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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 42919 Employer's ID Number..... 91-1187829

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 24, 1982 Commenced Business..... September 26, 1983

Statutory Home Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490….. CLEVELAND ..... OH ..... US ..... 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
MARK DONALD NIEHAUS	PRESIDENT	PETER JAMES ALBERT	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KATHLEEN MARY CERNY	(ASST. SECRETARY)
CHRISTINA LYNN CREWS #	(ASST. SECRETARY)	JAMES LEE KUSMER	(ASST. TREASURER)

DIRECTORS OR TRUSTEES

THOMAS HUDSON HOLLYER	KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	DAVID LLOYD PRATT
GEOFFREY THOMAS SOUSER #			

State of..... OHIO
County of..... CUYAHOGA

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

(Signature)	(Signature)	(Signature)
MARK DONALD NIEHAUS	PETER JAMES ALBERT	THOMAS ALFRED KING
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 16TH day of FEBRUARY, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	145,511,192	11.3	145,511,192		145,511,192	11.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	119,263,442	9.2	119,263,442		119,263,442	9.2
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	37,148,188	2.9	37,148,188		37,148,188	2.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	178,424,175	13.8	178,424,175		178,424,175	13.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	496,601,222	38.4	496,601,222		496,601,222	38.4
2.2 Unaffiliated non-U.S. securities (including Canada)	43,424,063	3.4	43,424,063		43,424,063	3.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	177,804,008	13.8	177,804,008		177,804,008	13.8
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	94,222,090	7.3	94,222,090		94,222,090	7.3
11. Other invested assets		0.0			0	0.0
12. Total invested assets	1,292,398,380	100.0	1,292,398,380	0	1,292,398,380	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,194,730,770
2.	Cost of bonds and stocks acquired, Part 3, Column 7		632,269,779
3.	Accrual of discount		2,400,798
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(297,009)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(9,469,948)	
	4.4 Part 4, Column 11	(5,105,716)	(14,872,673)
5.	Total gain (loss) on disposals, Part 4, Column 19		6,499,535
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		615,279,016
7.	Deduct amortization of premium		7,362,527
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	210,376	210,376
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,198,176,290
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,198,176,290

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	145,511,192	145,684,082	145,375,877	145,810,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	145,511,192	145,684,082	145,375,877	145,810,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	156,411,630	158,596,718	165,071,161	140,244,711
Industrial and Miscellaneous and Hybrid	8. United States	675,025,397	671,478,595	673,251,115	674,877,852
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	43,424,063	43,293,264	43,430,335	43,450,000
	11. Totals	718,449,460	714,771,859	716,681,450	718,327,852
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,020,372,282	1,019,052,659	1,027,128,488	1,004,382,563
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	176,836,946	176,836,946	90,704,863	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	967,062	967,062	396,303	
	23. Totals	177,804,008	177,804,008	91,101,166	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	177,804,008	177,804,008	91,101,166	
	26. Total Stocks	177,804,008	177,804,008	91,101,166	
	27. Total Bonds and Stocks	1,198,176,290	1,196,856,667	1,118,229,654	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	114,887,844	3,715,353	34,807,942			153,411,139	13.8	156,176,797	15.1	153,411,139	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	114,887,844	3,715,353	34,807,942	0	0	153,411,139	13.8	156,176,797	15.1	153,411,139	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	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	0.0		0.0		
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1						0	0.0		0.0		
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	5,248,388	65,167,357	32,883,162	213,666	3,933,521	107,446,094	9.6	102,167,078	9.9	107,446,094	
5.2 NAIC 2	1,831,172	22,884,364		24,250,000		48,965,536	4.4		0.0	48,965,536	
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	7,079,560	88,051,721	32,883,162	24,463,666	3,933,521	156,411,630	14.0	102,167,078	9.9	156,411,630	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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	251,229,825	295,888,974	67,770,153	442,618		615,331,570	55.2	548,929,970	53.1	239,478,861	375,852,709
6.2 NAIC 2	36,017,023	97,347,923	26,807,905			160,172,851	14.4	202,369,358	19.6	112,080,413	48,092,438
6.3 NAIC 3	3,940		28,635,000			28,638,940	2.6	13,886,901	1.3	23,760,000	4,878,940
6.4 NAIC 4	607,913					607,913	0.1	10,835,135	1.0		607,913
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6						0	0.0	47,188	0.0		
6.7 Totals	287,858,701	393,236,897	123,213,058	442,618	0	804,751,274	72.2	776,068,552	75.0	375,319,274	429,432,000
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2						0	0.0		0.0		
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	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		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 371,366,057	364,771,684	135,461,257	656,284	3,933,521	876,188,803	78.6	XXX	XXX	500,336,094	375,852,709
9.2 NAIC 2	(d) 37,848,195	120,232,287	26,807,905	24,250,000	0	209,138,387	18.8	XXX	XXX	161,045,949	48,092,438
9.3 NAIC 3	(d) 3,940	0	28,635,000	0	0	28,638,940	2.6	XXX	XXX	23,760,000	4,878,940
9.4 NAIC 4	(d) 607,913	0	0	0	0	607,913	0.1	XXX	XXX	0	607,913
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	409,826,105	485,003,971	190,904,162	24,906,284	3,933,521	(b) 1,114,574,043	100.0	XXX	XXX	685,142,043	429,432,000
9.8 Line 9.7 as a % of Col. 6	36.8	43.5	17.1	2.2	0.4	100.0	XXX	XXX	XXX	61.5	38.5
10. **Total Bonds Prior Year**											
10.1 NAIC 1	307,412,105	401,233,665	93,712,690	964,690	3,950,695	XXX	XXX	807,273,845	78.0	526,683,871	280,589,974
10.2 NAIC 2	40,019,522	122,143,759	40,206,077			XXX	XXX	202,369,358	19.6	177,114,594	25,254,764
10.3 NAIC 3	301	6,781,839	7,104,761			XXX	XXX	13,886,901	1.3	6,772,501	7,114,400
10.4 NAIC 4		10,835,135				XXX	XXX	10,835,135	1.0		10,835,135
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6	23,685	23,503				XXX	XXX	(c) 47,188	0.0	47,188	
10.7 Totals	347,455,613	541,017,901	141,023,528	964,690	3,950,695	XXX	XXX	(b) 1,034,412,427	100.0	710,618,154	323,794,273
10.8 Line 10.7 as a % of Col. 8	33.6	52.3	13.6	0.1	0.4	XXX	XXX	100.0	XXX	68.7	31.3
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	239,458,975	181,076,447	75,210,867	656,284	3,933,521	500,336,094	44.9	526,683,871	50.9	500,336,094	XXX
11.2 NAIC 2	17,852,417	97,127,590	21,815,942	24,250,000		161,045,949	14.4	177,114,594	17.1	161,045,949	XXX
11.3 NAIC 3			23,760,000			23,760,000	2.1	6,772,501	0.7	23,760,000	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	47,188	0.0	0	XXX
11.7 Totals	257,311,392	278,204,037	120,786,809	24,906,284	3,933,521	685,142,043	61.5	710,618,154	68.7	685,142,043	XXX
11.8 Line 11.7 as a % of Col. 6	37.6	40.6	17.6	3.6	0.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	23.1	25.0	10.8	2.2	0.4	61.5	XXX	XXX	XXX	61.5	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	131,907,082	183,695,237	60,250,390			375,852,709	33.7	280,589,974	27.1	XXX	375,852,709
12.2 NAIC 2	19,995,778	23,104,697	4,991,963			48,092,438	4.3	25,254,764	2.4	XXX	48,092,438
12.3 NAIC 3	3,940		4,875,000			4,878,940	0.4	7,114,400	0.7	XXX	4,878,940
12.4 NAIC 4	607,913					607,913	0.1	10,835,135	1.0	XXX	607,913
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	152,514,713	206,799,934	70,117,353	0	0	429,432,000	38.5	323,794,273	31.3	XXX	429,432,000
12.8 Line 12.7 as a % of Col. 6	35.5	48.2	16.3	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	13.7	18.6	6.3	0.0	0.0	38.5	XXX	XXX	XXX	XXX	38.5

(a) Includes $.....429,432,000 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	114,887,844	3,715,353	34,807,942			153,411,139	13.8	156,176,797	15.1	153,411,139	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	114,887,844	3,715,353	34,807,942	0	0	153,411,139	13.8	156,176,797	15.1	153,411,139	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	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	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	4,983,735	61,761,050	24,167,529	24,417,607	3,933,521	119,263,442	10.7	87,404,229	8.4	119,263,442	
5.2 Residential Mortgage-Backed Securities	1,875,646	23,016,624	98,090	46,059		25,036,419	2.2	373,422	0.0	25,036,419	
5.3 Commercial Mortgage-Backed Securities	220,179	3,274,047	8,617,543			12,111,769	1.1	14,389,427	1.4	12,111,769	
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	7,079,560	88,051,721	32,883,162	24,463,666	3,933,521	156,411,630	14.0	102,167,078	9.9	156,411,630	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	112,322,920	196,579,400	55,442,906			364,345,226	32.7	282,759,525	27.3	199,089,673	165,255,553
6.2 Residential Mortgage-Backed Securities	38,468,352	65,795,569	8,815,432	442,618		113,521,971	10.2	105,884,802	10.2	99,396,252	14,125,719
6.3 Commercial Mortgage-Backed Securities	30,069,127	78,525,960	48,281,095			156,876,182	14.1	117,321,133	11.3		156,876,182
6.4 Other Loan-Backed and Structured Securities	106,998,302	52,335,968	10,673,625			170,007,895	15.3	270,103,092	26.1	76,833,349	93,174,546
6.5 Totals	287,858,701	393,236,897	123,213,058	442,618	0	804,751,274	72.2	776,068,552	75.0	375,319,274	429,432,000
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	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		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	232,194,499	262,055,803	114,418,377	24,417,607	3,933,521	637,019,807	57.2	XXX	XXX	471,764,254	165,255,553
9.2 Residential Mortgage-Backed Securities	40,343,998	88,812,193	8,913,522	488,677	0	138,558,390	12.4	XXX	XXX	124,432,671	14,125,719
9.3 Commercial Mortgage-Backed Securities	30,289,306	81,800,007	56,898,638	0	0	168,987,951	15.2	XXX	XXX	12,111,769	156,876,182
9.4 Other Loan-Backed and Structured Securities	106,998,302	52,335,968	10,673,625	0	0	170,007,895	15.3	XXX	XXX	76,833,349	93,174,546
9.5 Totals	409,826,105	485,003,971	190,904,162	24,906,284	3,933,521	1,114,574,043	100.0	XXX	XXX	685,142,043	429,432,000
9.6 Line 9.5 as a % of Col. 6	36.8	43.5	17.1	2.2	0.4	100.0	XXX	XXX	XXX	61.5	38.5
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	130,817,024	333,975,354	57,429,613	168,123	3,950,437	XXX	XXX	526,340,551	50.9	458,162,382	68,178,169
10.2 Residential Mortgage-Backed Securities	22,775,325	62,097,005	20,589,069	796,567	258	XXX	XXX	106,258,224	10.3	92,261,275	13,996,949
10.3 Commercial Mortgage-Backed Securities	25,961,017	56,231,427	49,518,116			XXX	XXX	131,710,560	12.7	16,004,165	115,706,395
10.4 Other Loan-Backed and Structured Securities	167,902,247	88,714,115	13,486,730			XXX	XXX	270,103,092	26.1	144,190,332	125,912,760
10.5 Totals	347,455,613	541,017,901	141,023,528	964,690	3,950,695	XXX	XXX	1,034,412,427	100.0	710,618,154	323,794,273
10.6 Line 10.5 as a % of Col. 8	33.6	52.3	13.6	0.1	0.4	XXX	XXX	100.0	XXX	68.7	31.3
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	147,201,722	191,659,990	104,551,414	24,417,607	3,933,521	471,764,254	42.3	458,162,382	44.3	471,764,254	XXX
11.2 Residential Mortgage-Backed Securities	34,209,444	82,116,698	7,617,852	488,677		124,432,671	11.2	92,261,275	8.9	124,432,671	XXX
11.3 Commercial Mortgage-Backed Securities	220,179	3,274,047	8,617,543			12,111,769	1.1	16,004,165	1.5	12,111,769	XXX
11.4 Other Loan-Backed and Structured Securities	75,680,047	1,153,302				76,833,349	6.9	144,190,332	13.9	76,833,349	XXX
11.5 Totals	257,311,392	278,204,037	120,786,809	24,906,284	3,933,521	685,142,043	61.5	710,618,154	68.7	685,142,043	XXX
11.6 Line 11.5 as a % of Col. 6	37.6	40.6	17.6	3.6	0.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	23.1	25.0	10.8	2.2	0.4	61.5	XXX	XXX	XXX	61.5	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	84,992,777	70,395,813	9,866,963			165,255,553	14.8	68,178,169	6.6	XXX	165,255,553
12.2 Residential Mortgage-Backed Securities	6,134,554	6,695,495	1,295,670			14,125,719	1.3	13,996,949	1.4	XXX	14,125,719
12.3 Commercial Mortgage-Backed Securities	30,069,127	78,525,960	48,281,095			156,876,182	14.1	115,706,395	11.2	XXX	156,876,182
12.4 Other Loan-Backed and Structured Securities	31,318,255	51,182,666	10,673,625			93,174,546	8.4	125,912,760	12.2	XXX	93,174,546
12.5 Totals	152,514,713	206,799,934	70,117,353	0	0	429,432,000	38.5	323,794,273	31.3	XXX	429,432,000
12.6 Line 12.5 as a % of Col. 6	35.5	48.2	16.3	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	13.7	18.6	6.3	0.0	0.0	38.5	XXX	XXX	XXX	XXX	38.5

