45,731	45,901	0	48	0	48	0	45,948	0	4,052	4,052	2,104	07/01/2032
896029-YE-9	TRIBOROUGH BRIDGE & TUNNEL AUT GEN PURP REV BDS Y 5.500% 01/01/17		01/01/2015	Call 100.0000		55,000	55,000	57,525	56,594	0	0	0	0	0	56,594	0	(1,594)	(1,594)	1,513	01/01/2017
89602N-QY-3	TRIBOROUGH BRIDGE & TUNNEL AUT SUBORDINATE REV BDS 2008D 5.000% 11/15/27		10/26/2015	Stifel Nicolaus		806,454	725,000	734,466	732,385	0	(1,462)	0	(1,462)	0	730,923	0	75,531	75,531	34,639	11/15/2027
3199999. Subtotal - Bonds - U.S. Special Revenues						32,163,820	29,976,267	30,884,074	30,780,468	4,103	(45,653)	0	(41,550)	0	30,738,914	0	1,424,907	1,424,907	523,409	XXX
00510R-AC-7	ACUITY BRANDS LIGHTING INC GTD SR NT 6%19 6.000% 12/15/19		02/13/2015	Bank of New York		1,188,435	1,064,000	1,204,795	1,178,874	0	(2,876)	0	(2,876)	0	1,175,998	0	12,437	12,437	11,349	12/15/2019
029912-AY-8	AMERICAN TOWER CORP SR NT 7.25%19 7.250% 05/15/19		04/28/2015	Millenium/Nyfix		876,083	750,000	837,445	819,990	0	(4,801)	0	(4,801)	0	815,190	0	60,893	60,893	25,073	05/15/2019
05567S-AA-0	BNSF FUNDING TRUST 1 GTD PFD SECS 55 6.613% 12/15/55		01/20/2015	Sumridge Partners LLC		784,000	700,000	760,965	756,508	0	(225)	0	(225)	0	756,283	0	27,717	27,717	24,174	12/15/2055

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07388Y-AG-7	BEAR STEARNS COMM MORT SEC 2007-PW16 AM 5.896% 06/11/40		01/20/2015	Bank of America		545,801	500,000	556,333	537,583	0	(932)	0	(932)	0	536,651	0	9,150	9,150	4,122	06/11/2040
073902-RU-4	BEAR STEARNS COMPANIES LLC/THE GLBL NT 7.25%18 7.250% 02/01/18		03/31/2015	JP Morgan		316,643	275,000	331,282	315,622	0	(3,334)	0	(3,334)	0	312,289	0	4,355	4,355	13,569	02/01/2018
09256B-AA-5	BLACKSTONE HLDGS FIN L L C SR 144A NT 19 6.625% 08/15/19		01/22/2015	Janney Montgomery Scott LLC		1,177,290	1,000,000	1,216,717	1,173,331	0	(2,485)	0	(2,485)	0	1,170,846	0	6,444	6,444	29,813	08/15/2019
12646X-AJ-1	CREDIT SUISSE MORTGAGE TRUST 2013-IVR3 A2 3.000% 05/25/43		01/28/2015	JP Morgan		936,051	939,575	951,447	950,677	0	(11)	0	(11)	0	950,666	0	(14,615)	(14,615)	2,427	05/25/2043
12646X-AJ-1	CREDIT SUISSE MORTGAGE TRUST 2013-IVR3 A2 3.000% 05/25/43		02/01/2015	Paydown		8,044	8,044	8,146	8,139	0	(95)	0	(95)	0	8,044	0	0	0	2,375	05/25/2043
12669G-HZ-7	COUNTRYWIDE HOME LOANS 2004-29 1A2 1.322% 02/25/35		01/28/2015	Barclays Capital Inc		93,583	100,576	101,773	86,905	14,696	(17)	0	14,679	0	101,583	0	(8,001)	(8,001)	113	02/25/2035
12669G-HZ-7	COUNTRYWIDE HOME LOANS 2004-29 1A2 1.322% 02/25/35		01/26/2015	Paydown		1,524	1,524	1,542	1,317	223	(16)	0	207	0	1,524	0	0	0	1	02/25/2035
17313K-AF-8	CITIGROUP COMM MORT TRUST 2008-C7 A4 6.349% 12/10/49		01/22/2015	Nomura Securities Inc		2,027,962	1,850,238	2,093,819	1,979,923	0	(6,625)	0	(6,625)	0	1,973,298	0	54,664	54,664	17,700	12/10/2049
17313K-AF-8	CITIGROUP COMM MORT TRUST 2008-C7 A4 6.349% 12/10/49		01/01/2015	Paydown		3,164	3,164	3,580	3,385	0	(222)	0	(222)	0	3,164	0	0	0	16	12/10/2049
20173V-AE-0	GCCFC_07-GG11 2007-GG11 A4 5.736% 12/10/49		01/22/2015	Nomura Securities Inc		1,082,813	1,000,000	1,121,630	1,067,186	0	(3,172)	0	(3,172)	0	1,064,015	0	18,798	18,798	8,923	12/10/2049
22545L-AG-4	CREDIT SUISSE MORTGAGE TRUST 2006-C5 AM 5.343% 12/15/39		01/20/2015	UBS Securities LLC		1,593,457	1,500,000	1,487,804	1,490,787	0	168	0	168	0	1,490,955	0	102,502	102,502	11,577	12/15/2039
233851-AP-9	DAIMLER FINANCE NORTH AMER LLC SR NT 144A2.4%17 2.400% 04/10/17		01/22/2015	HSBC Bank USA, NA		767,835	750,000	749,925	749,952	0	1	0	1	0	749,954	0	17,881	17,881	5,350	04/10/2017
29372E-BE-7	ENTERPRISE FLEET FINANCING LLC Auto leases 1.050% 03/20/20		01/21/2015	JP Morgan		1,248,486	1,250,000	1,249,799	1,249,813	0	2	0	2	0	1,249,815	0	(1,329)	(1,329)	1,313	03/20/2020
30212P-AB-1	EXPEDIA INC SR NT 7.456%18 7.456% 08/15/18		02/19/2015	Mabon Securities		1,735,155	1,500,000	1,626,982	1,597,588	0	(3,584)	0	(3,584)	0	1,594,004	0	141,151	141,151	58,716	08/15/2018
345397-VT-7	FORD MOTOR CREDIT COMPANY SR NT 5%18 5.000% 05/15/18		08/13/2015	Mabon Securities		1,283,028	1,200,000	1,300,595	1,274,733	0	(13,370)	0	(13,370)	0	1,261,363	0	21,665	21,665	45,500	05/15/2018
350910-AN-5	FOUR TIMES SQUARE TRUST 2006-4TS A 5.401% 12/13/28		01/20/2015	RBC Dain Rauscher		2,079,115	1,795,000	2,041,921	1,985,724	0	(2,794)	0	(2,794)	0	1,982,931	0	96,184	96,184	11,311	12/13/2028
36962G-5J-9	GENERAL ELECTRIC CAP CORP NT 4.65%21 4.650% 10/17/21		10/26/2015	Tax Free Exchange		780,304	713,000	801,128	788,623	0	(8,319)	0	(8,319)	0	780,304	0	0	0	33,983	10/17/2021
38143U-SC-6	GOLDMAN SACHS GROUP INC/THE NT 3.625%16 3.625% 02/07/16		03/26/2015	TD Securities LLC		1,021,860	1,000,000	999,039	999,455	0	92	0	92	0	999,547	0	22,313	22,313	23,160	02/07/2016
428236-BP-7	HEWLETT-PACKARD CO GLBL NT 3%16 3.000% 09/15/16		10/16/2015	Redemption 102.1120		1,276,400	1,250,000	1,252,053	1,251,207	0	(552)	0	(552)	0	1,250,656	0	25,744	25,744	40,729	09/15/2016
48248N-AA-8	KKR GROUP FINANCE LLC SR NT 144A 20 6.375% 09/29/20		01/22/2015	Janney Montgomery Scott LLC		2,055,865	1,750,000	2,055,844	2,006,328	0	(2,895)	0	(2,895)	0	2,003,432	0	52,433	52,433	36,568	09/29/2020
55291P-AE-6	MAPS CLO FUND LLC 2007-2A A1S 0.537% 07/20/22		01/26/2015	Morgan Stanley		1,107,985	1,124,287	1,075,361	1,082,469	0	(363)	0	(363)	0	1,082,106	0	25,879	25,879	1,414	07/20/2022
55291P-AE-6	MAPS CLO FUND LLC 2007-2A A1S 0.537% 07/20/22		01/20/2015	Paydown		51,883	51,883	49,625	49,953	0	1,930	0	1,930	0	51,883	0	0	0	60	07/20/2022
55616X-AB-3	MACYS RETAIL HLDGS INC SR DEB 6.79%27 6.790% 07/15/27		01/16/2015	Mabon Securities		367,089	300,000	365,014	360,689	0	(205)	0	(205)	0	360,484	0	6,605	6,605	10,581	07/15/2027
577778-BH-5	MAY DEPARTMENT STORES DEB 6.7%28 6.700% 09/15/28		01/16/2015	Keybank		490,320	400,000	470,600	466,484	0	(196)	0	(196)	0	466,288	0	24,032	24,032	9,454	09/15/2028
577778-CB-7	MAY DEPARTMENT STORES DEB 6.65%24 6.650% 07/15/24		02/13/2015	Various		1,004,586	800,000	982,059	964,792	0	(1,414)	0	(1,414)	0	963,378	0	41,208	41,208	29,814	07/15/2024
