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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code 0477 (Current Period), 0477 (Prior Period) NAIC Company Code 54402 Employer's ID Number 31-0685339

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[ ]
Other[X] Is HMO Federally Qualified? Yes[ ] No[ ] N/A[X]

Incorporated/Organized 03/06/1960 Commenced Business 04/01/1964

Statutory Home Office 5600 Blazer Pkwy., Suite 150 (Street and Number), Dublin, OH, 43017 (City or Town, State, Country and Zip Code)

Main Administrative Office 4100 Okemos Road (Street and Number)

Okemos, MI, 48864 (City or Town, State, Country and Zip Code) (517)349-6000 (Area Code) (Telephone Number)

Mail Address P.O. Box 30416 (Street and Number or P.O. Box), Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 4100 Okemos Road (Street and Number)

Okemos, MI, 48864 (City or Town, State, Country and Zip Code) (517)349-6000 (Area Code) (Telephone Number)

Internet Website Address http://ddpoh.com/

Statutory Statement Contact Glenn R. Simon, CPA (Name) (517)347-5405 (Area Code)(Telephone Number)(Extension)

gsimon@deltadentalmi.com (E-Mail Address) (517)381-5572 (Fax Number)

OFFICERS

Name	Title	
Laura Linda Czelada, CPA	President & Chief Executive Officer	
James Robert Stahl, DDS	Secretary	#
Ann Marie Flermoen, DDS	Treasurer	#
Douplas Robert Anderson, DDS, MS, JD	Chairperson	#
Bruce Randall Smith	Vice Chairperson	#
Michael Thomas Schaeffer, DDS	Immediate Past Chairperson	#

OTHERS

Goran Mike Jurkovic, CPA, CGMA, Sr. VP, CFO & Chief Risk Officer
Jonathan Stong Groat, Vice President & General Counsel
Amy Lyn Basel, CPA, CGMA, Vice President, Finance

DIRECTORS OR TRUSTEES

Douglas Robert Anderson, DDS, MS, JD
Frank Buzaki, Jr.
Patrick Thomas Cahill, JD
Ann Marie Flermoen, DDS
Timothy Eldon Moffit, DBA
Michael Thomas Schaeffer, DDS
Bruce Randall Smith
James Robert Stahl, DDS

State of Michigan
County of Eaton ss

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

(Signature)	(Signature)	(Signature)
Laura Linda Czelada, CPA	Goran Mike Jurkovic, CPA, CGMA	Amy Lyn Basel, CPA, CGMA
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President & Chief Executive Officer	CFO	VP Finance
(Title)	(Title)	(Title)

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

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,233,623	3.531	5,233,623		5,233,623	3.554
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	693,929	0.468	693,929		693,929	0.471
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	48,742	0.033	48,742		48,742	0.033
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	200,860	0.135	200,860		200,860	0.136
1.43 Revenue and assessment obligations	571,068	0.385	571,068		571,068	0.388
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	128,277	0.087	128,277		128,277	0.087
1.512 Issued or Guaranteed by FNMA and FHLMC	4,627,662	3.122	4,627,662		4,627,662	3.142
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	821,879	0.554	821,879		821,879	0.558
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	847,245	0.572	847,245		847,245	0.575
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	31,676,480	21.369	31,676,480		31,676,480	21.510
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	60,246,302	40.642	60,246,302		60,246,302	40.910
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	562,319	0.379	562,319		562,319	0.382
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	11,479,799	7.744	11,479,799		11,479,799	7.795
3.4 Other equity securities:						
3.41 Affiliated	19,295,452	13.017	19,295,452		19,295,452	13.103
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	44,855	0.030	44,855		44,855	0.030
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	10,008,993	6.752	10,008,993		10,008,993	6.797
11. Other invested assets	1,750,000	1.181	777,677		777,677	0.528
12. TOTAL Invested assets	148,237,485	100.000	147,265,162		147,265,162	100.000