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	195,049	195,049			
2. Cost of short-term investments acquired	11,566,631	11,566,631			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,648,050	6,648,050			
7. Deduct amortization of premium	3,282	3,282			
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)	5,110,348	5,110,348	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	5,110,348	5,110,348	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	25,499,572	25,499,572	
2. Cost of cash equivalents acquired	190,974,784	190,974,784	
3. Accrual of discount	17,057	17,057	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	127,400,000	127,400,000	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	89,091,413	89,091,413	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	89,091,413	89,091,413	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 B4 1	US TREASURY NOTE				1	25,002,489	100.006	25,001,500	25,000,000	25,000,090		(1,252)			0.375	0.370	JJ	39,232	93,750	01/24/2014.	01/31/2016.
912828 C4 0	US TREASURY NOTE				1	9,983,203	100.004	10,000,400	10,000,000	9,997,916		8,390			0.375	0.459	MS	9,529	37,500	03/26/2014.	03/31/2016.
912828 M4 9	US TREASURY NOTE				1	24,664,063	98.736	24,684,000	25,000,000	24,670,375		6,311			1.875	2.083	AO	79,842		11/06/2015.	10/31/2022.
912828 M5 6	US TREASURY NOTE				1	7,038,008	99.776	6,984,320	7,000,000	7,037,825		(184)			2.250	2.189	MN	20,337		12/14/2015.	11/15/2025.
912828 M8 0	US TREASURY NOTE				1	2,677,852	99.454	2,685,258	2,700,000	2,677,859		8			2.000	2.128	MN	4,721		12/30/2015.	11/30/2022.
912828 QA 1	US TREASURY NOTE				1	9,975,000	100.466	10,046,600	10,000,000	9,998,376		5,038			2.250	2.303	MS	57,172	225,000	04/01/2011.	03/31/2016.
912828 QJ 2	US TREASURY NOTE				1	47,902,344	100.297	48,142,560	48,000,000	47,995,410		19,876			2.125	2.169	FA	344,670	1,020,000	03/25/2011.	02/29/2016.
912828 RF 9	US TREASURY NOTE				1	7,002,044	100.207	7,014,490	7,000,000	7,000,257		(414)			1.000	0.994	FA	23,654	70,000	08/23/2011.	08/31/2016.
912828 SM 3	US TREASURY NOTE	SD			1	3,727,172	100.162	3,705,994	3,700,000	3,715,352		(11,819)			1.000	0.665	MS	9,402	37,000	01/12/2015.	03/31/2017.
912828 VR 8	US TREASURY NOTE				1	6,980,313	99.976	6,998,320	7,000,000	6,995,848		6,621			0.625	0.721	FA	16,525	43,750	08/21/2013.	08/15/2016.
912828 VS 6	US TREASURY NOTE	SD			1	423,389	102.595	420,640	410,000	421,884		(1,425)			2.500	2.087	FA	3,872	10,250	12/10/2014.	08/15/2023.
0199999. U.S. Government - Issuer Obligations						145,375,877	XXX	145,684,082	145,810,000	145,511,192	0	31,150	0	0	XXX	XXX	XXX	608,956	1,537,250	XXX	XXX
0599999. Total - U.S. Government						145,375,877	XXX	145,684,082	145,810,000	145,511,192	0	31,150	0	0	XXX	XXX	XXX	608,956	1,537,250	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
167593 QH 8	CHICAGO IL O'HARE INTERNATIONAL			1	1FE	10,645,035	115.077	10,932,315	9,500,000	10,622,157		(22,878)			5.000	3.461	JJ	100,278		10/08/2015.	01/01/2027.
20775B XX 9	CONN ST HSG FIN AUTH HSG MTG				1FE	1,535,000	101.430	1,556,951	1,535,000	1,535,000					2.000	2.000	MN	3,923	30,700	05/16/2012.	11/15/2017.
34073N 5Z 9	FLORIDA HSG FIN CORP			1	1FE	2,680,229	103.368	2,579,032	2,495,000	2,660,760		(11,730)			6.450	4.356	JJ	80,464	160,928	06/10/2010.	01/01/2039.
34074M BP 5	FLORIDA HSG FIN CORP REV			1	1FE	2,185,183	104.153	2,119,514	2,035,000	2,068,761		(16,130)			5.500	3.827	JJ	55,963	111,925	09/17/2009.	01/01/2041.
442348 6B 9	HOUSTON TX ARPT SYS REVENUE			1	1FE	2,197,720	117.107	2,342,140	2,000,000	2,148,986		(19,931)			5.000	3.700	JJ	50,000	100,000	06/21/2013.	07/01/2023.
45505R BN 4	INDIANA ST				2FE	24,250,000	100.000	24,250,000	24,250,000	24,250,000					0.580	0.580	MJSD	11,913		11/25/2015.	05/01/2034.
462467 AP 6	IOWA FIN AUTH SF MTG			1	1FE	221,453	100.000	210,000	210,000	211,516		(951)			5.750	4.275	JJ	6,038	12,075	09/01/2007.	07/01/2036.
462467 NS 6	IOWA FIN AUTH SF MTG			1	1FE	1,544,204	108.161	1,552,110	1,435,000	1,486,967		(6,215)			4.500	2.771	JJ	32,288	64,575	10/26/2011.	07/01/2028.
47770V AS 9	JOBSOHIO BEVERAGE SYS STWD LIQ				1FE	15,570,000	100.668	15,674,008	15,570,000	15,570,000					1.820	1.820	JJ	141,687	283,374	01/29/2013.	01/01/2018.
47770V AT 7	JOBSOHIO BEVERAGE SYS STWD LIQ				1FE	13,000,000	101.300	13,169,000	13,000,000	13,000,000					2.217	2.217	JJ	144,105	288,210	01/29/2013.	01/01/2019.
59333G AL 2	MIAMI-DADE CNTY FL INDL DEV AU				1FE	3,900,000	100.481	3,918,759	3,900,000	3,900,000					2.125	2.125	MN	13,813	82,875	10/31/2014.	11/01/2041.
59447P NE 7	MICHIGAN ST FIN AUTH REVENUE			1	1FE	12,011,300	113.355	11,335,500	10,000,000	11,037,742		(283,971)			5.000	1.920	JJ	250,000	500,000	06/13/2012.	07/01/2020.
60416S KD 1	MINNESOTA ST HSG FIN AGY			1	1FE	8,029,174	107.396	7,990,262	7,440,000	7,991,967		(37,207)			4.000	2.090	JJ	115,733		07/31/2015.	01/01/2041.
61212R 4G 8	MONTANA ST BRD HSG			1	1FE	4,678,674	103.181	4,694,736	4,550,000	4,640,679		(13,875)			3.500	2.880	JD	13,271	159,250	08/29/2013.	12/01/2044.
647200 TH 7	NEW MEXICO MTG FIN AGY			1	1FE	3,377,963	107.529	3,371,034	3,135,000	3,272,901		(16,285)			5.600	3.777	JJ	87,780	175,560	02/23/2010.	01/01/2038.
676907 KV 9	OHIO HSG FIN AGY			1	1FE	101,393	100.470	95,447	95,000	95,304		(617)			5.500	3.977	MS	1,742	5,225	01/25/2006.	03/01/2036.
67766W QM 7	OHIO ST WTR DEV AUTH			2	1FE	7,000,000	103.247	7,227,290	7,000,000	7,000,000					3.492	3.492	JD	20,370	244,440	08/12/2010.	12/01/2019.
67886M NN 5	OKLAHOMA HSG FIN SF			1	1FE	1,690,482	105.828	1,661,500	1,570,000	1,628,475		(12,216)			4.500	2.730	MS	23,550	70,650	10/26/2011.	09/01/2027.
83712D QV 1	SOUTH CAROLINA HSG			1	1FE	542,120	101.771	508,855	500,000	508,226		(6,192)			6.000	3.061	JJ	15,000	30,000	06/10/2010.	07/01/2038.
83755G 5A 1	SOUTH DAKOTA HSG			1	1FE	14,847	100.000	15,000	15,000	14,982		17			5.500	5.824	MN	138	825	01/26/2009.	11/01/2037.
944514 MN 5	WAYNE CNTY MI ARPT AUTH REVENU			1	1FE	5,678,100	112.671	5,633,550	5,000,000	5,619,019		(59,081)			5.000	2.720	JD	20,833	250,000	05/14/2015.	12/01/2022.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						120,852,877	XXX	120,837,003	115,235,000	119,263,442	0	(507,262)	0	0	XXX	XXX	XXX	1,188,889	2,570,612	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
30711X BE 3	CAS 2015-C04 1M1			2	2FE	24,694,283	100.131	24,726,633	24,694,283	24,715,535		21,252			2.022	1.927	MON	9,707	76,898	10/21/2015.	04/25/2028.
31392C MS 0	FNW 2002-W1 2A			2	1FE	331,495	115.056	362,919	315,428	320,884		405			6.335	5.607	MON	1,665	20,281	03/07/2002.	02/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						25,025,778	XXX	25,089,552	25,009,711	25,036,419	0	21,657	0	0	XXX	XXX	XXX	11,372	97,179	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AH 6D 5	FHMS 2011-K015 X1 IO			2,4	1FE	19,192,506	7.400	12,670,163		12,111,769		(1,637,944)			1.797	4.967	MON	256,398	3,329,236	02/12/2014.	07/25/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						19,192,506	XXX	12,670,163	0	12,111,769	0	(1,637,944)	0	0	XXX	XXX	XXX	256,398	3,329,236	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						165,071,161	XXX	158,596,718	140,244,711	156,411,630	0	(2,123,549)	0	0	XXX	XXX	XXX	1,456,659	5,997,027	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
05367A AG 8	AVIATION CAPITAL GROUP			1	2FE	5,973,180	99.426	5,965,560	6,000,000	5,975,500		2,320			2.875	3.032	MS	49,833		09/14/2015.	09/17/2018.
073730 AD 5	BEAM INC				2FE	4,043,988	100.107	4,019,296	4,015,000	4,030,166		(10,866)			1.875	1.595	MN	9,619	75,281	09/17/2014.	05/15/2017.
073730 AF 0	BEAM INC				2FE	14,761,500	98.501	14,775,150	15,000,000	14,840,898		62,365			1.750	2.196	JD	11,667	262,500	09/17/2014.	06/15/2018.
14987B AD 5	CC HOLDINGS GS V LLC/CRO				2FE	26,432,929	100.108	26,328,404	26,300,000	26,362,369		(24,523)			2.381	2.256	JD	27,831	595,845	11/30/2015.	12/15/2017.
233851 AT 1	DAIMLER FINANCE NA LLC				1FE	9,987,700	100.004	10,000,400	10,000,000	9,999,862		4,140			1.250	1.292	JJ	59,028	125,000	01/07/2013.	01/11/2016.
26867L AG 5	EMD FINANCE LLC			1	2FE	4,991,200	96.547	4,827,350	5,000,000	4,991,963		763			2.950	2.978	MS	41,792	73,750	03/16/2015.	03/19/2022.
278865 AK 6	ECOLAB INC				2FE	2,550,324	101.438	2,459,872	2,425,000	2,451,783		(28,137)			3.000	1.804	JD	4,648	72,750	05/29/2012.	12/08/2016.
345397 VP 5	FORD MOTOR CREDIT CO				2FE	2,071,288	106.586	2,015,541	1,891,000	1,944,474		(31,056)			6.625	4.788	FA	47,328	125,279	08/01/2011.	08/15/2017.
345397 WB 5	FORD MOTOR CREDIT CO				2FE	8,911,844	100.800	8,559,936	8,492,000	8,569,524		(267,093)			4.207	1.028	AO	75,421	357,258	09/16/2014.	04/15/2016.
35802X AJ 2	FRESENIUS MED CARE II			1	3FE	4,950,000	97.500	4,875,000	5,000,000	4,875,000	(79,084)	3,937			4.750	4.879	AO	50,139	228,264	12/09/2014.	10/15/2024.
44923Q AB 0	HYUNDAI CAPITAL AMERICA				2FE	10,408,400	102.582	10,258,200	10,000,000	10,137,932		(94,023)			4.000	3.005	JD	25,556	400,000	01/08/2013.	06/08/2017.
45866F AC 8	INTERCONTINENTALEXCHANGE GROUP			1	1FE	14,983,200	100.017	15,002,550	15,000,000	14,983,288		88			2.750	2.774	JD	42,396		11/19/2015.	12/01/2020.
485170 AN 4	KANSAS CITY SOUTHERN INDS				2FE	3,611,462	96.582	3,597,680	3,725,000	3,612,889		1,427			2.350	3.091	MN	5,350		12/09/2015.	05/15/2020.
539830 BG 3	LOCKHEED MARTIN CORPORATION			1	2FE	4,968,050	99.944	4,997,200	5,000,000	4,968,365		315			3.100	3.200	JJ	16,361		11/16/2015.	01/15/2023.
571748 AS 1	MARSH & MCLENNAN COS INC				1FE	26,921,930	100.788	27,212,760	27,000,000	26,979,158		15,862			2.300	2.362	AO	155,250	621,000	04/05/2012.	04/01/2017.
608190 AJ 3	MOHAWK INDUSTRIES INC			1	2FE	1,867,760	101.256	1,873,236	1,850,000	1,867,196		(564)			3.850	3.695	FA	29,677		09/22/2015.	02/01/2023.
666807 BF 8	NORTHROP GRUMMAN CORP				2FE	9,972,400	99.211	9,921,100	10,000,000	9,986,303		5,474			1.750	1.808	JD	14,583	175,000	05/28/2013.	06/01/2018.
747262 AQ 6	QVC INC				2FE	2,483,475	98.720	2,468,000	2,500,000	2,485,612		2,137			3.125	3.312	AO	19,531	39,063	06/22/2015.	04/01/2019.
756109 AM 6	REALTY INCOME CORP			1	2FE	4,529,017	100.056	4,523,532	4,521,000	4,526,258		(2,655)			2.000	1.938	JJ	37,926	90,420	12/12/2014.	01/31/2018.
75951A AB 4	RELIANCE STAND LIFE II				1FE	9,691,838	99.066	9,634,169	9,725,000	9,697,849		6,012			2.500	2.573	JJ	112,108	122,238	01/07/2015.	01/15/2020.
78403D AG 5	SBA TOWER TRUST			1	1FE	7,621,788	97.739	7,359,747	7,530,000	7,601,444		(20,344)			2.898	2.559	MON	9,699	180,637	03/03/2015.	10/15/2019.
78573A AB 6	SABMILLER HOLDINGS INC				1FE	14,971,350	100.769	15,115,350	15,000,000	14,993,662		5,873			2.450	2.491	JJ	169,458	367,500	01/10/2012.	01/15/2017.
790849 AL 7	ST JUDE MEDICAL INC				1FE	9,975,900	99.827	9,982,700	10,000,000	9,977,915		2,015			2.000	2.084	MS	54,444		09/14/2015.	09/15/2018.
929160 AS 8	VULCAN MATERIALS CO			1	3FE	23,977,500	99.000	23,760,000	24,000,000	23,760,000	(218,223)	723			4.500	4.512	AO	270,000	543,000	08/03/2015.	04/01/2025.
98978V AE 3	ZOETIS INC				2FE	4,998,650	99.982	4,999,100	5,000,000	4,999,939		441			1.150	1.159	FA	23,958	57,500	01/16/2013.	02/01/2016.
00507U AR 2	ACTAVIS FUNDING SCS		F	1	2FE	14,978,700	100.160	15,024,000	15,000,000	14,980,381		1,681			3.450	3.473	MS	152,375	263,063	03/03/2015.	03/15/2022.
62854A AA 2	MYLAN NV		F		2FE	6,991,180	99.792	6,985,440	7,000,000	6,991,265		85			3.000	3.044	JD	12,833		12/04/2015.	12/15/2018.