60687V-AE-5	ML-CFC COML MTG TR 2006-3 FLT Commercial mortgages 5.414% 07/12/46		01/20/2015	Wells Fargo Securities		1,170,726	1,113,072	1,190,726	1,173,104	0	(1,481)	0	(1,481)	0	1,171,623	0	(897)	(897)	8,704	07/12/2046
60687V-AE-5	ML-CFC COML MTG TR 2006-3 FLT Commercial mortgages 5.414% 07/12/46		01/01/2015	Paydown		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	07/12/2046
61747Y-CL-7	MORGAN STANLEY SR NT 4.1%15 4.100% 01/26/15		01/26/2015	Maturity		1,000,000	1,000,000	998,604	999,914	0	86	0	86	0	1,000,000	0	0	0	20,500	01/26/2015
61751N-AD-4	MORGAN STANLEY CAPITAL I TRUST 2007-HQ11 A31 5.439% 02/12/44		01/28/2015	KGS-Alpha Capital Markets		172,476	171,992	171,814	171,724	0	(4)	0	(4)	0	171,719	0	757	757	1,533	02/12/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61751N-AD-4	MORGAN STANLEY CAPITAL I TRUST 2007-HQ11 A31 5.439% 02/12/44		01/01/2015	Paydown		184	184	184	184	0	0	0	0	0	184	0	0	0	1	02/12/2044
61756U-AE-1	MORGAN STANLEY CAPITAL I TRUST 2007-IQ16 A4 5.809% 12/12/49		01/22/2015	Pierpont Securities LLC		2,159,263	1,982,965	2,226,699	2,125,172	0	(3,294)	0	(3,294)	0	2,121,878	0	37,385	37,385	17,919	12/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I TRUST 2007-IQ16 A4 5.809% 12/12/49		01/01/2015	Paydown		2,014	2,014	2,262	2,158	0	(144)	0	(144)	0	2,014	0	0	0	10	12/12/2049
694308-GE-1	PACIFIC GAS & ELEC CO 1MTG BD 6.05%34 6.050% 03/01/34		01/16/2015	Bank of New York		396,645	300,000	370,674	369,718	0	(137)	0	(137)	0	369,581	0	27,064	27,064	7,109	03/01/2034
712704-AA-3	PEOPLE'S UNITED FINANCIAL SR NT 3.65%22 3.650% 12/06/22		02/13/2015	Millenium/Nyfix		507,990	500,000	498,455	498,653	0	19	0	19	0	498,673	0	9,317	9,317	3,650	12/06/2022
714046-AE-9	PERKINELMER INC SR NT 5%21 5.000% 11/15/21		06/25/2015	Millenium/Nyfix		541,800	500,000	545,341	538,985	0	(2,601)	0	(2,601)	0	536,384	0	5,416	5,416	15,625	11/15/2021
744320-CA-1	PRUDENTIAL FINL INC MTNS BOOK FR 4.6%051544 4.600% 05/15/44		01/16/2015	Millenium/Nyfix		297,330	275,000	282,029	281,997	0	(7)	0	(7)	0	281,991	0	15,339	15,339	2,354	05/15/2044
747262-AU-7	QVC INC SR SEC GLBL NT25 4.450% 02/15/25		12/02/2015	Various		398,501	425,000	424,416	424,428	0	53	0	53	0	424,481	0	(25,980)	(25,980)	23,523	02/15/2025
80282K-AA-4	SANTANDER HLDGS USA INC SR NT 4.625%16 4.625% 04/19/16		03/26/2015	Santander Investment Securitie		1,295,438	1,250,000	1,292,991	1,272,292	0	(3,941)	0	(3,941)	0	1,268,351	0	27,087	27,087	25,373	04/19/2016
828807-CM-7	SIMON PROPERTY GROUP LP 144A NT 1.5%18 1.500% 02/01/18		01/22/2015	Wells Fargo Securities		748,860	750,000	748,812	749,150	0	19	0	19	0	749,169	0	(309)	(309)	5,500	02/01/2018
872287-AC-1	TCI COMMUNICATIONS INC SR DEB 8.75%15 8.750% 08/01/15		03/26/2015	Mabon Securities		1,028,320	1,000,000	1,024,846	1,008,314	0	(3,296)	0	(3,296)	0	1,005,018	0	23,302	23,302	57,361	08/01/2015
920253-AD-3	VALMONT INDUSTRIES SR NT 6.625% 20 6.625% 04/20/20		02/17/2015	Southwest Securities		681,160	584,000	661,588	648,366	0	(1,492)	0	(1,492)	0	646,874	0	34,286	34,286	12,897	04/20/2020
92344X-AB-5	VERIZON NEW YORK INC DEB-A 7.375%32 7.375% 04/01/32		01/16/2015	Morgan Stanley		1,275,590	1,000,000	1,324,601	1,310,334	0	(676)	0	(676)	0	1,309,658	0	(34,068)	(34,068)	22,740	04/01/2032
928667-AD-6	VOLKSWAGEN CR OWNR TR 2014-1 Floor plan 1.400% 07/22/19		01/21/2015	HSBC Bank USA, NA		2,505,273	2,500,000	2,499,936	2,499,943	0	2	0	2	0	2,499,945	0	5,329	5,329	3,500	07/22/2019
949746-RF-0	WELLS FARGO & COMPANY SUB NT 5.606%44 5.606% 01/15/44		01/16/2015	Wells Fargo Securities		1,402,109	1,171,000	1,195,937	1,195,833	0	(16)	0	(16)	0	1,195,818	0	206,291	206,291	34,100	01/15/2044
94980V-AA-6	WELLS FARGO BK NATL ASSN SB NT ACRD 15 4.750% 02/09/15		02/09/2015	Maturity		1,000,000	1,000,000	964,788	997,167	0	2,833	0	2,833	0	1,000,000	0	0	0	23,750	02/09/2015
983130-AR-6	WYNN LAS VEGAS LLC / WYNN 1MTG NT 7.75%20 7.750% 08/15/20		01/16/2015	Deutsche Bank AG		1,381,250	1,300,000	1,396,110	1,366,111	0	(1,412)	0	(1,412)	0	1,364,699	0	16,551	16,551	43,938	08/15/2020
09254D-AA-3	BLACKROCK SR INC SERIES CORP 2006-4A A 0.557% 04/20/19	F	01/26/2015	JP Morgan		525,215	533,213	512,726	517,199	0	(376)	0	(376)	0	516,824	0	8,391	8,391	700	04/20/2019
09254D-AA-3	BLACKROCK SR INC SERIES CORP 2006-4A A 0.557% 04/20/19	F	01/20/2015	Paydown		4,795	4,795	4,611	4,651	0	144	0	144	0	4,795	0	0	0	6	04/20/2019
15134D-AA-6	CENT CDO XI LTD 2006-11A A1 0.580% 04/25/19	F	01/26/2015	CSFB SUISSE GROUP		1,470,353	1,492,592	1,440,135	1,451,548	0	(952)	0	(952)	0	1,450,596	0	19,757	19,757	1,905	04/25/2019
15134D-AA-6	CENT CDO XI LTD 2006-11A A1 0.580% 04/25/19	F	01/26/2015	Paydown		57,497	57,497	55,477	55,916	0	1,581	0	1,581	0	57,497	0	0	0	72	04/25/2019
363206-AA-1	GALE FORCE CLO LTD 2007-3A A1 0.555% 04/19/21	F	01/26/2015	Morgan Stanley		879,615	898,488	848,088	856,520	0	(468)	0	(468)	0	856,052	0	23,567	23,567	1,180	04/19/2021
363206-AA-1	GALE FORCE CLO LTD 2007-3A A1 0.555% 04/19/21	F	01/20/2015	Paydown		31,280	31,280	29,525	29,819	0	1,461	0	1,461	0	31,280	0	0	0	38	04/19/2021
524671-AA-2	LEGRAND S A DEB 8.5%25 8.500% 02/15/25	F	02/11/2015	Millenium/Nyfix		1,439,367	1,015,000	1,170,553	1,158,600	0	(1,276)	0	(1,276)	0	1,157,324	0	282,047	282,047	43,617	02/15/2025
743520-AA-6	PROSPECT PARK CDO LTD 2006-1A A 0.571% 07/15/20	F	01/26/2015	JP Morgan		767,581	775,339	735,820	743,223	0	(396)	0	(396)	0	742,828	0	24,757	24,757	1,093	07/15/2020
743520-AA-6	PROSPECT PARK CDO LTD 2006-1A A 0.571% 07/15/20	F	01/15/2015	Paydown		24,142	24,144	22,914	23,144	0	1,000	0	1,000	0	24,144	0	0	0	30	07/15/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,069,558	45,233,889	48,337,909	47,672,228	14,919	(71,082)	0	(56,163)	0	47,616,074	0	1,453,499	1,453,499	837,913	XXX
8399997. Total - Bonds - Part 4						131,180,455	122,661,277	126,894,762	126,076,350	19,022	(151,193)	0	(132,171)	0	125,944,182	0	5,236,285	5,236,285	1,834,936	XXX
8399998. Total - Bonds - Part 5						104,336,660	103,818,784	105,003,285		0	(70,303)	0	(70,303)	0	104,932,970	0	(596,319)	(596,319)	1,005,562	XXX