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

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		750,000
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,750,000
12.	Deduct total nonadmitted amounts		972,323
13.	Statement value at end of current period (Line 11 minus Line 12)		777,677

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		118,086,090
2.	Cost of bonds and stocks acquired, Part 3, Column 7		57,216,619
3.	Accrual of Discount		21,431
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	8,011	
	4.3 Part 2, Section 2, Column 13	(1,889,523)	
	4.4 Part 4, Column 11	(799,553)	(2,681,065)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(119,705)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		35,863,091
7.	Deduct amortization of premium		226,642
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		136,433,637
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		136,433,637

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	5,906,571	5,890,625	5,915,070	5,878,872
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	5,906,571	5,890,625	5,915,070	5,878,872
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	48,742	48,926	49,917	45,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	200,860	211,621	201,316	195,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	6,363,630	6,486,620	6,486,382	5,996,326
	8.	United States	32,329,962	31,901,168	32,332,105	10,239,488
Industrial and Miscellaneous and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	32,329,962	31,901,168	32,332,105	10,239,488
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	44,849,765	44,538,960	44,984,790	22,354,686
PREFERRED STOCKS	14.	United States	562,319	556,668	555,851	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	562,319	556,668	555,851	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	562,319	556,668	555,851	
COMMON STOCKS	20.	United States	71,650,461	71,650,461	67,682,168	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	75,640	75,640	91,907	
	23.	TOTALS	71,726,101	71,726,101	67,774,075	
Parent, Subsidiaries and Affiliates	24.	TOTALS	19,295,452	19,295,452	20,000,000	
	25.	TOTAL Common Stocks	91,021,553	91,021,553	87,774,075	
	26.	TOTAL Stocks	91,583,872	91,578,221	88,329,926	
	27.	TOTAL Bonds and Stocks	136,433,637	136,117,181	133,314,716	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	552,039	2,343,393	901,084	194,049	1,916,003	5,906,568	11.69	6,526,515	15.93	5,906,568	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	552,039	2,343,393	901,084	194,049	1,916,003	5,906,568	11.69	6,526,515	15.93	5,906,568	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		48,742				48,742	0.10	49,564	0.12	48,742	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS		48,742				48,742	0.10	49,564	0.12	48,742	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		15,495	39,933	98,962	46,470	200,859	0.40	102,013	0.25	200,859	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		15,495	39,933	98,962	46,470	200,859	0.40	102,013	0.25	200,859	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	212,768	1,700,759	1,259,074	1,757,994	1,433,036	6,363,630	12.60	5,813,524	14.19	6,363,630	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	212,768	1,700,759	1,259,074	1,757,994	1,433,036	6,363,630	12.60	5,813,524	14.19	6,363,630	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	1,137,334	29,708,725	1,923,961	209,291	626,563	33,605,875	66.52	27,514,990	67.15	33,521,182	84,693
6.2 NAIC 2	99,162	1,141,611	1,278,105	104,813	1,767,759	4,391,449	8.69	971,403	2.37	4,391,449	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	1,236,496	30,850,336	3,202,066	314,104	2,394,322	37,997,324	75.22	28,486,393	69.52	37,912,631	84,693
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,902,141	33,817,114	4,124,051	2,260,296	4,022,072	46,125,674	91.31	XXX	XXX	46,040,981	84,693
9.2 NAIC 2	(d) 99,162	1,141,611	1,278,105	104,813	1,767,759	4,391,449	8.69	XXX	XXX	4,391,449	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	2,001,303	34,958,724	5,402,156	2,365,109	5,789,831	(b) 50,517,123	100.00	XXX	XXX	50,432,430	84,693
9.8 Line 9.7 as a % of Column 6	3.96	69.20	10.69	4.68	11.46	100.00	XXX	XXX	XXX	99.83	0.17
10. Total Bonds Prior Year											
10.1 NAIC 1	1,806,240	26,720,914	5,006,641	2,258,531	4,214,280	XXX	XXX	40,006,606	97.63	40,006,606	
10.2 NAIC 2	34,143	227,229	454,544		255,487	XXX	XXX	971,403	2.37	971,403	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	1,840,383	26,948,143	5,461,185	2,258,531	4,469,767	XXX	XXX	(b) 40,978,009	100.00	40,978,009	
10.8 Line 10.7 as a % of Col. 8	4.49	65.76	13.33	5.51	10.91	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	1,890,823	33,770,013	4,097,778	2,260,296	4,022,071	46,040,981	91.14	40,006,606	97.63	46,040,981	XXX
11.2 NAIC 2	99,162	1,141,611	1,278,105	104,813	1,767,759	4,391,450	8.69	971,403	2.37	4,391,450	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	1,989,985	34,911,624	5,375,883	2,365,109	5,789,830	50,432,431	99.83	40,978,009	100.00	50,432,431	XXX
11.8 Line 11.7 as a % of Col. 6	3.95	69.22	10.66	4.69	11.48	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.94	69.11	10.64	4.68	11.46	99.83	XXX	XXX	XXX	99.83	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	11,318	47,100	26,275			84,693	0.17			XXX	84,693
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS	11,318	47,100	26,275			84,693	0.17			XXX	84,693
12.8 Line 12.7 as a % of Col. 6	13.36	55.61	31.02			100.00	XXX	XXX	XXX	XXX	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.02	0.09	0.05			0.17	XXX	XXX	XXX	XXX	0.17