709629 AK 5	PENTAIR FINANCE SA		F		2FE	6,462,255	98.912	6,379,824	6,450,000	6,454,256		(2,473)			1.875	1.835	MS	35,609	120,938	09/11/2012.	09/15/2017.
806851 AB 7	SCHLUMBERGER HLDGS CORP		R		1FE	14,998,200	99.360	14,904,000	15,000,000	14,998,161		(38)			2.350	2.354	JD	9,792		12/10/2015.	12/21/2018.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						279,087,008	XXX	277,825,097	278,424,000	278,043,412	(297,307)	(366,114)	0	0	XXX	XXX	XXX	1,574,212	4,896,286	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00764M FB 8	AABST 2005-2 M1			2	1FM	4,976,418	99.381	5,330,745	5,363,947	5,307,182		49,194			0.842	2.514	MON	878	26,480	09/25/2015.	06/25/2035.
12648G AU 1	CSMC 2014-3R 3A1			2	1FM	7,135,924	97.852	7,217,204	7,375,632	7,187,346		27,714			2.250	3.517	MON	13,829	165,952	03/14/2014.	09/27/2035.
126670 AW 8	CWL 2005-10 MV2			2	1FM	17,990,299	97.890	19,325,875	19,742,441	19,355,991		332,997			0.902	3.182	MON	3,461	134,185	02/26/2013.	02/25/2036.
17307G WR 5	CMLTI 2005-HE3 M1			2	1FM	3,946,944	99.667	4,039,847	4,053,345	4,052,878		23,312			1.112	1.342	MON	876	31,540	03/01/2013.	09/25/2035.
22540V G6 3	CSFB 2002-9 1A1			2	1FM	153,747	99.959	151,576	151,639	151,576	298	(338)			7.000	6.358	MON	885	10,615	04/02/2002.	03/25/2040.
3622N6 AG 4	GSR 2007-AR2 4A1			2	1FM	1,123,322	99.620	1,149,663	1,154,049	1,148,579		13,505			2.937	4.080	MON	2,824	32,275	09/12/2007.	02/25/2051.
46626L AF 7	JPMAC 2005-OPT1 M2			2	1FM	9,284,375	93.369	9,336,900	10,000,000	9,901,988		191,703			0.892	2.399	MON	1,734	66,949	05/17/2013.	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1			2	1FM	1,450,441	100.410	1,500,646	1,494,518	1,601,535		13,816			2.741	1.911	MON	3,413	39,509	11/14/2006.	08/25/2034.
46628K AV 2	JPMMT 2006-A3 7A1			2	1FM	1,101,043	100.590	1,144,979	1,138,263	1,118,863		12,214			2.693	4.470	MON	2,554	30,266	05/15/2006.	12/25/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46636K AR 1	JPMRR 2011-2 2A6			2	1FM	9,078,720	96.772	9,151,728	9,457,000	9,167,240		69,284			3.500	4.591	MON	27,583	330,995	09/11/2014.	07/26/2036.
61744C VX 1	MSAC 2005-HE6 M1			2	1FM	27,228,692	95.153	27,317,475	28,709,000	27,588,599		359,907			0.812	3.109	MON	4,531	101,028	06/15/2015.	11/25/2035.
68389F KP 8	OOMLT 2006-1 2A3			2	1FM	1,110,258	97.099	1,268,972	1,306,885	1,233,787		30,385			0.612	4.906	MON	155	5,019	02/21/2008.	01/25/2036.
83611M GG 7	SVHE 2005-OPT2 A6			2	1FM	9,832,003	99.759	10,008,477	10,032,656	10,042,555		34,668			0.601	0.671	MON	1,172	57,962	01/31/2013.	08/25/2035.
83611M GH 5	SVHE 2005-OPT2 M1			2	1FM	8,750,000	89.518	8,951,800	10,000,000	9,532,519		263,459			0.932	3.481	MON	1,811	71,026	06/12/2013.	08/25/2035.
85172G AB 3	SLFMT 2013-2A M1			2	1FM	4,816,138	100.625	5,031,250	5,000,000	4,958,479		59,486			3.520	4.817	MON	14,667	176,000	07/03/2013.	12/25/2065.
949802 AA 0	WFMBS 2003-I A1			2	1FM	1,130,106	99.562	1,128,553	1,133,518	1,172,854		16,458			2.609	3.431	MON	2,465	28,850	12/08/2006.	09/25/2033.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					109,108,430	XXX	112,055,690	116,112,893	113,521,971	298	1,497,764	0	0	XXX	XXX	XXX	82,838	1,308,651	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17319W AG 4	CGCMT 2013-SMP B			2	1FM	9,016,436	99.879	8,949,158	8,960,000	9,012,830		(3,606)			2.435	2.110	MON	18,181	21,124	11/23/2015.	01/12/2030.
20046F AS 9	COMM 2001-J2A X IO			2,4	3FE	116,240	0.218	4,423		3,940		(5,399)			0.429	33.748	MON	725	7,841	09/27/2001.	07/01/2034.
21870K AG 3	CORE 2015-WEST B			2	1FM	20,598,654	98.288	19,657,600	20,000,000	20,560,360		(38,294)			3.574	3.229	MON	59,567	476,533	04/07/2015.	02/10/2037.
245069 AK 5	DEL 2013-HDC B			2	1FM	764,880	99.855	763,891	765,000	765,203		223			1.631	1.516	MON	589	11,516	08/22/2014.	03/15/2026.
33736X AH 2	FUNBC 2000-C1 IO			2,4	6FE	155,239	0.389	28,392				(36,549)			1.844	0.000	MON	11,214	134,656	06/10/2010.	05/01/2032.
33736X CR 8	FUNBC 2001-C2 IO			2,4	6FE	42,119									1.734	0.000	MON	982	10,712	05/31/2001.	01/12/2043.
36192L AG 0	GSMS 2012-SHOP B			2	1FM	22,810,469	101.920	22,422,400	22,000,000	22,688,017		(118,459)			3.311	2.361	MON	60,702	418,014	10/27/2015.	06/05/2031.
40422A AL 7	HILT 2014-ORL C			2	1FM	12,005,625	99.534	11,944,080	12,000,000	12,008,944		4,022			1.931	1.804	MON	10,940	217,109	07/23/2014.	07/15/2029.
46634G AF 8	JPMCC 2009-IWST D			2	1FM	2,341,875	116.408	2,328,160	2,000,000	2,315,961		(25,914)			7.693	3.261	MON	12,822	50,463	08/25/2015.	12/05/2027.
46636D AE 6	JPMCC 2011-C4 A3			2	1FM	26,883,617	103.999	26,129,749	25,125,000	26,448,880		(411,168)			4.106	1.759	MON	85,976	715,694	07/02/2015.	07/15/2046.
46641P AG 7	JPMCC 2014-FL4 B			2	1FM	15,065,398	99.621	14,986,936	15,043,953	15,062,362		(2,611)			2.081	1.937	MON	14,784	233,026	04/28/2015.	12/15/2030.
46641P AJ 1	JPMCC 2014-FL4 C			2	1FM	1,518,813	99.576	1,513,555	1,520,000	1,520,018		1,205			2.531	2.546	MON	1,817	31,125	02/19/2015.	12/15/2030.
553514 AA 8	MSBAM 2012-CKSV A1			2	1FM	768,551	97.820	764,700	781,742	769,382		832			2.117	2.585	MON	1,379	5,517	07/29/2015.	10/15/2030.
61763Q AL 5	MSC 2014-CPT D			2	1FM	17,654,788	98.348	17,437,100	17,730,000	17,663,891		5,921			3.560	3.572	MON	52,604	601,626	10/13/2015.	07/13/2029.
61764P BA 9	MSBAM 2014-C19 LNC1			2	1FM	5,549,900	98.805	5,583,471	5,651,000	5,552,641		2,741			3.989	4.250	MON	18,785	56,355	09/02/2015.	12/15/2046.
61974Q AG 1	MOTEL 2015-MTL6 XCP IO			2,4	4FE	1,633,050	0.036	615,600		607,914		(1,025,136)			0.136	3.151	MON	193,552	1,003,117	02/27/2015.	08/05/2016.
74824D AL 4	QCMT 2013-QCA D			2	1FM	2,666,672	92.894	2,633,545	2,835,000	2,670,406		3,734			3.590	4.327	MON	8,481	24,897	09/22/2015.	01/11/2037.
91830C AL 2	VNDO 2012-6AVE D			2	1FM	1,935,313	96.011	1,920,220	2,000,000	1,937,823		2,511			3.448	3.912	MON	5,747	22,619	08/25/2015.	11/15/2030.
92903P AJ 8	VNO 2010-VNO C			2	1FM	17,512,898	108.986	17,748,370	16,285,000	17,287,608		(188,890)			5.280	3.692	MON	50,161	815,894	11/07/2014.	09/13/2028.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					159,040,537	XXX	155,431,350	152,696,695	156,876,182	0	(1,834,837)	0	0	XXX	XXX	XXX	609,008	4,857,838	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
09658U AB 5	BMWOT 2014-A A2			2	1FE	3,746,533	99.922	3,743,737	3,746,660	3,746,641		82			0.530	0.534	MON	331	19,857	10/08/2014.	04/25/2017.
17305E FE 0	CCCIT 2013-A6 A6			2	1FE	8,037,813	100.192	8,015,360	8,000,000	8,021,134		(16,678)			1.320	0.931	MS	33,440	52,800	06/11/2015.	09/07/2018.
17305E FK 6	CCCIT 2013-A10 A10			2	1FE	37,417,259	99.985	37,404,389	37,410,000	37,410,657		(6,514)			0.730	0.711	FA	109,237	273,093	01/30/2015.	02/07/2018.
29372E AW 8	EFF 2013-1 A3			2	1FE	7,892,705	99.864	7,885,051	7,895,789	7,894,420		1,714			0.910	0.953	MON	2,195	41,913	06/16/2015.	09/20/2018.
29372E BL 1	EFF 2015-2 A2			2	1FE	11,999,011	99.339	11,920,680	12,000,000	11,999,212		200			1.590	1.599	MON	5,830	74,730	07/22/2015.	02/22/2021.
34530D AC 3	FORDO 2013-C A3			2	1FE	1,770,151	99.974	1,769,989	1,770,450	1,770,404		60			0.820	0.829	MON	645	14,518	07/23/2013.	12/15/2017.
36830L AC 7	GEEST 2013-1A A3			2	1FE	4,370,949	99.956	4,369,570	4,371,493	4,372,013		821			1.020	1.034	MON	867	44,589	07/24/2013.	02/24/2017.
43814C AC 3	HAROT 2013-1 A3			2	1FE	286,296	99.977	286,208	286,274	286,276		(16)			0.480	0.468	MON	38	1,374	09/24/2014.	11/21/2016.
44890P AC 9	HALST 2013-B A3			2	1FE	2,425,885	99.992	2,425,741	2,425,935	2,425,934		16			0.980	0.983	MON	1,057	23,774	08/07/2013.	10/17/2016.
47787U AB 9	JDOT 2015-A A2A			2	1FE	13,895,211	99.867	13,877,624	13,896,106	13,895,753		543			0.870	0.877	MON	5,373	92,015	03/03/2015.	02/15/2018.
55292L AC 8	MTBAT 2013-1A A3			2	1FE	1,974,799	100.007	1,974,963	1,974,825	1,974,820		5			1.060	1.063	MON	930	20,933	09/11/2013.	11/15/2017.
55313U AD 1	MMAF 2009-AA A4			2	1FE	150,382	100.007	144,434	144,424	144,500		(666)			3.510	2.168	MON	225	5,069	01/25/2011.	01/15/2030.
73329A AB 4	PILOT 2014-1 A2			2	1FE	1,900,031	99.962	1,899,312	1,900,034	1,900,034		2			0.650	0.651	MON	377	12,350	09/17/2014.	01/20/2017.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78444V AA 9	SLCLT 2010-B A1			2	1FE	2,590,680	103.769	2,658,496	2,561,936	2,596,665		8,123			4.000	3.631	MON	4,839	103,901	02/25/2013.	07/15/2042.
78447R AD 9	SLMA 2013-A B			2	1FE	19,016,478	94.810	18,962,000	20,000,000	19,421,539		135,446			2.500	3.300	MON	22,222	500,000	02/27/2013.	03/15/2047.
78447V AA 6	SLMA 2013-B A1			2	1FE	3,815,654	99.760	3,817,233	3,826,416	3,817,115		1,461			0.981	1.273	MON	1,772	2,611	11/12/2015.	07/15/2022.
78447V AD 0	SLMA 2013-B B			2	1FE	7,001,953	96.815	7,261,125	7,500,000	7,164,631		66,265			3.000	4.109	MON	10,000	225,000	08/09/2013.	05/16/2044.
78447X AA 2	SLMA 2013-C A1			2	1FE	5,203,538	99.917	5,200,257	5,204,577	5,207,692		3,962			1.181	1.120	MON	2,901	38,525	11/12/2015.	02/15/2022.
78448R AC 0	SMB 2015-C A2B			2	1FE	9,951,866	99.624	9,962,400	10,000,000	9,956,018		4,152			1.731	1.863	MON	8,172	21,736	10/21/2015.	07/15/2027.
834017 AA 3	SOFI 2015-B A1			2	1FE	14,299,618	98.062	14,194,450	14,474,975	14,299,954		334			1.472	1.644	MON	4,142	34,732	10/23/2015.	04/25/2035.
90290X AB 3	USAOT 2015-1 A2			2	1FE	4,999,814	99.844	4,992,200	5,000,000	4,999,888		73			0.820	0.825	MON	1,822	15,717	07/21/2015.	03/15/2018.
92867Q AE 1	VWALT 2014-A A4			2	1FE	5,194,719	99.812	5,190,224	5,200,000	5,198,249		3,377			0.990	1.058	MON	1,573	51,480	12/09/2014.	07/20/2018.
98160L AD 5	WOLS 2013-A A3			2	1FE	1,504,130	99.994	1,504,279	1,504,370	1,504,347		80			1.100	1.110	MON	735	16,548	09/11/2013.	12/15/2016.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						169,445,475	XXX	169,459,722	171,094,264	170,007,895	0	202,842	0	0	XXX	XXX	XXX	218,723	1,687,265	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						716,681,450	XXX	714,771,859	718,327,852	718,449,460	(297,009)	(500,345)	0	0	XXX	XXX	XXX	2,484,781	12,750,040	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						545,315,762	XXX	544,346,182	539,469,000	542,818,046	(297,307)	(842,226)	0	0	XXX	XXX	XXX	3,372,057	9,004,148	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						134,134,208	XXX	137,145,242	141,122,604	138,558,390	298	1,519,421	0	0	XXX	XXX	XXX	94,210	1,405,830	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						178,233,043	XXX	168,101,513	152,696,695	168,987,951	0	(3,472,781)	0	0	XXX	XXX	XXX	865,406	8,187,074	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						169,445,475	XXX	169,459,722	171,094,264	170,007,895	0	202,842	0	0	XXX	XXX	XXX	218,723	1,687,265	XXX	XXX
8399999. Grand Total - Bonds						1,027,128,488	XXX	1,019,052,659	1,004,382,563	1,020,372,282	(297,009)	(2,592,744)	0	0	XXX	XXX	XXX	4,550,396	20,284,317	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00206R 10 2	AT&T INC.			150,000.000	5,161,500	34.410	5,161,500	5,115,660		282,000		123,000		123,000		L	12/17/2012.
00287Y 10 9	ABBVIE INC.			57,300.000	3,394,452	59.240	3,394,452	1,680,681		115,746		(355,260)		(355,260)		L	01/02/2013.
011659 10 9	ALASKA AIR GROUP INC.			11,500.000	925,865	80.510	925,865	742,940		6,900		182,925		182,925		L	03/26/2015.
02079K 10 7	ALPHABET C.			7,000.000	5,312,160	758.880	5,312,160	5,013,618				298,542		298,542		L	10/26/2015.
02209S 10 3	ALTRIA GROUP INC.			12,500.000	727,625	58.210	727,625	86,681	7,063	26,563		111,750		111,750		L	07/22/2002.
02376R 10 2	AMERICAN AIRLINES GROUP INC.			7,000.000	296,450	42.350	296,450	311,811		2,800		(78,960)		(78,960)		L	06/23/2014.