8399999. Total - Bonds						235,517,115	226,480,061	231,898,047	126,076,350	19,022	(221,496)	0	(202,474)	0	230,877,152	0	4,639,966	4,639,966	2,840,498	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						235,517,115	XXX	231,898,047	126,076,350	19,022	(221,496)	0	(202,474)	0	230,877,152	0	4,639,966	4,639,966	2,840,498	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-B6-6	UNITED STATES TREASURY 2.75%02/15/24 2.750% 02/15/24		08/12/2015	Various	09/09/2015	Various	1,825,000	1,923,111	1,919,980	1,922,500	0	(611)	0	(611)	0	0	(2,520)	(2,520)	27,497	24,397
912828-G3-8	UNITED STATES TREASURY 2.25%11/15/24 2.250% 11/15/24		06/29/2015	Various	06/30/2015	Various	4,400,000	4,375,306	4,400,120	4,375,282	0	(24)	0	(24)	0	0	24,838	24,838	17,442	16,488
912828-H3-7	US TREASURY NOTES 0.875%01/15/18 0.875% 01/15/18		01/30/2015	Citigroup Global Mrkt	02/06/2015	Various	4,000,000	4,014,850	3,991,185	4,014,761	0	(89)	0	(89)	0	0	(23,576)	(23,576)	2,369	1,740
912828-H5-2	UNITED STATES TREASURY 1.25%01/31/20 1.250% 01/31/20		02/03/2015	Deutsche Bank AG	02/06/2015	SG Cowen	1,415,000	1,412,128	1,411,958	1,412,133	0	5	0	5	0	0	(175)	(175)	440	293
912828-J2-7	UNITED STATES TREASURY 2%02/15/25 2.000% 02/15/25		09/11/2015	Various	09/18/2015	Various	2,265,000	2,233,772	2,234,953	2,233,787	0	16	0	16	0	0	1,166	1,166	6,582	6,041
912828-J5-0	US TREASURY NOTES 1.375%02/29/20 1.375% 02/29/20		03/10/2015	HSBC Bank USA, NA	03/10/2015	Deutsche Bank AG	1,125,000	1,112,565	1,112,518	1,112,565	0	0	0	0	0	0	(48)	(48)	546	546
912828-J7-6	UNITED STATES TREASURY 1.75%03/31/22 1.750% 03/31/22		04/17/2015	Deutsche Bank AG	04/23/2015	Citigroup Global Mrkt	425,000	428,122	426,377	428,122	0	0	0	0	0	0	(1,745)	(1,745)	488	447
912828-K7-4	UNITED STATES TREASURY 2%08/15/25 2.000% 08/15/25		10/29/2015	Various	10/29/2015	Various	1,690,000	1,684,735	1,665,540	1,684,744	0	9	0	9	0	0	(19,205)	(19,205)	1,903	1,365
912828-L2-4	US TREASURY NOTES 1.875%08/31/22 1.875% 08/31/22		09/01/2015	Various	09/09/2015	Various	525,000	524,311	523,836	524,326	0	16	0	16	0	0	(490)	(490)	270	81
912828-L3-2	UNITED STATES TREASURY 1.375%08/31/20 1.375% 08/31/20		11/02/2015	Various	11/06/2015	Various	2,075,000	2,060,930	2,060,471	2,061,022	0	92	0	92	0	0	(551)	(551)	2,769	2,308
912828-L4-0	US TREASURY NOTES 1%09/15/18 1.000% 09/15/18		09/11/2015	Morgan Stanley	11/10/2015	Brownstone Investment Group, L	1,650,000	1,648,453	1,641,232	1,648,533	0	80	0	80	0	0	(7,301)	(7,301)	2,629	45
912828-L5-7	US TREASURY NOTES 1.75%09/30/22 1.750% 09/30/22		09/28/2015	SG Cowen	10/23/2015	Various	1,500,000	1,492,972	1,500,674	1,493,030	0	59	0	59	0	0	7,643	7,643	1,695	72
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		10/21/2015	Bank of America	11/05/2015	Various	1,090,000	1,091,066	1,082,424	1,091,062	0	(4)	0	(4)	0	0	(8,639)	(8,639)	1,357	1,065
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 10/31/20		10/29/2015	Hong Kong and Shanghai Banking	11/05/2015	Various	450,000	446,907	445,800	446,909	0	2	0	2	0	0	(1,108)	(1,108)	70	51
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		12/02/2015	Various	12/09/2015	Various	320,000	318,966	319,668	318,966	0	0	0	0	0	0	701	701	170	126
912828-M9-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 11/30/20		12/02/2015	Various	12/07/2015	RBC Capital Markets	750,000	749,250	748,036	749,252	0	1	0	1	0	0	(1,216)	(1,216)	333	233
912828-NT-3	UNITED STATES TREASURY 2.625% 08/15/20 2.625% 08/15/20		11/12/2015	RBC Capital Markets	11/16/2015	RBC Capital Markets	225,000	234,211	234,835	234,211	0	0	0	0	0	0	623	623	1,509	1,509
912828-SV-3	US TREASURY NOTES 1.75%05/15/22 1.750% 05/15/22		09/24/2015	Various	11/06/2015	Various	2,750,000	2,743,961	2,738,122	2,744,060	0	99	0	99	0	0	(5,937)	(5,937)	21,871	17,583
912828-TM-2	US TREASURY NOTES 0.625%08/31/17 0.625% 08/31/17		09/22/2015	Goldman Sachs	11/30/2015	Various	1,000,000	998,986	996,573	999,316	0	330	0	330	0	0	(2,743)	(2,743)	1,394	429
912828-UN-8	UNITED STATES TREASURY 2%02/15/23 2.000% 02/15/23		07/08/2015	Various	09/09/2015	Various	1,500,000	1,494,983	1,498,503	1,495,099	0	115	0	115	0	0	3,405	3,405	16,365	11,878
912828-VV-9	US TREASURY NOTES 2.125%08/31/20 2.125% 08/31/20		09/22/2015	Morgan Stanley	11/06/2015	RBC Capital Markets	450,000	463,905	457,540	463,693	0	(212)	0	(212)	0	0	(6,153)	(6,153)	1,839	657
912828-WJ-5	UNITED STATES TREASURY 2.5%05/15/24 2.500% 05/15/24		02/10/2015	Morgan Stanley	02/13/2015	Barclays Capital Inc	110,000	114,881	114,653	114,872	0	(9)	0	(9)	0	0	(219)	(219)	722	669
912828-XB-1	UNITED STATES TREASURY 2.125%05/15/25 2.125% 05/15/25		09/18/2015	Various	10/16/2015	Various	1,485,000	1,479,034	1,469,425	1,479,048	0	14	0	14	0	0	(9,623)	(9,623)	5,162	4,937
912828-XD-7	UNITED STATES TREASURY 1.875%05/31/22 1.875% 05/31/22		08/19/2015	RBS Greenwich Capital	09/10/2015	Various	1,500,000	1,501,585	1,498,442	1,501,585	0	0	0	0	0	0	(3,143)	(3,143)	7,829	6,224
912828-XG-0	UNITED STATES TREASURY 2.125%06/30/22 2.125% 06/30/22		06/29/2015	Nomura Securities Inc	06/30/2015	Citigroup Global Mrkt	750,000	753,576	753,221	753,574	0	(1)	0	(1)	0	0	(353)	(353)	43	0
912828-XH-8	UNITED STATES TREASURY 1.625%06/30/20 1.625% 06/30/20		09/18/2015	Various	11/06/2015	Various	4,450,000	4,447,051	4,438,746	4,446,879	0	(172)	0	(172)	0	0	(8,132)	(8,132)	8,628	4,453
912828-XM-7	UNITED STATES TREASURY 1.625%07/31/20 1.625% 07/31/20		10/23/2015	Citi International	11/06/2015	SG Cowen	200,000	202,039	199,031	202,023	0	(17)	0	(17)	0	0	(2,992)	(2,992)	918	786
912828-XQ-8	UNITED STATES TREASURY 2%07/31/22 2.000% 07/31/22		09/15/2015	Various	09/17/2015	Various	1,075,000	1,078,844	1,073,675	1,078,840	0	(4)	0	(4)	0	0	(5,165)	(5,165)	861	675
0599999. Subtotal - Bonds - U.S. Governments							41,000,000	41,030,500	40,957,538	41,030,194	0	(305)	0	(305)	0	0	(72,658)	(72,658)	133,701	105,098

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
134655-DK-2	CAMPTON TWP ILL MUNI BND GO 5.000% 12/15/22		11/23/2015	Hutchinson,Shockey,Erley & Co	12/15/2015	Hutchinson,Shockey,Erley & Co	300,000	353,136	355,227	353,097	0	(39)	0	(39)	0	0	2,130	2,130	83	0