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.......5,667,359; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	500,707	2,169,899	742,413		1,820,602	5,233,620	10.36	5,751,078	14.03	5,233,620	
1.2 Residential Mortgage-Backed Securities	7,931	30,058	33,205	61,884	64,103	197,180	0.39	75,894	0.19	197,180	
1.3 Commercial Mortgage-Backed Securities	43,402	143,436	125,467	132,165	31,298	475,768	0.94	699,543	1.71	475,768	
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	552,040	2,343,392	901,085	194,049	1,916,003	5,906,568	11.69	6,526,515	15.93	5,906,568	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		48,742				48,742	0.10	49,564	0.12	48,742	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS		48,742				48,742	0.10	49,564	0.12	48,742	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		15,495	39,933	98,962	46,470	200,859	0.40	102,013	0.25	200,859	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS		15,495	39,933	98,962	46,470	200,859	0.40	102,013	0.25	200,859	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		872,758	30,000	55,257	39,653	997,668	1.97	709,558	1.73	997,668	
5.2 Residential Mortgage-Backed Securities	212,768	828,001	1,229,074	1,702,737	1,393,383	5,365,962	10.62	5,103,966	12.46	5,365,962	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	212,768	1,700,759	1,259,074	1,757,994	1,433,036	6,363,630	12.60	5,813,524	14.19	6,363,630	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	202,480	29,333,652	2,995,159	244,449	2,382,462	35,158,202	69.60	26,705,129	65.17	35,158,202	
6.2 Residential Mortgage-Backed Securities	80,837	202,079	69,046	53,450	7,303	412,715	0.82	186,792	0.46	412,715	
6.3 Commercial Mortgage-Backed Securities	128,266	197,945	18,662	1,417	528	346,818	0.69	396,770	0.97	346,818	
6.4 Other Loan-Backed and Structured Securities	824,913	1,116,659	119,199	14,789	4,029	2,079,589	4.12	1,197,702	2.92	1,994,896	84,693
6.5 TOTALS	1,236,496	30,850,335	3,202,066	314,105	2,394,322	37,997,324	75.22	28,486,393	69.52	37,912,631	84,693
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	703,187	32,440,545	3,807,504	398,668	4,289,187	41,639,091	82.43	XXX	XXX	41,639,091	
9.2 Residential Mortgage-Backed Securities	301,536	1,060,137	1,331,325	1,818,071	1,464,789	5,975,857	11.83	XXX	XXX	5,975,857	
9.3 Commercial Mortgage-Backed Securities	171,668	341,381	144,129	133,582	31,826	822,586	1.63	XXX	XXX	822,586	
9.4 Other Loan-Backed and Structured Securities	824,913	1,116,659	119,199	14,789	4,029	2,079,589	4.12	XXX	XXX	1,994,896	84,693
9.5 TOTALS	2,001,304	34,958,722	5,402,157	2,365,110	5,789,831	50,517,123	100.00	XXX	XXX	50,432,430	84,693
9.6 Line 9.5 as a % of Col. 6	3.96	69.20	10.69	4.68	11.46	100.00	XXX	XXX	XXX	99.83	0.17
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,195,626	24,956,973	4,160,953	275,374	2,728,416	XXX	XXX	33,317,342	81.31	33,317,337	
10.2 Residential Mortgage-Backed Securities	219,868	906,769	933,265	1,657,359	1,649,391	XXX	XXX	5,366,652	13.10	5,366,656	
10.3 Commercial Mortgage-Backed Securities	131,500	303,420	271,705	302,897	86,791	XXX	XXX	1,096,313	2.68	1,096,313	
10.4 Other Loan-Backed and Structured Securities	293,390	780,980	95,262	22,901	5,169	XXX	XXX	1,197,702	2.92	1,197,702	
10.5 TOTALS	1,840,384	26,948,142	5,461,185	2,258,531	4,469,767	XXX	XXX	40,978,009	100.00	40,978,009	
10.6 Line 10.5 as a % of Col. 8	4.49	65.76	13.33	5.51	10.91	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	703,187	32,440,546	3,807,504	398,668	4,289,186	41,639,091	82.43	33,317,337	81.31	41,639,091	XXX
11.2 Residential Mortgage-Backed Securities	301,536	1,060,138	1,331,325	1,818,070	1,464,788	5,975,857	11.83	5,366,656	13.10	5,975,857	XXX
11.3 Commercial Mortgage-Backed Securities	171,667	341,382	144,129	133,581	31,826	822,585	1.63	1,096,313	2.68	822,585	XXX
11.4 Other Loan-Backed and Structured Securities	813,594	1,069,559	92,925	14,789	4,029	1,994,896	3.95	1,197,702	2.92	1,994,896	XXX
11.5 TOTALS	1,989,984	34,911,625	5,375,883	2,365,108	5,789,829	50,432,429	99.83	40,978,009	100.00	50,432,429	XXX
11.6 Line 11.5 as a % of Col. 6	3.95	69.22	10.66	4.69	11.48	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.94	69.11	10.64	4.68	11.46	99.83	XXX	XXX	XXX	99.83	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	11,318	47,100	26,275			84,693	0.17			XXX	84,693
12.5 TOTALS	11,318	47,100	26,275			84,693	0.17			XXX	84,693
12.6 Line 12.5 as a % of Col. 6	13.36	55.61	31.02			100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.02	0.09	0.05			0.17	XXX	XXX	XXX	XXX	0.17