025816 10 9	AMERICAN EXPRESS CO.			26,700.000	1,856,985	69.550	1,856,985	1,295,300		29,370		(627,183)		(627,183)		L	06/08/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP.			15,000.000	929,550	61.970	929,550	651,069		12,150		89,400		89,400		L	06/25/2013.
031162 10 0	AMGEN INC.			8,000.000	1,298,640	162.330	1,298,640	371,730		25,280		24,320		24,320		L	06/24/2008.
037833 10 0	APPLE COMPUTER INC.			140,525.000	14,791,662	105.260	14,791,662	3,556,739		285,266		(719,488)		(719,488)		L	12/17/2012.
04010L 10 3	ARES CAPITAL CORP.			53,498.000	762,347	14.250	762,347	221,407		83,992		(72,490)		(72,490)		L	04/05/2010.
04685W 10 3	ATHENAHEALTH INC.			4,000.000	643,880	160.970	643,880	585,152				61,080		61,080		L	12/23/2014.
053015 10 3	AUTOMATIC DATA PROCESSING.			21,000.000	1,779,120	84.720	1,779,120	683,267	11,130	41,160		28,350		28,350		L	03/25/2004.
060505 10 4	BANK OF AMERICA CORP.			36,800.000	619,344	16.830	619,344	305,293		7,360		(39,008)		(39,008)		L	03/26/2012.
09062X 10 3	BIOGEN INC.			4,400.000	1,347,940	306.350	1,347,940	197,699				(145,640)		(145,640)		L	06/22/2006.
101137 10 7	BOSTON SCIENTIFIC CORP.			65,600.000	1,209,664	18.440	1,209,664	1,177,612				32,052		32,052		L	06/24/2015.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS.			50.000	2,687	53.730	2,687	840	15	56		378		378		L	04/02/2007.
12508E 10 1	CDK GLOBAL INC.			7,000.000	332,290	47.470	332,290	95,592		3,465		46,970		46,970		L	10/01/2014.
126650 10 0	CVS HEALTH CORP.			15,700.000	1,534,989	97.770	1,534,989	499,183		21,980		22,922		22,922		L	12/15/2009.
13342B 10 5	CAMERON INTERNATIONAL CORP.			5,700.000	360,240	63.200	360,240	307,543				75,525		75,525		L	12/17/2012.
149123 10 1	CATERPILLAR INC.			16,500.000	1,121,340	67.960	1,121,340	1,627,088		48,510		(388,905)		(388,905)		L	06/08/2011.
151020 10 4	CELGENE CORP.			24,800.000	2,970,048	119.760	2,970,048	738,416				195,920		195,920		L	06/08/2011.
16117M 30 5	CHARTER COMMUNICATIONS INC A.			4,800.000	878,880	183.100	878,880	266,545				79,104		79,104		L	12/21/2011.
166764 10 0	CHEVRON CORP.			4,200.000	377,832	89.960	377,832	324,954		17,976		(93,324)		(93,324)		L	12/15/2009.
171798 10 1	CIMAREX ENERGY CO.			9,900.000	884,862	89.380	884,862	562,368		6,336		(164,538)		(164,538)		L	12/17/2012.
172967 42 4	CITIGROUP INC.			13,700.000	708,975	51.750	708,975	542,281		2,192		(32,332)		(32,332)		L	03/25/2014.
20825C 10 4	CONOCOPHILLIPS.			24,628.000	1,149,881	46.690	1,149,881	723,983		72,406		(550,928)		(550,928)		L	12/15/2009.
219350 10 5	CORNING INC.			144,600.000	2,643,288	18.280	2,643,288	1,828,380		69,408		(672,390)		(672,390)		L	12/17/2012.
254687 10 6	DISNEY WALT CO.			17,100.000	1,796,868	105.080	1,796,868	550,328	12,141	30,951		186,219		186,219		L	12/15/2009.
254709 10 8	DISCOVER FINANCIAL.			8,900.000	477,218	53.620	477,218	56,159		9,612		(105,643)		(105,643)		L	07/02/2007.
25746U 10 9	DOMINION RESOURCES INC.			14,800.000	1,001,072	67.640	1,001,072	414,621		38,332		(137,048)		(137,048)		L	03/20/2003.
26875P 10 1	EOG RESOURCES INC.			19,400.000	1,373,326	70.790	1,373,326	1,063,967		12,998		(412,832)		(412,832)		L	06/08/2011.
277432 10 0	EASTMAN CHEMICAL COMPANY.			37,000.000	2,497,870	67.510	2,497,870	569,848	17,020	59,200		(308,950)		(308,950)		L	03/20/2003.
278642 10 3	EBAY INC.			10,000.000	274,800	27.480	274,800	215,665				38,603		38,603		L	12/17/2012.
278768 10 6	ECHOSTAR HOLDING CORP.			2,440.000	95,428	39.110	95,428	26,525				(32,672)		(32,672)		L	01/02/2008.
278865 10 0	ECOLAB INC.			25,600.000	2,928,128	114.380	2,928,128	584,279	8,960	33,792		252,416		252,416		L	09/10/2002.
29286C 10 7	ENGILITY HOLDINGS INC.			2,433.000	79,024	32.480	79,024	24,131		27,819		(25,109)		(25,109)		L	07/18/2012.
30219G 10 8	EXPRESS SCRIPTS INC.			18,581.000	1,624,165	87.410	1,624,165	1,010,952				50,912		50,912		L	04/02/2012.
30231G 10 2	EXXON MOBILE CORP.			26,162.000	2,039,328	77.950	2,039,328	1,938,250		75,347		(379,349)		(379,349)		L	12/17/2012.
30249U 10 1	FMC TECHNOLOGIES INC.			18,800.000	545,388	29.010	545,388	787,004				(335,204)		(335,204)		L	06/08/2011.
30303M 10 2	FACEBOOK INC A.			26,200.000	2,742,092	104.660	2,742,092	1,128,086				618,556		618,556		L	09/29/2015.
320517 10 5	FIRST HORIZON NATIONAL CORP.			36,100.000	524,172	14.520	524,172	279,894	2,166	8,303		33,934		33,934		L	12/21/2011.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
345370 86 0	FORD MOTOR CO.			222,800.000	3,139,252	14.090	3,139,252	2,521,450		133,680		(314,148)		(314,148)		L	12/17/2012.
37247D 10 6	GENWORTH FINANCIAL INC.			91,200.000	340,176	3.730	340,176	260,832				(435,024)		(435,024)		L	12/23/2008.
375558 10 3	GILEAD SCIENCES INC.			3,900.000	394,641	101.190	394,641	421,640		5,031		27,027		27,027		L	09/25/2014.
410867 10 5	HANOVER INSURANCE GROUP INC.			20,700.000	1,683,738	81.340	1,683,738	288,620		34,983		207,414		207,414		L	03/20/2003.
413086 10 9	HARMAN INTERNATIONAL.			8,600.000	810,206	94.210	810,206	375,807		11,696		(107,500)		(107,500)		L	06/23/2011.
413875 10 5	HARRIS CORP.			2,209.000	191,962	86.900	191,962	126,958		2,397		53,725		53,725		L	05/29/2015.
416515 10 4	HARTFORD FINANCIAL SVCS GRP.			15,500.000	673,630	43.460	673,630	250,787	3,255	11,625		27,435		27,435		L	12/21/2011.
42222G 10 8	HEALTH NET INC.			9,600.000	657,216	68.460	657,216	240,165				143,328		143,328		L	12/17/2012.
45337C 10 2	INCYTE GENOMICS INC.			2,700.000	292,815	108.450	292,815	269,630				23,185		23,185		L	09/29/2015.
46625H 10 0	JP MORGAN CHASE & CO.			54,800.000	3,618,444	66.030	3,618,444	2,372,571		92,064		189,060		189,060		L	12/17/2012.
478160 10 4	JOHNSON & JOHNSON.			38,600.000	3,964,992	102.720	3,964,992	3,128,298		95,650		(3,671)		(3,671)		L	06/24/2015.
478366 10 7	JOHNSON CONTROLS INC.			19,900.000	785,851	39.490	785,851	249,338	5,771	20,696		(176,115)		(176,115)		L	03/20/2003.
487836 10 8	KELLOGG CO.			15,000.000	1,084,050	72.270	1,084,050	496,926		29,700		102,450		102,450		L	09/10/2002.
49271M 10 0	GREEN MOUNTAIN COFFEE ROASTE.			14,000.000	1,259,720	89.980	1,259,720	549,714		16,100		(593,810)		(593,810)		L	12/17/2012.
494368 10 3	KIMBERLY-CLARK CORP.			9,400.000	1,196,620	127.300	1,196,620	769,253	8,272	32,712		110,544		110,544		L	12/17/2012.
49456B 11 9	KINDER MORGAN INC WARRANTS.			28,032.000	1,682	0.060	1,682					(117,734)		(117,734)		L	05/25/2012.
500754 10 6	KRAFT HEINZ CO/THE.			17,716.000	1,289,016	72.760	1,289,016	556,087	10,187	19,931		732,929		732,929		L	07/06/2015.
501044 10 1	KROGER CO.			39,800.000	1,664,834	41.830	1,664,834	373,672		15,721		387,055		387,055		L	07/14/2015.
501797 10 4	L BRANDS INC.			23,700.000	2,270,934	95.820	2,270,934	851,100		94,800		219,699		219,699		L	06/08/2011.
502424 10 4	L-3 COMMUNICATIONS HLDGS INC.			14,600.000	1,744,846	119.510	1,744,846	565,805		37,960		(97,820)		(97,820)		L	03/20/2003.
517834 10 7	LAS VEGAS SANDS CORP.			24,000.000	1,052,160	43.840	1,052,160	1,117,565		62,400		(343,680)		(343,680)		L	12/17/2012.
52729N 30 8	LEVEL 3 COMMUNICATIONS INC.			15,000.000	815,400	54.360	815,400	322,281				74,700		74,700		L	12/17/2012.
55354G 10 0	MSCI INC-A.			13,900.000	1,002,607	72.130	1,002,607	427,250		11,120		343,191		343,191		L	12/17/2012.
57164Y 10 7	MARRIOTT VACATIONS WORLD.			2,446.000	139,300	56.950	139,300	22,756	734	1,835		(43,025)		(43,025)		L	11/22/2011.
571748 10 2	MARSH & MCLENNAN COS INC.			24,800.000	1,375,160	55.450	1,375,160	627,559		29,264		(44,392)		(44,392)		L	03/26/2008.
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A.			24,464.000	1,640,067	67.040	1,640,067	373,670		23,241		(268,859)		(268,859)		L	03/20/2003.
573284 10 6	MARTIN MARIETTA MATERIALS.			900.000	122,922	136.580	122,922	92,403		1,440		23,634		23,634		L	03/27/2006.
579780 20 6	MCCORMICK & CO INC NON VTG SHRS.			2,600.000	222,456	85.560	222,456	141,727	1,118	4,160		29,276		29,276		L	03/30/2012.
580135 10 1	MCDONALD'S CORP.			100.000	11,814	118.140	11,814	8,122		344		2,444		2,444		L	06/08/2011.
58155Q 10 3	MCKESSON HBOC INC.			13,600.000	2,682,328	197.230	2,682,328	436,968	3,808	13,600		(140,760)		(140,760)		L	12/20/2004.
58501N 10 1	MEDIVATION INC.			5,000.000	241,700	48.340	241,700	137,582				(7,325)		(7,325)		L	09/16/2015.
58933Y 10 5	MERCK & CO INC.			60,700.000	3,206,174	52.820	3,206,174	2,652,189	27,922	109,260		(240,979)		(240,979)		L	12/17/2012.
59156R 10 8	METLIFE INC.			36,380.000	1,753,880	48.210	1,753,880	1,099,971		53,661		(213,914)		(213,914)		L	12/21/2011.
609207 10 5	MONDELEZ INTERNTL INC.			53,150.000	2,383,246	44.840	2,383,246	1,052,432	9,036	32,953		452,572		452,572		L	06/08/2011.
61166W 10 1	MONSANTO CO.			2,300.000	226,596	98.520	226,596	110,239		4,623		(48,185)		(48,185)		L	09/27/2010.
617446 44 8	MORGAN STANLEY.			125,400.000	3,988,974	31.810	3,988,974	2,313,229		68,970		(876,546)		(876,546)		L	12/17/2012.
62855J 10 4	MYRIAD GENETICS INC.			2,500.000	107,900	43.160	107,900	88,730				19,170		19,170		L	03/26/2015.
63938C 10 8	NAVIENT CORP.			19,000.000	217,550	11.450	217,550	196,215		12,160		(193,040)		(193,040)		L	05/01/2014.
65249B 10 9	NEWS CORP A.			16,250.000	217,100	13.360	217,100	127,196		1,625		(37,863)		(37,863)		L	07/01/2013.
65339F 10 1	NEXTERA ENERGY INC.			25,500.000	2,649,195	103.890	2,649,195	748,587		78,540		(61,200)		(61,200)		L	06/11/2002.
654106 10 3	NIKE INC CLASS B.			51,200.000	3,200,000	62.500	3,200,000	565,526	4,096	28,672		738,560		738,560		L	12/24/2015.
655844 10 8	NORFOLK SOUTHERN CORP.			34,000.000	2,876,060	84.590	2,876,060	732,360		80,240		(850,680)		(850,680)		L	03/25/2004.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
68389X 10 5	ORACLE CORPORATION			141,100.000	5,154,383	36.530	5,154,383	1,750,853		80,427		(1,190,884)		(1,190,884)		L	03/28/2005.
693506 10 7	PPG INDUSTRIES INC			8,000.000	790,560	98.820	790,560	518,082		11,320		(134,040)		(134,040)		L	06/15/2015.
69351T 10 6	PPL CORPORATION			23,000.000	784,990	34.130	784,990	352,100	8,683	34,385		9,612		9,612		L	06/11/2002.
693718 10 8	PACCAR INC			41,530.000	1,968,522	47.400	1,968,522	381,566	58,142	79,738		(855,933)		(855,933)		L	09/25/2001.
70450Y 10 3	PAYPAL HOLDINGS INC-W/I			10,000.000	362,000	36.200	362,000	296,752				65,248		65,248		L	07/20/2015.
713448 10 8	PEPSICO INC			35,184.000	3,515,585	99.920	3,515,585	2,450,837	24,717	95,525		188,586		188,586		L	12/17/2012.
718546 10 4	PHILLIPS 66			12,314.000	1,007,285	81.800	1,007,285	225,727		26,845		124,371		124,371		L	05/01/2012.
74144T 10 8	T ROWE PRICE GROUP INC			26,700.000	1,908,783	71.490	1,908,783	378,294		108,936		(383,679)		(383,679)		L	09/10/2002.
742718 10 9	PROCTER & GAMBLE CO			3,600.000	285,876	79.410	285,876	282,785				3,091		3,091		L	12/21/2015.
74736K 10 1	QORVO INC			5,400.000	274,860	50.900	274,860	280,984				(6,124)		(6,124)		L	12/21/2015.
761713 10 6	REYNOLDS AMERICAN INC			22,690.000	1,047,144	46.150	1,047,144	260,752	8,168	8,168		786,392		786,392		L	09/01/2015.
779287 10 1	ROUSE PROPERTIES INC			78.000	1,136	14.560	1,136	56		55		(309)		(309)		L	01/13/2012.
78442P 10 6	SLM CORP			19,000.000	123,880	6.520	123,880	109,075				(69,730)		(69,730)		L	06/08/2011.
842587 10 7	SOUTHERN CO			34,700.000	1,623,613	46.790	1,623,613	1,513,763		74,692		(80,504)		(80,504)		L	12/17/2012.
847560 10 9	SPECTRA ENERGY CORP			19,650.000	470,421	23.940	470,421	140,387		29,082		(242,874)		(242,874)		L	01/03/2007.