544646-2X-9	LOS ANGELES CALIF UNI SCH DIST GO REF BDS 2015A 5.000% 07/01/21		09/28/2015	Raymond James & Assoc.	12/22/2015	Stifel Nicolaus	300,000	359,460	356,973	357,087	0	(2,373)	0	(2,373)	0	0	(114)	(114)	7,375	3,750
580773-HH-5	MC HENRY & KANE CNTYS ILL CMNT MUNI BND GO 0.000% 01/01/23		11/05/2015	Hutchinson,Shockey,Erley & Co	12/15/2015	Hutchinson,Shockey,Erley & Co	95,000	76,531	77,848	76,776	0	245	0	245	0	0	1,072	1,072	0	0
581664-EJ-4	MCKINNEY TX ISD MCKINNEY TX ISD GO UNLT 5.000% 02/15/23		09/28/2015	Raymond James & Assoc.	12/09/2015	Stifel Nicolaus	380,000	460,963	460,298	458,902	0	(2,061)	0	(2,061)	0	0	1,396	1,396	5,647	1,794
968871-JR-5	WILL CNTY ILL CMNTY SCH DIST N MUNI BND GO 3.000% 01/01/26		10/23/2015	Piper Jaffray	11/19/2015	Stifel Nicolaus	350,000	349,025	345,100	349,035	0	10	0	10	0	0	(3,935)	(3,935)	4,171	3,393
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,425,000	1,599,115	1,595,446	1,594,897	0	(4,218)	0	(4,218)	0	0	549	549	17,276	8,937
072031-BP-1	BAY AREA WTR SUPPLY & CONSV AG MUNI BND REV 5.000% 10/01/34		10/28/2015	Stifel Nicolaus	12/22/2015	Stifel Nicolaus	195,000	226,652	228,509	226,056	0	(597)	0	(597)	0	0	2,453	2,453	2,356	840
423551-EZ-9	HEMET CALIF UNI SCH DIST 2.000% 10/01/20		09/17/2015	Raymond James & Assoc.	12/22/2015	Stifel Nicolaus	400,000	401,136	404,800	401,083	0	(53)	0	(53)	0	0	3,717	3,717	1,956	0
45505M-DR-4	INDIANA FIN AUTH MUNI BND REV 5.000% 10/01/22		11/09/2015	Raymond James & Assoc Inc	12/15/2015	Stifel Nicolaus	260,000	308,630	307,824	307,999	0	(631)	0	(631)	0	0	(175)	(175)	2,781	1,517
48542A-DK-4	KANSAS DFA MUNI BND REV 5.000% 11/15/32		11/10/2015	Piper Jaffray	11/19/2015	Stifel Nicolaus	345,000	385,023	385,758	384,900	0	(124)	0	(124)	0	0	858	858	431	48
546475-QH-0	LOUISIANA ST GAS & FUELS TAX R REV REF BDS 2014B 5.000% 05/01/30		11/05/2015	Piper Jaffray	11/19/2015	Stifel Nicolaus	340,000	394,968	396,695	394,746	0	(222)	0	(222)	0	0	1,949	1,949	1,086	425
64577B-LL-6	NEW JERSEY EDA SCH FACS SCH FACS CONSTR REF BDS 2011 5.000% 09/01/20		09/22/2015	Tax Free Exchange	10/26/2015	Piper Jaffray	730,000	741,517	853,005	730,000	0	(11,517)	0	(11,517)	0	0	123,005	123,005	5,881	0
65854R-BB-5	NORTH CENT TEX HEALTH FAC DEV MUNI BND REV 5.000% 08/15/27		10/28/2015	Raymond James & Assoc Inc	12/22/2015	Stifel Nicolaus	190,000	222,967	222,522	222,281	0	(686)	0	(686)	0	0	241	241	3,510	2,032
794665-FJ-3	SALES TAX ASSET RECEIVABLE MUNI BND REV 4.000% 10/15/22		10/20/2015	Jeffries	12/22/2015	Hutchinson,Shockey,Erley & Co	335,000	386,925	386,114	385,655	0	(1,270)	0	(1,270)	0	0	460	460	2,717	298
91335V-JE-7	UNIV OF PITTSBURGH PA MUNI BND REV 5.000% 09/15/35		11/02/2015	Piper Jaffray	11/20/2015	Stifel Nicolaus	190,000	213,710	212,855	213,382	0	(328)	0	(328)	0	0	(527)	(527)	1,847	1,319
919259-BA-8	VALLEJO CALIF MUNI BND REV 5.250% 05/01/28		10/22/2015	Raymond James & Assoc Inc	11/19/2015	Stifel Nicolaus	230,000	272,203	270,091	271,879	0	(324)	0	(324)	0	0	(1,788)	(1,788)	6,675	5,903
3199999. Subtotal - Bonds - U.S. Special Revenues							3,215,000	3,553,731	3,668,173	3,537,981	0	(15,752)	0	(15,752)	0	0	130,193	130,193	29,240	12,382
00206R-BD-3	AT&T INC GLBL NT 3%22 3.000% 02/15/22		02/27/2015	JP Morgan	05/29/2015	Credit Suisse 1stBstn	400,000	396,844	397,728	396,929	0	85	0	85	0	0	799	799	3,600	633
00206R-CL-4	AT&T INC FR 2.45%063020 2.450% 06/30/20		04/23/2015	JP Morgan	05/29/2015	JP Morgan	335,000	334,829	331,650	334,829	0	0	0	0	0	0	(3,179)	(3,179)	661	0
00206R-CN-0	AT&T INC FR 3.4%051525 3.400% 05/15/25		09/17/2015	Various	09/24/2015	Various	870,000	864,113	828,808	864,188	0	75	0	75	0	0	(35,379)	(35,379)	10,294	1,238
002824-BA-7	ABBOTT LABORATORIES COMMON STO NT 2.55%22 2.550% 03/15/22		03/05/2015	Bank of America	04/17/2015	UBS Securities LLC	430,000	429,286	433,827	429,297	0	10	0	10	0	0	4,530	4,530	1,279	0
00287Y-AL-3	ABBVIE INC SR NT 2.9%22 2.900% 11/06/22		02/09/2015	RBC Dain Rauscher	03/05/2015	Bank of America	700,000	701,960	689,899	701,949	0	(11)	0	(11)	0	0	(12,050)	(12,050)	6,992	5,413
023135-AN-6	AMAZON.COM INC SR BD 3.8%24 3.800% 12/05/24		01/21/2015	Credit Suisse 1stBstn	03/12/2015	Citigroup Global Mrkt	490,000	512,334	506,993	512,065	0	(269)	0	(269)	0	0	(5,072)	(5,072)	5,276	2,638
025816-BG-3	AMERICAN EXPRESS CO SR GLBL NT 18 1.550% 05/22/18		01/23/2015	Barclays Capital Inc	06/15/2015	Millenium/Nyfix	250,000	249,388	248,020	249,459	0	72	0	72	0	0	(1,439)	(1,439)	2,217	710
0258M0-DX-4	AMERICAN EXPRESS CREDIT FR 2.6%091420 2.600% 09/14/20		09/09/2015	Citigroup Global Mrkt	09/18/2015	JP Morgan	1,080,000	1,079,147	1,085,821	1,079,151	0	4	0	4	0	0	6,670	6,670	702	0
031162-BV-1	AMGEN INC SR GLBL NT 24 3.625% 05/22/24		01/30/2015	Barclays Capital Inc	10/21/2015	Bank of America	150,000	158,907	152,813	158,278	0	(629)	0	(629)	0	0	(5,465)	(5,465)	5,045	1,088
031162-BY-5	AMGEN INC SR NT 3.125%25 3.125% 05/01/25		08/28/2015	Goldman Sachs	10/21/2015	Various	750,000	713,265	721,204	713,532	0	267	0	267	0	0	7,673	7,673	9,796	7,878
037833-AJ-9	APPLE INC SR GLBL NT 1%18 1.000% 05/03/18		01/16/2015	Bank of New York	09/11/2015	Morgan Stanley	1,250,000	1,243,213	1,238,788	1,244,541	0	1,329	0	1,329	0	0	(5,754)	(5,754)	10,868	2,743

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
037833-AM-2	APPLE INC SR GLBL NT 17 1.050% 05/05/17		01/28/2015	UBS Securities LLC	09/11/2015	TD Securities LLC	1,000,000	1,008,790	1,002,490	1,006,381	0	(2,409)	0	(2,409)	0	0	(3,891)	(3,891)	9,042	2,508
037833-AQ-3	APPLE INC SR GLBL NT2.1%19 2.100% 05/06/19		01/28/2015	Citigroup Global Mrkt	09/11/2015	Various	500,000	513,315	507,821	512,882	0	(433)	0	(433)	0	0	(5,061)	(5,061)	4,054	2,508
037833-AR-1	APPLE INC SR GLBL NT 21 2.850% 05/06/21		01/21/2015	Nomura Securities Inc	02/18/2015	Citigroup Global Mrkt	550,000	570,389	571,230	570,155	0	(233)	0	(233)	0	0	1,075	1,075	4,659	3,483
037833-AS-9	APPLE INC SR GLBL NT 24 3.450% 05/06/24		01/22/2015	Pierpont Securities LLC	02/18/2015	Pierpont Securities LLC	250,000	269,268	264,763	269,130	0	(137)	0	(137)	0	0	(4,368)	(4,368)	2,564	1,941