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	3,512,192	3,512,192			
2.	Cost of short-term investments acquired	4,235,180	4,235,180			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	2,080,013	2,080,013			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,667,359	5,667,359			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	5,667,359	5,667,359			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SI15 Schedule E - Verification . . . . NONE

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Affiliated																			
000000000	Delta Dental of North Carolina Surplus Note		Raleigh	NC	Delta Dental of North Carolina		12/10/2010		1,750,000	1,750,000	1,750,000								
2499999 Subtotal - Surplus Debentures - Affiliated									1,750,000	1,750,000	1,750,000								XXX
4499999 Total - Unaffiliated																			XXX
4599999 Total - Affiliated									1,750,000	1,750,000	1,750,000								XXX
4699999 Totals									1,750,000	1,750,000	1,750,000								XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
NONE										
4699999 Totals										XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Debentures - Affiliated																			
000000000	Delta Dental of North Carolina Surplus Note	Raleigh	NC	Partial Redemption	12/10/2010	11/01/2015	750,000							750,000	750,000				150,000
2499999 Subtotal - Surplus Debentures - Affiliated							750,000							750,000	750,000				150,000
4499999 Total - Unaffiliated																			
4599999 Total - Affiliated							750,000							750,000	750,000				150,000
4699999 Totals							750,000							750,000	750,000				150,000