854502 10 1	STANLEY BLACK & DECKER INC			11,730.000	1,251,943	106.730	1,251,943	341,400		25,102		124,925		124,925		L	03/15/2010.
872275 10 2	TCF FINANCIAL CORP			10,300.000	145,436	14.120	145,436	126,439		2,318		(18,231)		(18,231)		L	06/24/2008.
872540 10 9	TJX COMPANIES INC			51,400.000	3,644,774	70.910	3,644,774	540,506		41,377		119,762		119,762		L	09/10/2002.
87336U 10 5	TABLEAU SOFTWARE INC-CL A			4,000.000	376,880	94.220	376,880	286,488				37,840		37,840		L	09/25/2014.
87612E 10 6	TARGET CORPORATION			13,300.000	965,713	72.610	965,713	785,017		28,728		(43,890)		(43,890)		L	03/25/2014.
889478 10 3	TOLL BROTHERS INC			9,200.000	306,360	33.300	306,360	189,182				(8,924)		(8,924)		L	12/21/2011.
892356 10 6	TRACTOR SUPPLY COMPANY			1,900.000	162,450	85.500	162,450	82,706		1,444		12,692		12,692		L	12/17/2012.
90130A 10 1	TWENTY-FIRST CENTURY FOX INC			65,000.000	1,765,400	27.160	1,765,400	959,766		19,500		(730,925)		(730,925)		L	06/08/2011.
902973 30 4	US BANCORP			54,300.000	2,316,981	42.670	2,316,981	1,309,863	13,847	54,300		(123,804)		(123,804)		L	06/08/2011.
910047 10 9	UNITED CONTINENTAL HOLDINGS			13,545.000	776,129	57.300	776,129	154,489				(129,897)		(129,897)		L	10/01/2010.
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			18,400.000	1,770,632	96.230	1,770,632	1,276,176		53,728		(274,896)		(274,896)		L	06/08/2011.
913017 10 9	UNITED TECHNOLOGIES CORP			25,500.000	2,449,785	96.070	2,449,785	2,116,847		65,280		(482,715)		(482,715)		L	06/08/2011.
91307C 10 2	UNITED THERAPEUTICS CORP			5,700.000	892,677	156.610	892,677	731,832				154,584		154,584		L	12/23/2014.
91704F 10 4	URBAN EDGE PROPERTIES			6,208.000	145,578	23.450	145,578	39,012		4,966		106,566		106,566		L	01/16/2015.
92242T 10 1	VECTRUS INC			1,088.000	22,728	20.890	22,728	8,849				(7,083)		(7,083)		L	09/29/2014.
92343V 10 4	VERIZON COMMUNICATIONS INC			8,800.000	406,736	46.220	406,736	384,446		4,972		22,290		22,290		L	09/29/2015.
923454 10 2	VERITIV CORP			2,300.000	83,306	36.220	83,306	105,972				(22,666)		(22,666)		L	03/26/2015.
92839U 20 6	VISTEON CORP			7,000.000	801,500	114.500	801,500	332,063				53,480		53,480		L	12/21/2011.
929042 10 9	VORNADO REALTY TRUST			12,416.000	1,241,103	99.960	1,241,103	374,750		31,288		(82,586)		(82,586)		L	03/20/2003.
931142 10 3	WAL-MART STORES INC			29,200.000	1,789,960	61.300	1,789,960	2,023,040	14,308	56,940		(717,736)		(717,736)		L	12/17/2012.
949746 10 1	WELLS FARGO & CO			59,268.000	3,221,808	54.360	3,221,808	1,445,756		87,420		(27,263)		(27,263)		L	01/02/2009.
958102 10 5	WESTERN DIGITAL CORP			9,800.000	588,490	60.050	588,490	175,399	4,900	18,620		(496,370)		(496,370)		L	06/22/2006.
966837 10 6	WHOLE FOODS MARKET INC			12,800.000	428,800	33.500	428,800	353,821		6,656		(216,576)		(216,576)		L	06/08/2011.
969457 10 0	WILLIAMS COS INC			36,800.000	945,760	25.700	945,760	360,299		90,160		(708,032)		(708,032)		L	06/18/2004.
98419M 10 0	XYLEM INC			19,600.000	715,400	36.500	715,400	314,085		11,039		(30,772)		(30,772)		L	11/01/2011.
98978V 10 3	ZOETIS INC			22,600.000	1,082,992	47.920	1,082,992	717,896		7,503		110,514		110,514		L	10/01/2013.
000886 28 3	ROYAL CARIBBEAN CRUISES LTD		F.	7,600.000	769,196	101.210	769,196	185,500	2,850	9,690		142,728		142,728		L	12/21/2011.
P31076 10 5	COPA HOLDINGS SA CLASS A		F.	4,100.000	197,866	48.260	197,866	210,803				(12,937)		(12,937)		L	12/21/2015.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					177,804,008	XXX	177,804,008	91,101,166	268,309	3,900,328	0	(9,469,948)	0	(9,469,948)	0	XXX	XXX
9799999. Total - Common Stock					177,804,008	XXX	177,804,008	91,101,166	268,309	3,900,328	0	(9,469,948)	0	(9,469,948)	0	XXX	XXX
9899999. Total Common and Preferred Stock					177,804,008	XXX	177,804,008	91,101,166	268,309	3,900,328	0	(9,469,948)	0	(9,469,948)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 M4 9	US TREASURY NOTE 1.875% 10/31/22		11/06/2015	Barclays Capital		24,664,063	25,000,000	11,590
912828 M5 6	US TREASURY NOTE 2.250% 11/15/25		12/14/2015	Barclays Capital		7,038,008	7,000,000	12,981
912828 M8 0	US TREASURY NOTE 2.000% 11/30/22		12/30/2015	CSFBdirect		2,677,852	2,700,000	4,574
912828 SM 3	US TREASURY NOTE 1.000% 03/31/17		01/12/2015	Barclays Capital		3,727,172	3,700,000	10,673
0599999. Total - Bonds - U.S. Government						38,107,095	38,400,000	39,818
Bonds - U.S. Special Revenue and Special Assessment								
167593 QH 8	CHICAGO IL O'HARE INTERNATIONAL 5.000% 01/01/27		10/08/2015	JP Morgan Securities		10,645,035	9,500,000	
30711X BE 3	CAS 2015-C04 1M1 2.022% 04/25/28		10/21/2015	Bank of America Corp		24,694,283	24,694,283	
45505R BN 4	INDIANA ST 0.580% 05/01/34		11/25/2015	JP Morgan Securities		24,250,000	24,250,000	
60416S KD 1	MINNESOTA ST HSG FIN AGY 4.000% 01/01/41		07/31/2015	Royal Bank of Canada		8,029,174	7,440,000	
944514 MN 5	WAYNE CNTY MI ARPT AUTH REVENUE 5.000% 12/01/22		05/14/2015	Royal Bank of Canada		5,678,100	5,000,000	116,667
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						73,296,592	70,884,283	116,667
Bonds - Industrial and Miscellaneous								
00764M FB 8	AABST 2005-2 M1 0.842% 06/25/35		09/25/2015	Citicorp Securities Inc		1,460,071	1,470,179	125
05367A AG 8	AVIATION CAPITAL GROUP 2.875% 09/17/18		09/14/2015	Deutsche Bank		5,973,180	6,000,000	
14987B AD 5	CC HOLDINGS GS V LLC/CRO 2.381% 12/15/17		11/30/2015	Various		2,565,539	2,550,000	25,860
17305E FE 0	CCCIT 2013-A6 A6 1.320% 09/07/18		06/11/2015	Deutsche Bank		8,037,813	8,000,000	29,040
17305E FK 6	CCCIT 2013-A10 A10 0.730% 02/07/18		01/30/2015	Citicorp Securities Inc		3,704,625	3,700,000	13,280
17319W AG 4	CGCMT 2013-SMP B 2.435% 01/12/30		11/23/2015	Wells Fargo Bank		9,016,436	8,960,000	14,580
21870K AG 3	CORE 2015-WEST B 3.574% 02/10/37		04/07/2015	Goldman Sachs		20,598,654	20,000,000	29,783
26867L AG 5	EMD FINANCE LLC 2.950% 03/19/22		03/16/2015	JP Morgan Securities		4,991,200	5,000,000	
29372E AW 8	EFF 2013-1 A3 0.910% 09/20/18		06/16/2015	JP Morgan Securities		7,892,705	7,895,789	5,788
29372E BL 1	EFF 2015-2 A2 1.590% 02/22/21		07/22/2015	JP Morgan Securities		11,999,011	12,000,000	
36192L AG 0	GSMS 2012-SHOP B 3.311% 06/05/31		10/27/2015	Various		21,260,313	20,500,000	24,051
45866F AC 8	INTERCONTINENTALEXCHANGE GROUP 2.750% 12/01/20		11/19/2015	Wells Fargo Bank		14,983,200	15,000,000	
46634G AF 8	JPMCC 2009-IWST D 7.693% 12/05/27		08/25/2015	Bank of America Corp		2,341,875	2,000,000	11,540
46636D AE 6	JPMCC 2011-C4 A3 4.106% 07/15/46		07/02/2015	Various		21,622,930	20,225,000	28,833
46641P AG 7	JPMCC 2014-FL4 B 2.081% 12/15/30		04/28/2015	Various		13,476,537	13,458,182	12,806
46641P AJ 1	JPMCC 2014-FL4 C 2.531% 12/15/30		02/19/2015	JP Morgan Securities		1,518,813	1,520,000	802
47787U AB 9	JDOT 2015-A A2A 0.870% 02/15/18		03/03/2015	Citicorp Securities Inc		13,895,211	13,896,106	
485170 AN 4	KANSAS CITY SOUTHERN INDS 2.350% 05/15/20		12/09/2015	Citicorp Securities Inc		3,611,462	3,725,000	
539830 BG 3	LOCKHEED MARTIN CORPORATION 3.100% 01/15/23		11/16/2015	JP Morgan Securities		4,968,050	5,000,000	
553514 AA 8	MSBAM 2012-CKSV A1 2.117% 10/15/30		07/29/2015	JP Morgan Securities		768,551	781,742	92
608190 AJ 3	MOHAWK INDUSTRIES INC 3.850% 02/01/23		09/22/2015	Cantor Fitzgerald		1,867,760	1,850,000	10,684
61744C VX 1	MSAC 2005-HE6 M1 0.812% 11/25/35		06/15/2015	Citicorp Securities Inc		27,228,692	28,709,000	10,542
61763Q AL 5	MSC 2014-CPT D 3.560% 07/13/29		10/13/2015	Jefferies & Co		610,000	610,000	905
61764P BA 9	MSBAM 2014-C19 LNC1 3.989% 12/15/46		09/02/2015	CSFBdirect		5,549,900	5,651,000	4,383
61974Q AG 1	MOTEL 2015-MTL6 XCP IO 0.136% 08/05/16		02/27/2015	JP Morgan Securities		1,633,050		141,937
747262 AQ 6	QVC INC 3.125% 04/01/19		06/22/2015	Stifel Nicolaus		2,483,475	2,500,000	18,229
74824D AL 4	QCMT 2013-QCA D 3.590% 01/11/37		09/22/2015	Morgan Stanley		2,666,672	2,835,000	6,566
75951A AB 4	RELIANCE STAND LIFE II 2.500% 01/15/20		01/07/2015	CSFBdirect		9,691,838	9,725,000	
78403D AG 5	SBA TOWER TRUST 2.898% 10/15/19		03/03/2015	Various		7,621,788	7,530,000	9,064
78447V AA 6	SLMA 2013-B A1 0.981% 07/15/22		11/12/2015	Bank of America Corp		3,815,654	3,826,416	90
78447X AA 2	SLMA 2013-C A1 1.181% 02/15/22		11/12/2015	Bank of America Corp		1,663,009	1,664,048	48
78448R AC 0	SMB 2015-C A2B 1.731% 07/15/27		10/21/2015	CSFBdirect		9,951,866	10,000,000	
790849 AL 7	ST JUDE MEDICAL INC 2.000% 09/15/18		09/14/2015	Bank of America Corp		9,975,900	10,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
834017 AA 3	SOFI 2015-B A1 1.472% 04/25/35		10/23/2015	Goldman Sachs		14,299,618	14,474,975	2,983
90290X AB 3	USAOT 2015-1 A2 0.820% 03/15/18		07/21/2015	Royal Bank of Canada		4,999,814	5,000,000	
91830C AL 2	VNDO 2012-6AVE D 3.448% 11/15/30		08/25/2015	Morgan Stanley		1,935,313	2,000,000	5,173
929160 AS 8	VULCAN MATERIALS CO 4.500% 04/01/25		08/03/2015	Bank of America Corp.		23,977,500	24,000,000	47,250
00507U AR 2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F	03/03/2015	JP Morgan Securities		14,978,700	15,000,000	
62854A AA 2	MYLAN NV 3.000% 12/15/18	F	12/04/2015	Goldman Sachs		6,991,180	7,000,000	
806851 AB 7	SCHLUMBERGER HLDGS CORP 2.350% 12/21/18	R	12/10/2015	Morgan Stanley		14,998,200	15,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						341,626,105	339,057,437	454,434
8399997. Total - Bonds - Part 3						453,029,792	448,341,720	610,919
8399998. Total - Bonds - Summary Item from Part 5						166,319,542	161,081,955	273,220
8399999. Total - Bonds						619,349,334	609,423,675	884,139
Common Stocks - Industrial and Miscellaneous								
011659 10 9	ALASKA AIR GROUP INC		03/26/2015	State Street Bank	11,500.000	742,940	XXX	
02079K 10 7	ALPHABET C		10/26/2015	State Street Bank	7,000.000	5,013,618	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP		06/24/2015	State Street Bank	65,600.000	1,177,612	XXX	
30303M 10 2	FACEBOOK INC A		09/29/2015	State Street Bank	7,700.000	680,166	XXX	
413875 10 5	HARRIS CORP		05/29/2015	State Street Bank	2,009.000	123,873	XXX	
45337C 10 2	INCYTE GENOMICS INC		09/29/2015	State Street Bank	2,700.000	269,630	XXX	
478160 10 4	JOHNSON & JOHNSON		06/24/2015	State Street Bank	13,600.000	1,354,413	XXX	
500754 10 6	KRAFT HEINZ CO/THE		07/06/2015	State Street Bank	17,716.000	556,087	XXX	
62855J 10 4	MYRIAD GENETICS INC		03/26/2015	State Street Bank	2,500.000	88,730	XXX	
70450Y 10 3	PAYPAL HOLDINGS INC-W/I		07/20/2015	Spin Off	10,000.000	296,752	XXX	
742718 10 9	PROCTER & GAMBLE CO		12/21/2015	State Street Bank	3,600.000	282,785	XXX	
74736K 10 1	QORVO INC		12/21/2015	State Street Bank	5,400.000	280,984	XXX	
761713 10 6	REYNOLDS AMERICAN INC		06/12/2015	State Street Bank	11,345.000	260,752	XXX	
91704F 10 4	URBAN EDGE PROPERTIES		01/16/2015	Spin Off	6,208.000	39,012	XXX	
92343V 10 4	VERIZON COMMUNICATIONS INC		09/29/2015	State Street Bank	8,800.000	384,446	XXX	
923454 10 2	VERITIV CORP		03/26/2015	State Street Bank	2,300.000	105,972	XXX	
P31076 10 5	COPA HOLDINGS SA CLASS A	F	12/21/2015	State Street Bank	4,100.000	210,803	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						11,868,575	XXX	0
9799997. Total - Common Stocks - Part 3						11,868,575	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						1,051,870	XXX	
9799999. Total - Common Stocks						12,920,445	XXX	0
9899999. Total - Preferred and Common Stocks						12,920,445	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						632,269,779	XXX	884,139