037833-AX-8	APPLE INC SR NT 1.55%20 1.550% 02/07/20		02/02/2015	Deutsche Bank AG	03/10/2015	JP Morgan	1,450,000	1,446,810	1,424,576	1,446,863	0	53	0	53	0	0	(22,288)	(22,288)	2,080	0
037833-BG-4	APPLE INC SR NT 3.2%25 3.200% 05/13/25		06/30/2015	RBC Dain Rauscher	09/11/2015	Morgan Stanley	500,000	498,435	498,010	498,469	0	34	0	34	0	0	(459)	(459)	5,467	2,356
05531F-AK-9	BB&T CORP FR 2.15%032217 2.150% 03/22/17		01/30/2015	Suntrust Robinson Humphrey	05/15/2015	Barclays Capital Inc	1,000,000	1,021,060	1,019,420	1,018,075	0	(2,985)	0	(2,985)	0	0	1,345	1,345	14,214	7,883
05531F-AM-5	BB&T CORP FR 1.45%011218 1.450% 01/12/18		01/30/2015	Morgan Stanley	08/04/2015	Mabon Securities	2,000,000	2,007,600	1,988,600	2,006,269	0	(1,331)	0	(1,331)	0	0	(17,669)	(17,669)	16,514	1,772
05531F-AU-7	BB&T CORP FR 2.625%062920 2.625% 06/29/20		06/22/2015	Deutsche Bank AG	09/24/2015	Various	1,200,000	1,199,328	1,215,719	1,199,359	0	31	0	31	0	0	16,360	16,360	7,724	0
06051G-FF-1	BANK OF AMERICA CORP FR 4%040124 4.000% 04/01/24		02/05/2015	Various	04/17/2015	Bank of America	750,000	805,012	795,848	803,935	0	(1,077)	0	(1,077)	0	0	(8,088)	(8,088)	16,750	10,394
06051G-FP-9	BANK OF AMERICA NA SUB NT 3.95%25 3.950% 04/21/25		04/16/2015	Bank of America	08/24/2015	JP Morgan	495,000	493,540	481,105	493,582	0	42	0	42	0	0	(12,476)	(12,476)	6,843	0
07177M-AA-1	BAXALTA INC SR 144A NT 4%25 4.000% 06/23/25		08/28/2015	Jeffries	11/06/2015	Various	350,000	349,167	351,967	349,188	0	21	0	21	0	0	2,779	2,779	5,059	2,683
07177M-AC-7	BAXALTA INC SR 144A NT 20 2.875% 06/23/20		06/18/2015	UBS Securities LLC	10/23/2015	RBC Capital Markets	215,000	214,931	215,750	214,936	0	4	0	4	0	0	815	815	2,146	0
101137-AQ-0	BOSTON SCIENTIFIC CORP SR NT 3.375%22 3.375% 05/15/22		05/07/2015	Barclays Capital Inc	08/31/2015	Credit Suisse 1stBstn	575,000	571,343	558,153	571,487	0	144	0	144	0	0	(13,335)	(13,335)	5,984	0
125509-BS-7	CIGNA CORP. SR NT 4%22 4.000% 02/15/22		02/06/2015	Jeffries	06/24/2015	JP Morgan	500,000	540,770	515,015	538,659	0	(2,111)	0	(2,111)	0	0	(23,644)	(23,644)	17,444	9,778
126650-CL-2	CVS HEALTH CORP SR GLBL NT 25 3.875% 07/20/25		07/13/2015	Barclays Capital Inc	07/22/2015	Credit Suisse 1stBstn	355,000	351,429	357,013	351,434	0	6	0	6	0	0	5,579	5,579	267	0
14040H-BG-9	CAPITAL ONE FIN CORP SR NT 3.2%25 3.200% 02/05/25		02/13/2015	Various	08/24/2015	Various	1,150,000	1,134,803	1,088,600	1,135,433	0	630	0	630	0	0	(46,833)	(46,833)	18,769	1,281
161175-AK-0	CCO SAFARI II LLC SR SEC 144A NT20 3.579% 07/23/20		07/14/2015	Various	09/11/2015	Morgan Stanley	1,430,000	1,430,810	1,426,039	1,430,788	0	(22)	0	(22)	0	0	(4,749)	(4,749)	7,535	0
161175-AM-6	CCO SAFARI II LLC SR SEC 144A NT25 4.908% 07/23/25		12/04/2015	Various	12/15/2015	RBC Capital Markets	825,000	839,322	823,028	839,101	0	(221)	0	(221)	0	0	(16,073)	(16,073)	16,309	7,972
172967-JP-7	CITIGROUP INC FR 3.3%042725 3.300% 04/27/25		04/22/2015	Citigroup Global Mrkt	05/06/2015	Wells Fargo Securities	310,000	309,423	302,219	309,425	0	2	0	2	0	0	(7,206)	(7,206)	398	0
20030N-BL-4	COMCAST CORP SR GLBL NT 25 3.375% 02/15/25		04/17/2015	Various	09/22/2015	JP Morgan	775,000	811,807	781,688	810,088	0	(1,719)	0	(1,719)	0	0	(28,400)	(28,400)	15,984	2,018
23317H-AC-6	DDR Corp SR GLBL NT3.5%21 3.500% 01/15/21		01/23/2015	Jeffries	08/13/2015	Bank of America	200,000	206,268	201,902	205,713	0	(555)	0	(555)	0	0	(3,811)	(3,811)	4,142	253
254709-AJ-7	DISCOVER FINL SVCS COM STK SR GLBL NT 22 3.850% 11/21/22		02/09/2015	Goldman Sachs	05/12/2015	Citigroup Global Mrkt	200,000	207,746	201,546	207,526	0	(220)	0	(220)	0	0	(5,980)	(5,980)	3,722	1,733
254709-AL-2	DISCOVER FINANCIAL SERVICES SR GLBL NT 25 3.750% 03/04/25		03/02/2015	Credit Suisse 1stBstn	05/19/2015	Citigroup Global Mrkt	25,000	24,971	24,378	24,972	0	1	0	1	0	0	(593)	(593)	203	0
260543-CD-3	DOW CHEMICAL CO. COMMON STOCK NT 2.5%16 2.500% 02/15/16		01/23/2015	Millenium/Nyfix	09/17/2015	Unassigned	750,000	763,350	756,713	755,215	0	(8,135)	0	(8,135)	0	0	1,497	1,497	20,417	8,490
26875P-AM-3	EOG RESOURCES INC SR NT 3.15%25 3.150% 04/01/25		03/12/2015	Wells Fargo Securities	04/08/2015	Credit Suisse 1stBstn	245,000	244,998	252,884	244,998	0	0	0	0	0	0	7,886	7,886	557	0
278062-AC-8	EATON CORP. SR NT 2.75%22 2.750% 11/02/22		01/27/2015	Various	03/02/2015	Mabon Securities	650,000	656,925	652,041	656,846	0	(78)	0	(78)	0	0	(4,805)	(4,805)	6,107	4,186
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP SR NT 5.2%22 5.200% 02/01/22		01/23/2015	Millenium/Nyfix	09/22/2015	Barclays Capital Inc	300,000	327,717	306,771	325,306	0	(2,411)	0	(2,411)	0	0	(18,535)	(18,535)	17,940	7,670
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING GTD SRNT 4.05%22 4.050% 02/15/22		01/27/2015	Southwest Securities	12/09/2015	Morgan Stanley	300,000	319,977	298,932	317,729	0	(2,248)	0	(2,248)	0	0	(18,797)	(18,797)	16,166	5,569

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 19 2.550% 10/15/19		01/23/2015	Goldman Sachs	12/02/2015	Barclays Bank PLC	90,000	90,694	88,861	90,572	0	(122)	0	(122)	0	0	(1,712)	(1,712)	2,633	663
29379V-BE-2	ENTERPRISE PRODS OPER LLC SR GLBL NT 25 3.750% 02/15/25		09/17/2015	Morgan Stanley	12/08/2015	JP Morgan	75,000	72,609	69,006	72,656	0	47	0	47	0	0	(3,650)	(3,650)	906	289
35671D-BL-8	FREEPORT- MCMORAN INC. SR NT 4.55%24 4.550% 11/14/24		02/09/2015	Barclays Capital Inc	08/20/2015	Various	250,000	232,663	205,695	233,341	0	678	0	678	0	0	(27,645)	(27,645)	8,265	2,781
37045X-BD-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.700% 11/24/20		12/04/2015	Various	12/17/2015	Pierpont Securities LLC	700,000	700,476	698,824	700,475	0	(1)	0	(1)	0	0	(1,651)	(1,651)	2,014	385
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26 3.650% 03/01/26		09/09/2015	JP Morgan	09/30/2015	JP Morgan	375,000	373,485	377,130	373,491	0	6	0	6	0	0	3,639	3,639	798	0
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE FLT VAR NT 25 3.500% 01/23/25		02/09/2015	Various	03/13/2015	Goldman Sachs	680,000	685,990	677,899	685,942	0	(48)	0	(48)	0	0	(8,043)	(8,043)	3,636	554