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	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828HN3	TSY INFL IX N/B				1	105,282	117.0800	117,080	100,000	111,247		1,721			1.625	2.556	JJ	852	1,838	12/09/2009	01/15/2018
912834NF1	U S TREAS SEC STRIPPED INT PMT				1	52,413	41.0750	51,344	125,000	52,518		106				3.132	FA			12/08/2015	02/15/2044
912810FT0	UNITED STATES TREAS BDS 04.500				1	296,860	128.1560	294,759	230,000	294,824		(1,943)			4.500	2.698	FA	3,909	8,213	08/05/2015	02/15/2036
912810RJ9	UNITED STATES TREAS BDS 3%11/1				1	545,728	99.6370	543,022	545,000	545,716		(13)			3.000	3.016	MN	2,725	7,365	12/31/2015	01/01/2044
912828RX0	UNITED STATES TREAS NTS				1	402,051	100.0620	400,248	400,000	400,707		(704)			0.870	0.693	JD	10	3,500	01/31/2014	12/31/2016
912828UJ7	UNITED STATES TREAS NTS				1	118,022	99.5000	119,400	120,000	118,931		524			0.870	1.327	JJ	522	1,050	04/04/2014	01/01/2018
912828WK2	UNITED STATES TREAS NTS				1	99,974	100.0030	100,003	100,000	100,000		15				0.015	JJ		75	04/03/2014	01/01/2016
912828XA3	UNITED STATES TREAS NTS				1	555,314	99.5040	552,247	555,000	555,261		(53)			1.000	0.979	MN	925	2,350	12/21/2015	01/01/2018
912828KQ2	UNITED STATES TREAS NTS 03.125				1	128,336	105.4960	121,320	115,000	122,107		(2,062)			3.120	1.256	MN	463	3,594	12/17/2012	05/15/2019
912828RH5	UNITED STATES TREAS NTS 1.375%				1	248,067	100.3120	250,780	250,000	248,864		401			1.375	1.550	MS	873	1,719	12/31/2013	09/30/2018
912828WC0	UNITED STATES TREAS NTS 1.75%1				1	606,017	99.8440	604,056	605,000	606,010		(7)			1.750	1.721	AO	1,803		12/31/2015	10/31/2020
912828M80	UNITED STATES TREAS NTS 2%11/3				1	215,054	99.4530	213,824	215,000	215,053		(1)			2.000	2.006	MN	376		12/21/2015	11/30/2022
912828G38	UNITED STATES TREAS NTS 2.25%1				1	150,069	99.9490	149,924	150,000	150,070		1			2.250	2.257	MN	436	1,688	08/11/2015	11/15/2024
912828PK0	UNITED STATES TREAS NTS 2.25%1				1	260,168	102.2110	255,528	250,000	257,025		(3,143)			2.250	0.769	MN	492	5,625	02/19/2015	11/30/2017
912810QY7	US TREASURY				1	925,166	95.3480	948,713	995,000	927,544		1,447			2.750	3.162	MN	3,533	25,438	12/29/2015	11/15/2042
912828SX9	US TREASURY	SD			1	150,797	98.8830	148,325	150,000	150,456		(131)			1.125	1.037	MN	148	1,688	05/14/2013	05/31/2019
912828XB1	US TREASURY N/B				1	377,250	98.6950	375,041	380,000	377,290		39			2.125	2.222	MN	1,043	3,400	12/21/2015	05/15/2025
0199999 Subtotal - U.S. Governments - Issuer Obligations						5,236,568	XXX	5,245,614	5,285,000	5,233,623		(3,803)			XXX	XXX	XXX	18,110	67,543	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			2	1	125,385	106.2580	124,972	117,612	128,277		2,892			4.000	3.306	MON	392	3,958	02/18/2015	10/20/2044