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 MW 7	US TREASURY NOTE 2.500% 03/31/15		03/31/2015.	Maturity		4,065,000	4,065,000	4,154,923	4,069,652		(4,652)		(4,652)		4,065,000			0	50,813	03/31/2015.
912828 PM 6	US TREASURY NOTE 2.125% 12/31/15		08/25/2015.	CSFBdirect		38,942,903	38,680,000	38,689,066	38,681,894		(2,153)		(2,153)		38,679,740		263,163	263,163	538,288	12/31/2015.
912828 RE 2	US TREASURY NOTE 1.500% 08/31/18		02/06/2015.	Barclays Capital		1,016,016	1,000,000	1,005,000	1,003,743		(104)		(104)		1,003,638		12,377	12,377	6,713	08/31/2018.
912828 SE 1	US TREASURY NOTE 0.250% 02/15/15		02/15/2015.	Maturity		5,050,000	5,050,000	5,016,465	5,048,562		1,438		1,438		5,050,000			0	6,313	02/15/2015.
0599999.	Total - Bonds - U.S. Government					49,073,919	48,795,000	48,865,454	48,803,851	0	(5,471)	0	(5,471)	0	48,798,378	0	275,540	275,540	602,127	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3137AH 6D 5	FHMS 2011-K015 X1 IO 1.797% 07/25/21		12/01/2015.	Paydown				892,942	639,713		(639,713)		(639,713)					0	73,216	07/25/2021.
31392C MS 0	FNW 2002-W1 2A 6.335% 02/25/42		12/01/2015.	Paydown		52,109	52,109	54,763	52,943		(834)		(834)		52,109			0	1,891	02/25/2042.
34073N 5Z 9	FLORIDA HSG FIN CORP 6.450% 01/01/39		07/01/2015.	Call 100.0000		1,425,000	1,425,000	1,530,792	1,526,372		(101,372)		(101,372)		1,425,000			0	68,370	01/01/2039.
34074M BP 5	FLORIDA HSG FIN CORP REV 5.500% 01/01/41		07/01/2015.	Call 100.0000		835,000	835,000	896,623	855,471		(20,471)		(20,471)		835,000			0	34,238	01/01/2041.
462467 AP 6	IOWA FIN AUTH SF MTG 5.750% 07/01/36		07/02/2015.	Call 100.0000		1,000,000	1,000,000	1,054,540	1,011,746		(11,746)		(11,746)		1,000,000			0	45,849	07/01/2036.
462467 NS 6	IOWA FIN AUTH SF MTG 4.500% 07/01/28		12/01/2015.	Call 100.0000		410,000	410,000	441,201	426,623		(16,623)		(16,623)		410,000			0	17,961	07/01/2028.
59333P B4 9	MIAMI-DADE CNTY FL 5.000% 10/01/21		11/17/2015.	Barclays Capital		2,894,975	2,500,000	2,888,225	2,822,906		(38,911)		(38,911)		2,783,994		110,981	110,981	142,014	10/01/2021.
61212R 4G 8	MONTANA ST BRD HSG 3.500% 12/01/44		12/01/2015.	Call 100.0000		590,000	590,000	606,685	603,558		(13,558)		(13,558)		590,000			0	15,838	12/01/2044.
647200 TH 7	NEW MEXICO MTG FIN AGY 5.600% 01/01/38		07/01/2015.	Call 100.0000		645,000	645,000	694,988	676,723		(31,723)		(31,723)		645,000			0	24,780	01/01/2038.
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36		12/01/2015.	Call 100.0000		300,000	300,000	320,187	302,906		(2,906)		(2,906)		300,000			0	12,375	03/01/2036.
67886M NN 5	OKLAHOMA HSG FIN SF 4.500% 09/01/27		12/01/2015.	Call 100.0000		425,000	425,000	457,615	444,136		(19,136)		(19,136)		425,000			0	15,113	09/01/2027.
83712D QV 1	SOUTH CAROLINA HSG 6.000% 07/01/38		10/01/2015.	Call 100.0000		535,000	535,000	580,068	550,428		(15,428)		(15,428)		535,000			0	27,900	07/01/2038.
83755G 5A 1	SOUTH DAKOTA HSG 5.500% 11/01/37		06/18/2015.	Call 100.0000		15,000	15,000	14,847	14,964		36		36		15,000			0	520	11/01/2037.
88880C AB 9	TOBACCO SECURITIZATION AUTH MN 3.093% 03/01/15		03/01/2015.	Maturity		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	108,255	03/01/2015.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					16,127,084	15,732,109	17,433,476	16,928,489	0	(912,385)	0	(912,385)	0	16,016,103	0	110,981	110,981	588,320	XXX
Bonds - Industrial and Miscellaneous																				
00101J AE 6	ADT CORP 2.250% 07/15/17		06/02/2015.	Morgan Stanley		7,000,000	7,000,000	7,004,940	6,772,500	230,038	(468)		229,570		7,002,070		(2,070)	(2,070)	140,000	07/15/2017.
00764M FB 8	AABST 2005-2 M1 0.842% 06/25/35		12/25/2015.	Paydown		2,819,252	2,819,252	2,545,983	2,749,851		69,401		69,401		2,819,252			0	9,355	06/25/2035.
00912X AL 8	AIR LEASE CORP 3.375% 01/15/19		10/26/2015.	Citicorp Securities Inc.		3,060,000	3,000,000	3,052,500	3,049,554		(9,962)		(9,962)		3,039,592		20,408	20,408	130,500	01/15/2019.
02582J GD 6	AMXCA 2012-2 A 0.680% 03/15/18		08/15/2015.	Paydown		16,000,000	16,000,000	16,027,500	16,018,680		(18,680)		(18,680)		16,000,000			0	72,533	03/15/2018.
05947U M2 1	BACM 2005-2 A5 4.857% 07/10/43		02/01/2015.	Paydown		1,567,043	1,567,043	1,608,131	1,567,550		(507)		(507)		1,567,043			0	11,538	07/10/2043.
09658U AB 5	BMWOT 2014-A A2 0.530% 04/25/17		12/25/2015.	Paydown		10,253,340	10,253,340	10,252,994	10,253,064		276		276		10,253,340			0	38,177	04/25/2017.
125354 AG 5	CGRBS 2013-VN05 C 3.703% 03/13/35		03/17/2015.	CSFBdirect		2,050,000	2,000,000	2,000,625	2,000,522		32		32		2,000,554		49,446	49,446	21,829	03/13/2035.
12648G AU 1	CSMC 2014-3R 3A1 2.250% 09/27/35		12/01/2015.	Paydown		1,553,362	1,553,362	1,502,878	1,507,871		45,491		45,491		1,553,362			0	22,011	09/27/2035.
126670 AW 8	CWL 2005-10 MV2 0.902% 02/25/36		12/25/2015.	Paydown		3,007,559	3,007,559	2,740,638	2,897,959		109,600		109,600		3,007,559			0	11,830	02/25/2036.
161571 FJ 8	CHAIT 2012-A3 A3 0.790% 06/15/17		06/15/2015.	Paydown		9,000,000	9,000,000	9,031,094	9,016,138		(16,138)		(16,138)		9,000,000			0	35,550	06/15/2017.
17307G WR 5	CMLTI 2005-HE3 M1 1.112% 09/25/35		12/25/2015.	Paydown		2,867,701	2,867,701	2,792,424	2,850,878		16,823		16,823		2,867,701			0	9,430	09/25/2035.
20046F AS 9	COMM 2001-J2A X IO 0.429% 07/01/34		12/01/2015.	Paydown				3,749	301		(301)		(301)					0	137	07/01/2034.
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2015.	Paydown		23,010	23,010	23,330	23,006	699	(695)		4		23,010			0	797	03/25/2040.
26882P AS 1	ERAC USA FINANCE COMPANY 5.600% 05/01/15		05/01/2015.	Maturity		5,000,000	5,000,000	4,992,300	4,998,815		1,185		1,185		5,000,000			0	140,000	05/01/2015.
26882P AT 9	ERAC USA FINANCE COMPANY 5.900% 11/15/15		11/15/2015.	Maturity		10,000,000	10,000,000	10,150,000	10,023,994		(23,994)		(23,994)		10,000,000			0	590,000	11/15/2015.
278865 AN 0	ECOLAB INC 1.000% 08/09/15		08/09/2015.	Maturity		7,000,000	7,000,000	6,996,500	6,999,270		730		730		7,000,000			0	70,000	08/09/2015.
30219G AB 4	EXPRESS SCRIPTS HOLDING 2.100% 02/12/15		02/12/2015.	Maturity		6,000,000	6,000,000	5,970,480	5,998,715		1,285		1,285		6,000,000			0	63,000	02/12/2015.
30225A AC 7	ESA 2013-ESFL A2FL 0.885% 12/05/31		06/05/2015.	Paydown		4,500,000	4,500,000	4,498,984	4,499,449		551		551		4,500,000			0	19,834	12/05/2031.
30225A AJ 2	ESA 2013-ESFL BFL 1.369% 12/05/31		12/05/2015.	Paydown		6,600,000	6,600,000	6,592,281	6,595,956		4,044		4,044		6,600,000			0	49,985	12/05/2031.
33736X AH 2	FUNBC 2000-C1 IO 1.844% 05/01/32		12/01/2015.	Paydown				45,185	10,638		(10,638)		(10,638)					0	11,241	05/01/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
33736X CR 8	FUNBC 2001-C2 IO 1.734% 01/12/43		07/01/2015.	Paydown				371					0					0	54	01/12/2043.
34528Q AQ 7	FORDF 2010-3 A1 4.200% 02/15/17		02/15/2015.	Paydown		10,000,000	10,000,000	9,996,464	9,999,888		112		112		10,000,000			0	70,000	02/15/2017.
34530D AC 3	FORDO 2013-C A3 0.820% 12/15/17		12/15/2015.	Paydown		3,229,550	3,229,550	3,229,006	3,229,358		192		192		3,229,550			0	14,782	12/15/2017.
35802X AF 0	FRESENIUS MED CARE II 5.875% 01/31/22		08/26/2015.	Royal Bank of Canada		2,165,000	2,000,000	2,160,000	2,154,614		(12,492)		(12,492)		2,142,123		22,877	22,877	127,292	01/31/2022.
36162W AD 9	GEET 2013-1 A4 0.900% 03/24/21		12/24/2015.	Paydown		15,000,000	15,000,000	14,997,519	14,998,883		1,117		1,117		15,000,000			0	135,000	03/24/2021.
3622N6 AG 4	GSR 2007-AR2 4A1 2.937% 02/25/51		12/01/2015.	Paydown		335,336	335,336	326,407	326,407		8,928		8,928		335,336			0	5,965	02/25/2051.
36830L AC 7	GEEST 2013-1A A3 1.020% 02/24/17		12/24/2015.	Paydown		10,128,507	10,128,507	10,127,246	10,127,809		698		698		10,128,507			0	72,888	02/24/2017.
43814C AC 3	HAROT 2013-1 A3 0.480% 11/21/16		12/21/2015.	Paydown		4,609,142	4,609,142	4,609,502	4,609,432		(290)		(290)		4,609,142			0	10,982	11/21/2016.
44890P AC 9	HALST 2013-B A3 0.980% 10/17/16		12/15/2015.	Paydown		22,574,065	22,574,065	22,573,595	22,573,904		161		161		22,574,065			0	164,429	10/17/2016.
44921S AG 7	HALST 2013-A A4 0.770% 10/17/16		09/15/2015.	Paydown		14,000,000	14,000,000	14,022,969	14,015,263		(15,263)		(15,263)		14,000,000			0	74,684	10/17/2016.
46628K AT 7	JPMMT 2006-A3 6A1 2.741% 08/25/34		12/01/2015.	Paydown		394,925	394,925	383,278	419,553		(24,628)		(24,628)		394,925			0	5,808	08/25/2034.
46628K AV 2	JPMMT 2006-A3 7A1 2.693% 12/25/48		12/01/2015.	Paydown		338,254	338,254	327,194	327,194		11,061		11,061		338,254			0	5,337	12/25/2048.
46637E AJ 2	JPMCC 2011-PLSD B 4.304% 11/13/44		03/17/2015.	GUGGENHEIMER		417,438	400,000	422,625	418,847		(2,560)		(2,560)		416,286		1,151	1,151	4,830	11/13/2044.
46641K AL 7	JPMCC 2014-FBLU D 2.775% 12/15/28		03/19/2015.	Wells Fargo Bank		10,382,344	10,350,000	10,376,328	10,370,765		(5,211)		(5,211)		10,365,555		16,789	16,789	77,215	12/15/2028.
46641P AG 7	JPMCC 2014-FL4 B 2.081% 12/15/30		10/15/2015.	Paydown		314,230	314,230	314,842	314,758		(528)		(528)		314,230			0	5,246	12/15/2030.
47787B AC 9	JDOT 2012-A A3 0.750% 03/15/16		03/15/2015.	Paydown		10,221,507	10,221,507	10,237,877	10,226,633		(5,127)		(5,127)		10,221,507			0	10,746	03/15/2016.
502413 AZ 0	L-3 COMMUNICATIONS CORP 4.750% 07/15/20		09/16/2015.	Various		16,156,315	15,408,000	16,910,222	16,599,292		(132,429)		(132,429)		16,466,863		(310,549)	(310,549)	824,418	07/15/2020.
55292L AC 8	MTBAT 2013-1A A3 1.060% 11/15/17		12/15/2015.	Paydown		4,525,175	4,525,175	4,525,117	4,525,155		20		20		4,525,175			0	27,198	11/15/2017.
55313U AD 1	MMAF 2009-AA A4 3.510% 01/15/30		12/15/2015.	Paydown		2,428,903	2,428,903	2,529,095	2,441,372		(12,469)		(12,469)		2,428,903			0	46,650	01/15/2030.
587680 AD 1	MBART 2012-1 A4 0.610% 12/17/18		11/15/2015.	Paydown		11,975,000	11,975,000	11,975,468	11,975,437		(437)		(437)		11,975,000			0	65,170	12/17/2018.
60689L AB 1	MMAF 2013-AA A2 0.690% 05/09/16		08/09/2015.	Paydown		6,971,561	6,971,561	6,970,831	6,971,420		141		141		6,971,561			0	14,924	05/09/2016.
61974P AG 3	MOTEL 2012-MTL6 C 3.139% 10/05/25		02/01/2015.	Paydown		35,800,000	35,800,000	35,828,622	35,830,369		(30,369)		(30,369)		35,800,000			0	187,282	10/05/2025.
68389F KP 8	OOMLT 2006-1 2A3 0.612% 01/25/36		12/25/2015.	Paydown		388,433	388,433	329,991	357,676		30,757		30,757		388,433			0	803	01/25/2036.
73329A AB 4	PILOT 2014-1 A2 0.650% 01/20/17		12/20/2015.	Paydown		8,099,966	8,099,966	8,099,953	8,099,957		9		9		8,099,966			0	35,417	01/20/2017.
75605E CA 6	REALOGY CORP 9.000% 01/15/20		11/30/2015.	Call 100.0000		10,000,000	10,000,000	11,375,000	10,835,135		(835,135)		(835,135)		10,000,000			0	1,786,528	01/15/2020.
78444V AA 9	SLCLT 2010-B A1 4.000% 07/15/42		12/15/2015.	Paydown		1,106,596	1,106,596	1,119,011	1,118,088		(11,492)		(11,492)		1,106,596			0	24,060	07/15/2042.
78447X AA 2	SLMA 2013-C A1 1.181% 02/15/22		12/15/2015.	Paydown		2,708,913	2,708,913	2,708,913	2,709,059		(147)		(147)		2,708,913			0	15,544	02/15/2022.
83611M GG 7	SVHE 2005-OPT2 A6 0.601% 08/25/35		12/25/2015.	Paydown		10,908,823	10,908,823	10,690,646	10,881,890		26,933		26,933		10,908,823			0	36,837	08/25/2035.
92343V BQ 6	VERIZON COMMUNICATIONS INC 4.500% 09/15/20		12/04/2015.	Societe Generale		21,657,700	20,000,000	19,974,000	19,976,907		3,145		3,145		19,980,052		1,677,648	1,677,648	1,076,250	09/15/2020.
931422 AG 4	WALGREEN CO 1.000% 03/13/15		03/13/2015.	Maturity		12,000,000	12,000,000	11,985,240	11,998,728		1,272		1,272		12,000,000			0	60,000	03/13/2015.
949802 AA 0	WFMBS 2003-I A1 2.609% 09/25/33		12/01/2015.	Paydown		203,269	203,269	202,657	207,372		(4,103)		(4,103)		203,269			0	2,703	09/25/2033.
98158L AB 3	WOART 2014-A A2 0.430% 05/15/17		12/15/2015.	Paydown		15,102,767	15,102,767	15,101,804	15,102,370		398		398		15,102,767			0	33,151	05/15/2017.
98160L AD 5	WOLS 2013-A A3 1.100% 12/15/16		12/15/2015.	Paydown		2,545,630	2,545,630	2,545,224	2,545,457		173		173		2,545,630			0	23,562	12/15/2016.
485161 AQ 6	KANSAS CITY SOUTHERN MEX 2.350% 05/15/20	F	12/09/2015.	Citicorp Securities Inc.		3,620,775	3,725,000	3,605,241	3,629,878		15,607		15,607		3,645,485		(24,710)	(24,710)	93,373	05/15/2020.
902133 AL 1	TYCO ELECTRONICS GROUP S 1.600% 02/03/15	F	02/03/2015.	Maturity		5,000,000	5,000,000	4,989,800	4,999,641		359		359		5,000,000			0	40,000	02/03/2015.
3899999. Total - Bonds - Industrial and Miscellaneous						373,611,391	370,984,819	373,404,574	372,753,222	230,737	(823,562)	0	(592,825)	0	372,160,399	0	1,450,990	1,450,990	6,626,875	XXX
8399997. Total - Bonds - Part 4						438,812,394	435,511,928	439,703,504	438,485,562	230,737	(1,741,418)	0	(1,510,681)	0	436,974,880	0	1,837,511	1,837,511	7,817,322	XXX
8399998. Total - Bonds - Summary Item from Part 5						167,633,757	161,081,955	166,319,542			(627,569)		(627,569)		165,691,973		1,941,784	1,941,784	1,988,966	XXX
8399999. Total - Bonds						606,446,151	596,593,883	606,023,046	438,485,562	230,737	(2,368,987)	0	(2,138,250)	0	602,666,853	0	3,779,295	3,779,295	9,806,288	XXX
Common Stocks - Industrial and Miscellaneous																				
01741R 10 2	ALLEGHENY TECHNOLOGIES INC.		10/26/2015.	State Street Bank	12,400.000	172,411	XXX	352,257	431,148	(78,891)			(78,891)		352,257		(179,845)	(179,845)	6,696	XXX
035710 40 9	ANNALY CAPITAL MGMT INC.		10/26/2015.	State Street Bank	34,000.000	346,001	XXX	338,980	367,540	(28,560)			(28,560)		338,980		7,021	7,021	40,800	XXX
060505 10 4	BANK OF AMERICA		07/01/2015.	Class Action Litigation		78,066	XXX						0				78,066	78,066		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
156700 10 6	CENTURYLINK INC.		10/26/2015.	State Street Bank	36,200.000	1,021,777	XXX	1,154,157	1,432,796	(278,639)			(278,639)		1,154,157		(132,380)	(132,380)	58,644	XXX
165167 10 7	CHESAPEAKE ENERGY CORP.		10/26/2015.	State Street Bank	24,800.000	180,707	XXX	181,784	485,336	(93,176)		210,376	(303,552)		181,784		(1,077)	(1,077)	4,340	XXX
22357R 10 3	COVISINT CORP.		10/26/2015.	State Street Bank	14.000	31	XXX	40	37	3			3		40		(9)	(9)		XXX
25179M 10 3	DEVON ENERGY CORPORATION.		10/26/2015.	State Street Bank	32,392.000	1,402,078	XXX	572,963	1,982,714	(1,409,751)			(1,409,751)		572,963		829,115	829,115	23,322	XXX
278642 10 3	EBAY INC.		07/20/2015.	Spin Off		296,752	XXX	296,752	325,003	(28,251)			(28,251)		296,752			0		XXX
30162A 10 8	EXELIS INC.		05/29/2015.	State Street Bank	19,600.000	449,723	XXX	123,873	343,588	(219,715)			(219,715)		123,873		325,850	325,850	6,074	XXX
313586 10 9	FANNIE MAE.		01/01/2015.	Class Action Litigation		16,665	XXX						0				16,665	16,665		XXX
40650V 10 0	HALYARD HEALTH INC.		10/26/2015.	State Street Bank	1,175.000	33,060	XXX	33,337	53,427	(20,090)			(20,090)		33,337		(277)	(277)		XXX
441060 10 0	HOSPIRA.		09/04/2015.	Class Action Litigation		9,794	XXX						0				9,794	9,794		XXX
50076Q 10 6	KRAFT FOODS INC.		07/06/2015.	State Street Bank	17,716.000	848,401	XXX	556,087	1,110,085	(553,997)			(553,997)		556,087		292,314	292,314	19,488	XXX
544147 10 1	LORILLARD INC.		06/12/2015.	State Street Bank	39,000.000	2,230,254	XXX	260,754	2,454,660	(2,193,906)			(2,193,906)		260,754		1,969,500	1,969,500	51,480	XXX
571748 10 2	MARSH & MCLENNAN.		07/01/2015.	Class Action Litigation		95	XXX						0				95	95		XXX
58933Y 10 5	MERCK & CO.		01/30/2015.	Class Action Litigation		10,086	XXX						0				10,086	10,086		XXX
64118Q 10 7	NETSUITE INC.		10/26/2015.	State Street Bank	3,200.000	271,367	XXX	360,760	349,344	11,416			11,416		360,760		(89,392)	(89,392)		XXX
69351T 10 6	PPL CORPORATION.		06/02/2015.	Spin Off		27,342	XXX	27,342	60,212	(32,870)			(32,870)		27,342			0		XXX
912909 10 8	UNITED STATES STEEL CORP.		10/26/2015.	State Street Bank	18,000.000	196,601	XXX	233,424	481,320	(247,896)			(247,896)		233,424		(36,823)	(36,823)	2,700	XXX
929042 10 9	VORNADO REALTY TRUST.		01/16/2015.	Spin Off		39,012	XXX	39,012	137,798	(98,786)			(98,786)		39,012			0		XXX
969455 10 4	WILLIAMS.		09/04/2015.	Class Action Litigation		366	XXX						0				366	366		XXX
98138H 10 1	WORKDAY INC-CLASS A.		10/26/2015.	State Street Bank	1,300.000	102,723	XXX	107,900	106,093	1,807			1,807		107,900		(5,177)	(5,177)		XXX
98212B 10 3	WPX ENERGY INC.		10/26/2015.	State Street Bank	12,266.000	85,300	XXX	80,928	142,654	(61,725)			(61,725)		80,928		4,372	4,372		XXX
00B4Q5 ZN 3	JAZZ PHARMACEUTICALS PLC.	F	10/26/2015.	State Street Bank	2,100.000	277,390	XXX	340,407	343,833	(3,426)			(3,426)		340,407		(63,017)	(63,017)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.					8,096,002	XXX	5,060,757	10,607,588	(5,336,453)	0	210,376	(5,546,829)	0	5,060,757	0	3,035,247	3,035,247	213,544	XXX
9799997.	Total - Common Stocks - Part 4.					8,096,002	XXX	5,060,757	10,607,588	(5,336,453)	0	210,376	(5,546,829)	0	5,060,757	0	3,035,247	3,035,247	213,544	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.					736,863	XXX	1,051,870					0		1,051,870		(315,007)	(315,007)	3,528	XXX
9799999.	Total - Common Stocks.					8,832,865	XXX	6,112,627	10,607,588	(5,336,453)	0	210,376	(5,546,829)	0	6,112,627	0	2,720,240	2,720,240	217,072	XXX
9899999.	Total - Preferred and Common Stocks.					8,832,865	XXX	6,112,627	10,607,588	(5,336,453)	0	210,376	(5,546,829)	0	6,112,627	0	2,720,240	2,720,240	217,072	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					615,279,016	XXX	612,135,673	449,093,150	(5,105,716)	(2,368,987)	210,376	(7,685,079)	0	608,779,480	0	6,499,535	6,499,535	10,023,360	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 J2 7	US TREASURY NOTE 2.000% 02/15/25		03/06/2015	CSFBdirect	04/07/2015	Goldman Sachs	40,000,000	39,147,941	39,981,250	39,149,839		1,898		1,898			831,411	831,411	84,530	64,088
912828 J5 0	US TREASURY NOTE 1.375% 02/29/20		03/20/2015	CSFBdirect	04/02/2015	CSFBdirect	5,000,000	4,989,844	5,007,813	4,989,913		69		69			17,899	17,899	6,912	4,297
0599999.	Total - Bonds - U.S. Government						45,000,000	44,137,785	44,989,063	44,139,752	0	1,967	0	1,967	0	0	849,310	849,310	91,442	68,385
Bonds - U.S. States, Territories and Possessions																				
677522 CB 8	OHIO ST 5.000% 08/01/25		02/25/2015	PNC BANK	12/14/2015	JP Morgan Securities	10,000,000	12,529,600	12,534,200	12,357,348		(172,252)		(172,252)			176,852	176,852	441,667	45,833
1799999.	Total - Bonds - U.S. States, Territories & Possessions						10,000,000	12,529,600	12,534,200	12,357,348	0	(172,252)	0	(172,252)	0	0	176,852	176,852	441,667	45,833
Bonds - U.S. Special Revenue and Special Assessment																				
442348 4N 5	HOUSTON TX ARPT SYS REVENUE 5.000% 07/01/21		03/02/2015	Citicorp Securities Inc.	11/17/2015	Barclays Capital	7,000,000	8,218,420	8,081,570	8,089,619		(128,801)		(128,801)			(8,049)	(8,049)	310,139	62,222
45505R BN 4	INDIANA ST 0.580% 05/01/34		08/28/2015	JP Morgan Securities	12/01/2015	Call 100.0000	9,580,000	9,580,000	9,580,000	9,580,000				0				0	14,331	
60416S KD 1	MINNESOTA ST HSG FIN AGY 4.000% 01/01/41		07/31/2015	Royal Bank of Canada	12/01/2015	Call 100.0000	180,000	194,254	180,000	180,000		(14,254)		(14,254)				0	2,200	
64971W PM 6	NEW YORK CITY NY TRANSITIONAL 5.000% 11/01/24		03/02/2015	Wells Fargo Bank	12/28/2015	JP Morgan Securities	10,000,000	12,340,800	12,372,100	12,164,150		(176,650)		(176,650)			207,950	207,950	401,389	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						26,760,000	30,333,474	30,213,670	30,013,769	0	(319,705)	0	(319,705)	0	0	199,901	199,901	728,059	62,222
Bonds - Industrial and Miscellaneous																				
00764M FB 8	AABST 2005-2 M1 0.842% 06/25/35		09/25/2015	Citicorp Securities Inc.	12/25/2015	Paydown	258,879	257,099	258,879	258,879		1,780		1,780				0	290	22
052769 AC 0	AUTODESK INC 3.125% 06/15/20		06/02/2015	JP Morgan Securities	10/23/2015	Various	7,000,000	6,989,920	7,063,492	6,990,448		528		528			73,044	73,044	81,476	
05947N JY 1	BALL 2006-277A PAC 5.158% 10/10/45		03/24/2015	Morgan Stanley	10/01/2015	Paydown	7,190,658	7,347,954	7,190,658	7,190,658		(157,296)		(157,296)				0	220,476	27,680
26867L AG 5	EMD FINANCE LLC 2.950% 03/19/22		03/16/2015	JP Morgan Securities	03/20/2015	Goldman Sachs	5,000,000	4,991,200	5,038,600	4,991,201		1		1			47,399	47,399	2,458	
29372E AW 8	EFF 2013-1 A3 0.910% 09/20/18		06/16/2015	JP Morgan Securities	12/20/2015	Paydown	104,211	104,170	104,211	104,211		41		41				0	553	76
30225A AC 7	ESA 2013-ESFL A2FL 0.885% 12/05/31		05/07/2015	Various	06/05/2015	Paydown	1,600,000	1,596,625	1,600,000	1,600,000		3,375		3,375				0	2,378	477
30711X BE 3	CAS 2015-C04 1M1 2.022% 04/25/28		10/21/2015	Bank of America Corp.	12/25/2015	Paydown	305,717	305,717	305,717	305,717				0				0	704	
31620M AP 1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		10/13/2015	Bank of America Corp.	10/28/2015	CSFBdirect	10,000,000	9,986,900	10,186,300	9,986,878		(22)		(22)			199,422	199,422	12,083	
36164E AB 1	GEET 2015-1 A2 0.890% 11/24/17		02/24/2015	Bank of America Corp.	12/23/2015	Paydown	7,500,000	7,499,194	7,500,000	7,500,000		806		806				0	53,387	
46637E AJ 2	JPMCC 2011-PLSD B 4.304% 11/13/44		02/13/2015	Citicorp Securities Inc.	03/17/2015	GUGGENHEIMER	600,000	626,344	626,156	624,812		(1,532)		(1,532)			1,345	1,345	2,941	717
46641P AG 7	JPMCC 2014-FL4 B 2.081% 12/15/30		04/28/2015	Various	12/15/2015	Paydown	2,666,818	2,670,455	2,666,818	2,666,818		(3,637)		(3,637)				0	31,097	2,538
47787U AB 9	JDOT 2015-A A2A 0.870% 02/15/18		03/03/2015	Citicorp Securities Inc.	12/15/2015	Paydown	1,103,894	1,103,823	1,103,894	1,103,894		71		71				0	7,274	
553514 AA 8	MSBAM 2012-CKSV A1 2.117% 10/15/30		07/29/2015	JP Morgan Securities	12/01/2015	Paydown	33,106	32,547	33,106	33,106		559		559				0	147	4
574599 BJ 4	MASCO CORP 4.450% 04/01/25		03/17/2015	Citicorp Securities Inc.	05/19/2015	Various	7,000,000	7,000,000	7,135,000	7,000,000				0			135,000	135,000	48,703	
75951A AB 4	RELIANCE STAND LIFE II 2.500% 01/15/20		01/07/2015	CSFBdirect	02/11/2015	MARKETAXESS CORP	275,000	274,062	274,984	274,075		13		13			908	908	630	
78447V AA 6	SLMA 2013-B A1 0.981% 07/15/22		11/12/2015	Bank of America Corp.	12/15/2015	Paydown	161,900	161,444	161,900	161,900		455		455				0	110	4
78447X AA 2	SLMA 2013-C A1 1.181% 02/15/22		11/12/2015	Bank of America Corp.	12/15/2015	Paydown	105,962	105,896	105,962	105,962		66		66				0	89	3
790849 AL 7	ST JUDE MEDICAL INC 2.000% 09/15/18		09/14/2015	Bank of America Corp.	11/24/2015	CSFBdirect	5,000,000	4,987,950	5,010,250	4,988,622		672		672			21,628	21,628	18,611	
834017 AA 3	SOFI 2015-B A1 1.472% 04/25/35		10/23/2015	Goldman Sachs	12/25/2015	Paydown	838,812	828,673	838,812	838,812		10,139		10,139				0	1,484	217
89236T CP 8	TOYOTA MOTOR CREDIT CORP 1.550% 07/13/18		07/08/2015	JP Morgan Securities	10/21/2015	CSFBdirect	10,000,000	9,991,500	10,064,500	9,992,219		719		719			72,281	72,281	44,347	
91324P CB 6	UNITEDHEALTH GRP INC 1.625% 03/15/19		08/31/2015	Various	11/03/2015	JP Morgan Securities	8,577,000	8,457,212	8,503,838	8,462,894		5,683		5,683			40,944	40,944	89,433	65,042
929160 AS 8	VULCAN MATERIALS CO 4.500% 04/01/25		03/16/2015	Bank of America Corp.	11/04/2015	Various	4,000,000	4,000,000	4,123,750	4,000,000				0			123,750	123,750	109,125	
3899999.	Total - Bonds - Industrial and Miscellaneous						79,321,955	79,318,685	79,896,827	79,181,106	0	(137,579)	0	(137,579)	0	0	715,721	715,721	727,796	96,780
8399998.	Total - Bonds						161,081,955	166,319,544	167,633,760	165,691,975	0	(627,569)	0	(627,569)	0	0	1,941,784	1,941,784	1,988,964	273,220
Common Stocks - Industrial and Miscellaneous																				
46122T 10 2	INTREXON CORP		06/24/2015	State Street Bank	10/26/2015	State Street Bank	4,900.000	239,739	160,982	239,739				0			(78,757)	(78,757)		
49456B 10 1	KINDER MORGAN INC		06/24/2015	State Street Bank	10/26/2015	State Street Bank	7,200.000	284,647	202,290	284,647				0			(82,357)	(82,357)	3,528	
761713 10 6	REYNOLDS AMERICAN INC		06/12/2015	State Street Bank	06/26/2015	State Street Bank	0.100	2	8	2				0			5	5		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
767754 10 4	RITE AID CORP.	..	06/24/2015	State Street Bank	10/26/2015	State Street Bank	57,100.000	500,139	347,390	500,139				0			(152,749)	(152,749)		
87422J 10 5	TALEN ENERGY CORP.	..	06/02/2015	Spin Off	10/26/2015	State Street Bank	2,872.700	27,342	26,193	27,342				0			(1,149)	(1,149)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							1,051,869	736,863	1,051,869	0	0	0	0	0	0	(315,007)	(315,007)	3,528	0
9799998.	Total - Common Stocks							1,051,869	736,863	1,051,869	0	0	0	0	0	0	(315,007)	(315,007)	3,528	0
9899999.	Total - Preferred and Common Stocks							1,051,869	736,863	1,051,869	0	0	0	0	0	0	(315,007)	(315,007)	3,528	0
9999999.	Total - Bonds, Preferred and Common Stocks							167,371,413	168,370,623	166,743,844	0	(627,569)	0	(627,569)	0	0	1,626,777	1,626,777	1,992,492	273,220