40428H-PJ-5	HSBC USA INC SR NT 2.625%18 2.625% 09/24/18		01/23/2015	BNP Paribas SA	05/07/2015	Keybank	1,000,000	1,034,870	1,025,170	1,032,198	0	(2,672)	0	(2,672)	0	0	(7,028)	(7,028)	16,625	9,042
406216-BG-5	HALLIBURTON CO COM SENIOR CORP BND 3.800% 11/15/25		11/05/2015	CSFB SUISSE GROUP	12/15/2015	Pierpont Securities LLC	275,000	274,227	268,876	274,233	0	6	0	6	0	0	(5,357)	(5,357)	1,016	0
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO SR 144A NT3.6%20 3.600% 10/15/20		09/30/2015	JP Morgan	12/16/2015	Various	370,000	369,896	369,924	369,901	0	4	0	4	0	0	24	24	2,621	0
437076-BK-7	HOME DEPOT INC. COMMON STOCK $ SR NT 3.35%25 3.350% 09/15/25		09/08/2015	Bank of America	10/29/2015	Hong Kong and Shanghai Banking	100,000	99,857	102,635	99,859	0	2	0	2	0	0	2,776	2,776	447	0
458140-AQ-3	INTEL CORP SR GLBL NT 20 2.450% 07/29/20		07/22/2015	Wells Fargo Securities	08/12/2015	Various	825,000	824,225	827,181	824,229	0	5	0	5	0	0	2,951	2,951	619	0
459200-HZ-7	INTL BUSINESS MACHINES CORP SR NT 1.125%18 1.125% 02/06/18		02/03/2015	Citigroup Global Mrkt	05/07/2015	Wells Fargo Securities	500,000	498,475	498,510	498,606	0	131	0	131	0	0	(96)	(96)	1,500	0
460146-CG-6	INTERNATIONAL PAPER CO. NT 4.75%22 4.750% 02/15/22		01/23/2015	Wells Fargo Securities	06/12/2015	Redemption 111.5610	35,000	39,093	39,046	38,890	0	(203)	0	(203)	0	0	157	157	1,372	753
460690-BL-3	INTERPUBLIC GRP OF CO INC SR NT 4.2%24 4.200% 04/15/24		01/16/2015	RBC Dain Rauscher	12/02/2015	Various	700,000	739,354	737,198	738,195	0	(1,159)	0	(1,159)	0	0	(998)	(998)	17,498	7,922
46625H-JC-5	MORGAN (J.P.) & COMPANY SR NT 4.35%21 4.350% 08/15/21		02/05/2015	First Tennessee Bank	10/29/2015	JP Morgan	390,000	430,112	418,369	425,891	0	(4,220)	0	(4,220)	0	0	(7,523)	(7,523)	20,641	8,247
46625H-JX-9	JP MORGAN CHASE & CO SR GLBL NT 24 3.625% 05/13/24		02/05/2015	Various	05/12/2015	Nomura Securities Inc	700,000	731,480	709,562	730,661	0	(819)	0	(819)	0	0	(21,099)	(21,099)	12,828	5,528
46625H-MN-7	MORGAN (J.P.) & COMPANY FR 3.9%071525 3.900% 07/15/25		07/14/2015	JP Morgan	07/22/2015	Bank of America	325,000	323,778	327,655	323,780	0	2	0	2	0	0	3,876	3,876	211	0
49327M-2G-8	KEYBANK NATIONAL ASSOCIATION O 2.25% BDS 16/03/20 USD250000 2.250% 03/16/20		02/09/2015	Keybank	06/05/2015	First Tennessee Bank	625,000	624,038	616,531	624,097	0	59	0	59	0	0	(7,565)	(7,565)	4,609	0
49456B-AE-1	KINDER MORGAN INC SR NT 3.05%19 3.050% 12/01/19		01/23/2015	UBS Securities LLC	11/02/2015	Goldman Sachs	750,000	750,945	723,510	750,821	0	(124)	0	(124)	0	0	(27,311)	(27,311)	21,541	3,940
49456B-AF-8	KINDER MORGAN INC SR NT 4.3%25 4.300% 06/01/25		01/28/2015	Morgan Stanley	02/25/2015	Various	500,000	517,035	524,299	516,943	0	(92)	0	(92)	0	0	7,356	7,356	5,504	3,942
539830-AY-5	LOCKHEED MARTIN CORPORATION SR NT 3.35%21 3.350% 09/15/21		01/21/2015	Citigroup Global Mrkt	09/21/2015	Pierpont Securities LLC	200,000	212,574	206,456	211,410	0	(1,164)	0	(1,164)	0	0	(4,954)	(4,954)	6,868	2,438
539830-BE-8	LOCKHEED MARTIN CORPORATION SR NT 2.9%25 2.900% 03/01/25		06/30/2015	Various	09/21/2015	BNP Paribas SA	625,000	605,243	599,163	605,646	0	404	0	404	0	0	(6,484)	(6,484)	10,774	5,478
544152-AG-6	LORILLARD TOB CO SR NT 3.75%23 3.750% 05/20/23		01/20/2015	Morgan Stanley	07/10/2015	Tax Free Exchange	750,000	762,030	761,454	761,454	0	(576)	0	(576)	0	0	0	0	14,063	4,922
58013M-EY-6	MCDONALDS COPORATION SENIOR CORP BND 3.700% 01/30/26		12/02/2015	Morgan Stanley	12/10/2015	Bank of America	60,000	59,806	59,981	59,806	0	0	0	0	0	0	175	175	37	0
585055-BF-2	MEDTRONIC INC SR 144A BD2.5%20 2.500% 03/15/20		01/27/2015	Mitsubishi UFJ Securities Inc	09/02/2015	Tax Free Exchange	500,000	510,575	509,412	509,412	0	(1,163)	0	(1,163)	0	0	0	0	3,299	1,736
585055-BM-7	MEDTRONIC INC. SR 144A NT3.5%25 3.500% 03/15/25		01/21/2015	Deutsche Bank AG	02/23/2015	Morgan Stanley	650,000	678,750	673,504	678,532	0	(217)	0	(217)	0	0	(5,028)	(5,028)	4,803	2,907
58933Y-AS-4	MERCK & CO INC SR NT 1.85%20 1.850% 02/10/20		02/09/2015	Various	03/10/2015	Pierpont Securities LLC	275,000	274,228	272,506	274,240	0	12	0	12	0	0	(1,734)	(1,734)	466	21
59156R-BM-9	METLIFE INC SR NT 3%25 3.000% 03/01/25		03/02/2015	Barclays Capital Inc	04/24/2015	Mizuho	215,000	213,770	216,236	213,786	0	16	0	16	0	0	2,450	2,450	968	0
61747W-AL-3	MORGAN STANLEY SR NT 5.5%21 5.500% 07/28/21		02/05/2015	Morgan Stanley	03/31/2015	Sumridge Partners LLC	100,000	116,485	116,156	116,122	0	(363)	0	(363)	0	0	34	34	1,039	183

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61747Y-DW-2	MORGAN STANLEY SR NT 2.65%20 2.650% 01/27/20		01/27/2015	Janney Montgomery Scott LLC	03/31/2015	Sumridge Partners LLC	250,000	251,573	253,878	251,518	0	(54)	0	(54)	0	0	2,359	2,359	1,270	55
652482-CB-4	NEWS AMER INC SR GLBL NT4.5%21 4.500% 02/15/21		02/09/2015	JP Morgan	04/06/2015	Tax Free Exchange	200,000	221,528	221,040	221,040	0	(488)	0	(488)	0	0	0	0	4,500	4,425
655044-AF-2	NOBLE ENERGY INC NT 4.15%21 4.150% 12/15/21		02/03/2015	JP Morgan	03/13/2015	Goldman Sachs	350,000	366,961	365,257	366,708	0	(253)	0	(253)	0	0	(1,452)	(1,452)	3,752	2,058
68233J-AR-5	ONCOR ELECTRIC DELIVERY CO LLC SR NT 4.1%22 4.100% 06/01/22		01/22/2015	Morgan Stanley	09/30/2015	Morgan Stanley	650,000	716,690	683,098	710,733	0	(5,957)	0	(5,957)	0	0	(27,635)	(27,635)	22,504	4,146
69353R-ES-3	PNC BK N A PITTSBURGH PA FR 2.6%072120 2.600% 07/21/20		07/16/2015	JP Morgan	07/24/2015	Morgan Stanley	575,000	574,598	575,316	574,599	0	2	0	2	0	0	717	717	332	0
694308-HB-6	PACIFIC GAS & ELEC CO SR NT 2.45%22 2.450% 08/15/22		01/30/2015	JP Morgan	09/15/2015	Various	900,000	898,704	868,082	898,766	0	62	0	62	0	0	(30,684)	(30,684)	18,586	10,351
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE SR GLBL NT 25 4.650% 10/15/25		09/17/2015	Morgan Stanley	09/24/2015	Jeffries	150,000	152,316	153,159	152,311	0	(5)	0	(5)	0	0	848	848	678	543
74005P-BN-3	PRAXAIR INC COMMON STOCK SR NT 2.65%25 2.650% 02/05/25		01/29/2015	Wells Fargo Securities	02/19/2015	Credit Suisse 1stBstn	105,000	104,598	104,462	104,600	0	2	0	2	0	0	(137)	(137)	147	0