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	US TREASURY NOTE		..	09/15/2015.	Goldman Sachs	01/15/2016.	5,000,428		(3,282)			5,000,000	5,003,711	8,662		0.375	0.149	JJ		3,210
0199999. U.S. Government Bonds - Issuer Obligations							5,000,428	0	(3,282)	0	0	5,000,000	5,003,711	8,662	0	XXX	XXX	XXX	0	3,210
0599999. Total - U.S. Government Bonds							5,000,428	0	(3,282)	0	0	5,000,000	5,003,711	8,662	0	XXX	XXX	XXX	0	3,210
Total Bonds																				
7799999. Subtotals - Issuer Obligations							5,000,428	0	(3,282)	0	0	5,000,000	5,003,711	8,662	0	XXX	XXX	XXX	0	3,210
8399999. Subtotals - Bonds							5,000,428	0	(3,282)	0	0	5,000,000	5,003,711	8,662	0	XXX	XXX	XXX	0	3,210
Class One Money Market Mutual Funds																				
861123 8A 8	SHORT TERM INTEREST FUND SSgA		..	12/31/2015.	State Street Bank	XXX	109,920						109,920			0.014	0.014	MON.	7	
8999999. Total - Class One Money Market Mutual Funds							109,920	0	0	0	0	XXX	109,920	0	0	XXX	XXX	XXX	7	0
9199999. Total - Short-Term Investments							5,110,348	0	(3,282)	0	0	XXX	5,113,631	8,662	0	XXX	XXX	XXX	7	3,210