74340X-BE-0	PROLOGIS LP SENIOR CORP BND 3.750% 11/01/25		10/27/2015	Morgan Stanley	11/12/2015	Wells Fargo Securities	140,000	139,133	138,781	139,137	0	3	0	3	0	0	(356)	(356)	248	0
761713-BM-7	REYNOLDS AMERICAN INC SR 144A NT 23 3.750% 05/20/23		07/10/2015	Tax Free Exchange	12/23/2015	Tax Free Exchange	750,000	761,454	760,880	760,880	0	(574)	0	(574)	0	0	0	0	14,063	0
78355H-JV-2	RYDER SYSTEM INC FR 2.45%111518 2.450% 11/15/18		01/22/2015	Raymond James & Assoc Inc	12/02/2015	Bank of America	200,000	203,956	200,280	203,067	0	(889)	0	(889)	0	0	(2,787)	(2,787)	5,199	980
78355H-JY-6	RYDER SYSTEM INC FR 2.65%030220 2.650% 03/02/20		02/17/2015	RBC Dain Rauscher	12/02/2015	Bank of America	495,000	494,673	490,050	494,723	0	50	0	50	0	0	(4,673)	(4,673)	10,312	0
78355H-KA-6	RYDER SYSTEM INC FR 2.875%090120 2.875% 09/01/20		08/17/2015	Bank of America	12/02/2015	Bank of America	370,000	369,586	368,820	369,608	0	22	0	22	0	0	(788)	(788)	3,044	0
790849-AN-3	ST JUDE MEDICAL INC SR NT 3.875%25 3.875% 09/15/25		09/14/2015	Bank of America	12/11/2015	CSFB SUISSE GROUP	155,000	154,405	158,040	154,416	0	11	0	11	0	0	3,624	3,624	1,385	0
89236T-CF-0	TOYOTA MOTOR CRED FR 2.15%031220 2.150% 03/12/20		03/09/2015	Citigroup Global Mrkt	06/23/2015	Credit Suisse 1stBstn	450,000	449,663	449,271	449,681	0	19	0	19	0	0	(410)	(410)	2,795	0
89417E-AG-4	TRAVELERS COMPANIES INC SR NT 3.9%20 3.900% 11/01/20		01/28/2015	Sterne, Agee & Leach, Inc.	03/31/2015	Millenium/Nyfix	500,000	546,970	544,650	545,578	0	(1,392)	0	(1,392)	0	0	(928)	(928)	8,396	4,929
90131H-AQ-8	21ST CENTURY FOX AMERICA INC SR GLBL NT4.5%21 4.500% 02/15/21		04/06/2015	Tax Free Exchange	09/15/2015	Citigroup Global Mrkt	200,000	221,040	215,710	219,533	0	(1,506)	0	(1,506)	0	0	(3,823)	(3,823)	5,325	0
907818-ED-6	UNION PACIFIC CORPORATION SENIOR CORP BND 3.250% 08/15/25		10/26/2015	Bank of America	11/12/2015	BNP Paribas SA	125,000	127,445	125,533	127,435	0	(10)	0	(10)	0	0	(1,903)	(1,903)	1,670	1,467
91324P-BZ-4	UNITEDHEALTH GROUP INC COM SR NT 2.75%23 2.750% 02/15/23		01/30/2015	JP Morgan	06/16/2015	RBC Dain Rauscher	900,000	924,570	867,150	923,494	0	(1,076)	0	(1,076)	0	0	(56,344)	(56,344)	20,900	11,619
92343V-BJ-2	VERIZON COMMUNICATIONS INC 2.45% BDS 01/11/22 USD2000 2.450% 11/01/22		01/30/2015	Various	09/22/2015	Wells Fargo Securities	1,000,000	963,322	944,320	966,165	0	2,843	0	2,843	0	0	(21,845)	(21,845)	22,050	5,839
92343V-CB-8	VERIZON COMMUNICATIONS INC SR NT 2.55%19 2.550% 06/17/19		01/28/2015	Wells Fargo Securities	09/22/2015	Millenium/Nyfix	500,000	510,740	506,510	509,417	0	(1,323)	0	(1,323)	0	0	(2,907)	(2,907)	8,751	1,594
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24 3.500% 11/01/24		09/17/2015	Various	09/24/2015	Bank of America	800,000	802,337	793,696	802,207	0	(129)	0	(129)	0	0	(8,512)	(8,512)	13,917	8,760
94106L-BA-6	WMX TECHNOLOGIES SR NT 3.125%25 3.125% 03/01/25		02/18/2015	Deutsche Bank AG	12/11/2015	Goldman Sachs	165,000	164,297	161,471	164,346	0	49	0	49	0	0	(2,876)	(2,876)	4,154	0
94973V-AX-5	ANTHEM INC SR NT 3.125%22 3.125% 05/15/22		01/28/2015	UBS Securities LLC	05/21/2015	Pierpont Securities LLC	350,000	359,793	349,997	359,412	0	(381)	0	(381)	0	0	(9,415)	(9,415)	5,833	2,339
94974B-FC-9	WELLS FARGO & COMPANY NT-I 3.5%22 3.500% 03/08/22		01/23/2015	Pierpont Securities LLC	05/19/2015	Barclays Capital Inc	250,000	265,873	259,385	265,207	0	(666)	0	(666)	0	0	(5,822)	(5,822)	6,174	3,403
96950F-AD-6	WILLIAMS PRTNRS SR NT 5.25%20 5.250% 03/15/20		01/26/2015	Imperial Captial LLC	02/20/2015	Goldman Sachs	150,000	163,697	165,084	163,499	0	(198)	0	(198)	0	0	1,585	1,585	3,500	2,931
067901-AL-2	BARRICK GOLD CORP SR NT 3.85%22 3.850% 04/01/22	A	09/18/2015	Barclays Capital Inc	12/30/2015	Unassigned	318,000	285,551	284,712	286,673	0	1,122	0	1,122	0	0	(1,961)	(1,961)	18,688	5,849
067901-AL-2	BARRICK GOLD CORP SR NT 3.85%22 3.850% 04/01/22	A	09/18/2015	Barclays Capital Inc	10/28/2015	Redemption 93.7800	607,000	545,062	569,245	545,831	0	770	0	770	0	0	23,413	23,413	13,437	11,165
067901-AQ-1	BARRICK GOLD CORP NT 4.1%23 4.100% 05/01/23	A	01/20/2015	Morgan Stanley	08/20/2015	Various	750,000	750,383	714,423	750,383	0	0	0	0	0	0	(35,960)	(35,960)	16,496	7,004

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13645R-AS-3	CANADIAN PACIFIC RAILWAY COMPA SR NT 2.9%25 2.900% 02/01/25	A	01/28/2015	Morgan Stanley	09/18/2015	First Tennessee Bank	400,000	399,828	377,612	399,837	0	9	0	9	0	0	(22,225)	(22,225)	7,443	0
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPA SR NT 3.7%26 3.700% 02/01/26	A	07/29/2015	Wells Fargo Securities	09/03/2015	RBC Dain Rauscher	45,000	44,841	44,960	44,842	0	1	0	1	0	0	118	118	167	0
002799-AT-1	ABBEY NATL TREAS SVCS PLC SR NT 2.375%20 2.375% 03/16/20	F	03/09/2015	Bank of America	04/15/2015	Bank of America	500,000	498,925	505,900	498,944	0	19	0	19	0	0	6,956	6,956	1,093	0
00507U-AD-3	ACTAVIS FUNDING SCS SR NT 2.45%19 2.450% 06/15/19	F	01/27/2015	Various	10/21/2015	BBVA LDN FI	1,500,000	1,495,605	1,493,970	1,496,337	0	732	0	732	0	0	(2,367)	(2,367)	31,748	4,322
00507U-AR-2	ACTAVIS FUNDING SCS SR NT 3.45%22 3.450% 03/15/22	F	03/03/2015	JP Morgan	09/30/2015	Citigroup Global Mrkt	615,000	614,127	606,661	614,191	0	64	0	64	0	0	(7,530)	(7,530)	11,964	0
00507U-AS-0	ACTAVIS FUNDING SCS SR NT 3.8%25 3.800% 03/15/25	F	03/31/2015	SG Cowen	09/30/2015	Citigroup Global Mrkt	200,000	206,476	193,494	206,197	0	(279)	0	(279)	0	0	(12,703)	(12,703)	4,286	507
02364W-BD-6	AMERICA MOVIL SAB DE CV SR NT 3.125%22 3.125% 07/16/22	F	01/30/2015	Santander Investment Securitie	09/10/2015	JP Morgan	250,000	253,425	244,783	253,171	0	(254)	0	(254)	0	0	(8,389)	(8,389)	5,187	391
046353-AL-2	ASTRAZENECA PLC SENIOR CORP BND 3.375% 11/16/25	F	11/10/2015	Morgan Stanley	12/10/2015	CSFB SUISSE GROUP	95,000	94,117	95,245	94,122	0	6	0	6	0	0	1,123	1,123	258	0
06738E-AD-7	BARCLAYS PLC SR NT 2.75%19 2.750% 11/08/19	F	01/23/2015	Barclays Capital Inc	02/03/2015	Barclays Capital Inc	1,500,000	1,523,055	1,529,805	1,522,943	0	(112)	0	(112)	0	0	6,862	6,862	9,854	8,938
22546Q-AV-9	CREDIT SUISSE AG (NEW YORK BRA FR 1.7%042718 1.700% 04/27/18	F	04/24/2015	Credit Suisse 1stBstn	05/07/2015	Vining Sparks IBG	500,000	499,450	497,890	499,456	0	6	0	6	0	0	(1,566)	(1,566)	307	0