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
STATE STREET BANK	KANSAS CITY, MO					20,329	XXX
CITIBANK	NEW YORK, NY						XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	20,329	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,329	XXX
0599999. Total Cash		XXX	XXX	0	0	20,329	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June	20,329	9. September		12. December	20,329

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
TREASURY BILL		12/11/2015	0.175	02/04/2016	2,899,519		297
0199999. U.S. Government Bonds - Issuer Obligations					2,899,519	0	297
0599999. Total - U.S. Government Bonds					2,899,519	0	297
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
CHEVRON CORP		12/07/2015	0.080	01/12/2016	9,999,756		556
WALT DISNEY COMPANY		12/29/2015	0.250	01/14/2016	14,998,646		312
EATON CORP		12/30/2015	0.400	01/20/2016	19,995,778		444
EXXON MOBIL CORP		12/08/2015	0.100	01/15/2016	7,999,689		533
EXXON MOBIL CORP		12/31/2015	0.250	02/02/2016	3,199,289		22
MITSUB UFJ T&B		12/22/2015	0.350	01/12/2016	4,999,465		486
BANK TOKYO-MIT UFJ		12/22/2015	0.350	01/04/2016	24,999,271		2,430
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					86,191,894	0	4,783
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					86,191,894	0	4,783
Total Bonds							
7799999. Subtotals - Issuer Obligations					89,091,413	0	5,080
8399999. Subtotals - Bonds					89,091,413	0	5,080
8699999. Total - Cash Equivalents					89,091,413	0	5,080

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Collateral for Insurance Underwriting	220,913	220,356		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Collateral for Insurance Underwriting			70,290	70,113
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Collateral for Insurance Underwriting			351,452	350,567
33. New York NY						
34. North Carolina NC	B	Collateral for Insurance Underwriting			246,957	246,228
35. North Dakota ND						
36. Ohio OH	B	Collateral for Insurance Underwriting	2,630,872	2,624,244		
37. Oklahoma OK						
38. Oregon OR	B	Collateral for Insurance Underwriting	271,120	270,437		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Collateral for Insurance Underwriting			174,928	174,412
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Collateral for Insurance Underwriting			160,664	160,259
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,122,905	3,115,037	1,004,291	1,001,579

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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Schedule BA–Part 3	E09
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Schedule D–Part 2–Section 2	E12
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