25152R-VS-9	DEUTSCHE BANK AG (LONDON) FR 2.5%021319 2.500% 02/13/19	F	01/28/2015	Mitsubishi UFJ Securities Inc	11/30/2015	SMBC NIKKO SECURITIES AMERICA	500,000	511,860	505,105	509,476	0	(2,384)	0	(2,384)	0	0	(4,371)	(4,371)	16,319	5,868
29358Q-AE-9	ENSCO INTERNATIONAL PLC SR NT 5.2%25 5.200% 03/15/25	F	06/15/2015	Various	06/30/2015	Various	270,000	272,413	268,250	272,417	0	4	0	4	0	0	(4,168)	(4,168)	4,247	2,427
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	F	10/26/2015	Tax Free Exchange	10/29/2015	Unassigned	784	753	784	753	0	0	0	0	0	0	31	31	0	0
767201-AP-1	RIO TINTO FIN USA LTD SR NT 2.25%16 2.250% 09/20/16	F	01/27/2015	Goldman Sachs	07/11/2015	Call 101.9570	500,000	510,040	509,785	507,325	0	(2,715)	0	(2,715)	0	0	2,460	2,460	9,094	4,063
767201-AS-5	RIO TINTO FINANCE (USA) LTD SR GLBL NT 25 3.750% 06/15/25	F	09/18/2015	Citigroup Global Mrkt	12/10/2015	Goldman Sachs	45,000	44,788	41,813	44,794	0	6	0	6	0	0	(2,981)	(2,981)	839	455
822582-BG-6	SHELL INTERNATIONAL FINANCE BV SR NT 2.125%20 2.125% 05/11/20	F	05/06/2015	Barclays Capital Inc	11/12/2015	Pierpont Securities LLC	235,000	234,502	233,555	234,551	0	49	0	49	0	0	(996)	(996)	2,580	0
92857W-AZ-3	VODAFONE GROUP PLC NT 2.5%22 2.500% 09/26/22	F	02/25/2015	Various	06/23/2015	Various	473,000	455,463	433,070	456,224	0	761	0	761	0	0	(23,154)	(23,154)	8,462	4,142
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							58,178,784	58,819,939	58,115,503	58,769,898	0	(50,028)	0	(50,028)	0	0	(654,403)	(654,403)	825,345	289,120
8399998. Total - Bonds							103,818,784	105,003,285	104,336,660	104,932,970	0	(70,303)	0	(70,303)	0	0	(596,319)	(596,319)	1,005,562	415,537
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								105,003,285	104,336,660	104,932,970	0	(70,303)	0	(70,303)	0	0	(596,319)	(596,319)	1,005,562	415,537

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
69335*-10-1	PGA Service Corporation		00000	2CIB2	NO	0	1,373,728	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	1,373,728	XXX	XXX
1899999. Total Common Stocks						0	1,373,728	XXX	XXX
1999999 - Totals						0	1,373,728	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
99C002-26-0	A-1 General Insurance Agency	PGA Service Corporation	0	100.000	100.0
99C002-27-8	GAIS of California	PGA Service Corporation	0	100.000	100.0
99C002-28-6	GAIS of Louisiana	PGA Service Corporation	0	100.000	100.0
000000-00-0	GAIS of Georgia	PGA Service Corporation	0	100.000	100.0
000000-00-0	GAIS of Texas	PGA Service Corporation	0	100.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UNITED STATES TREAS BILLS			12/29/2015	Jeffries	06/30/2016	3,990,095	0	55	0	0	4,000,000	3,990,041	0	0	0.000	0.494		0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							3,990,095	0	55	0	0	4,000,000	3,990,041	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							3,990,095	0	55	0	0	4,000,000	3,990,041	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	PORT OF SEATTLE MUNI BND REV			12/16/2015	Stifel Nicolaus	12/01/2016	249,277	0	(414)	0	0	240,000	249,691	1,000	0	5.000	0.751	JD	0	533
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							249,277	0	(414)	0	0	240,000	249,691	1,000	0	XXX	XXX	XXX	0	533
3199999. Total - U.S. Special Revenues Bonds							249,277	0	(414)	0	0	240,000	249,691	1,000	0	XXX	XXX	XXX	0	533
	GE CAPITAL INTL FUNDING		F	12/28/2015	Mabon Securities	04/15/2016	1,000,496	0	(5)	0	0	1,000,000	1,000,500	1,741	0	0.964	0.789	AO	0	1,741
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							1,000,496	0	(5)	0	0	1,000,000	1,000,500	1,741	0	XXX	XXX	XXX	0	1,741
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							1,000,496	0	(5)	0	0	1,000,000	1,000,500	1,741	0	XXX	XXX	XXX	0	1,741
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							5,239,868	0	(364)	0	0	5,240,000	5,240,232	2,741	0	XXX	XXX	XXX	0	2,274
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							5,239,868	0	(364)	0	0	5,240,000	5,240,232	2,741	0	XXX	XXX	XXX	0	2,274
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLI Government Ob MMMF			12/30/2015	Various	XXX	5,553,946	0	0	0	0	0	5,553,946	0	0	0.000	0.034		605	0
8899999. Subtotal - Exempt Money Market Mutual Funds							5,553,946	0	0	0	0	XXX	5,553,946	0	0	XXX	XXX	XXX	605	0
9199999 - Totals							10,793,814	0	(364)	0	0	XXX	10,794,178	2,741	0	XXX	XXX	XXX	605	2,274

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Dallas, Texas		0.000	0	0	9,375	XXX
Florida Treasury Trust Fund	Tallahassee, Florida	SD	1.220	2,918	0	200,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	2,918	0	209,375	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	2,918	0	209,375	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	2,918	0	209,375	XXX

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

1. January	200,000	4. April	202,969	7. July	200,000	10. October	200,000
2. February	200,000	5. May	200,000	8. August	200,000	11. November	200,000
3. March	200,000	6. June	200,000	9. September	200,000	12. December	209,375

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Bonds held-statutory purpose	109,564	110,245	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	ST	Bonds held-statutory purpose	0	0	200,000	200,000
11. Georgia GA	B	Bonds held-statutory purpose	125,072	132,568	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Bonds held-statutory purpose	0	0	110,343	111,160
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Bonds held-statutory purpose	200,405	205,148	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	Bonds held-statutory purpose	302,240	321,029	0	0
35. North Dakota ND						
36. Ohio OH	B	Bonds held-statutory purpose	1,571,257	1,591,320	471,465	474,957
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	Bonds held-statutory purpose	225,236	234,352	0	0
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,533,774	2,594,662	781,808	786,117
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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