38378BYJ2	GNMA REMIC TRUST 2012-86				1	26,267	5.3540	15,025		23,148		(2,604)			1.281	6.815	MON	300	8,706	09/12/2014	12/16/2053
38378NF99	GNMA REMIC TRUST 2014-50			23	1	51,326	6.3530	38,038		45,755		(4,387)			1.038	4.806	MON	518	12,433	09/04/2014	09/16/2055
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						202,978	XXX	178,035	117,612	197,180		(4,099)			XXX	XXX	XXX	1,210	25,097	XXX	XXX
U.S. Governments - Commercial Mortgage-Backed Securities																					
38373MW30	GNMA				1	3				272		(1)			4.549		MON	1		03/26/2010	06/16/2028
38376GC24	GNMA CMO 2011				1	45,928	99.9910	46,224	46,228	45,982		8			1.883	1.980	MON	73	918	02/28/2011	04/16/2032
38376GL57	GNMA CMO 2011				1	23,226	100.0970	23,122	23,099	23,201		(4)			2.210	2.150	MON	43	519	03/30/2011	12/16/2035
38378BQQ5	GNMA CMO 2012				1	47,727	99.9520	47,232	47,254	47,660		(10)			1.899	1.787	MON	75	899	03/27/2012	03/16/2040
38378B7E3	GNMA CMO 2013				1	113,634	96.3170	110,033	114,241	113,685		9			1.744	1.809	MON	166	1,995	03/15/2013	05/16/2046
38378KWU9	GNMA CMO 2013-96				1	116,007	96.4130	113,118	117,327	116,135		34			1.400	1.535	MON	137	1,644	07/18/2013	11/16/2041
38376GYT1	GNMA REMIC TRUST 2010-156 2039				1	73,708	99.2200	72,795	73,367	73,626		(21)			2.760	2.727	MON	169	2,025	11/30/2010	03/16/2039
38378BSP5	GNMA REMIC TRUST 2012-46 20381				1	55,291	99.4670	54,452	54,744	55,207		(13)			1.771	1.657	MON	81	977	04/01/2012	11/16/2038
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						475,524	XXX	466,976	476,260	475,768		2			XXX	XXX	XXX	745	8,977	XXX	XXX
0599999 Subtotal - U.S. Governments						5,915,070	XXX	5,890,625	5,878,872	5,906,571		(7,900)			XXX	XXX	XXX	20,065	101,617	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
5946106Y8	MICHIGAN ST				1FE	49,917	108.7240	48,926	45,000	48,742		(822)			4.300	2.267	AO	328	1,935	07/24/2014	04/15/2020
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						49,917	XXX	48,926	45,000	48,742		(822)			XXX	XXX	XXX	328	1,935	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						49,917	XXX	48,926	45,000	48,742		(822)			XXX	XXX	XXX	328	1,935	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167560PL9	CHICAGO ILL MET WTR RECLAMATIO				1FE	46,640	114.7360	51,631	45,000	46,470		(32)			5.720	5.543	JD	215	2,574	11/05/2009	12/01/2038
64966LM57	CITY OF NEW YORK				1FE	99,089	105.1030	99,848	95,000	98,962		(127)			4.000	3.549	JD	317	1,721	08/04/2015	06/01/2026
812631GY9	SEATTLE WASH DRAIN & WASTEWATE				1FE	39,882	109.6160	43,846	40,000	39,933		9			4.650	4.737	MN	310	1,860	12/17/2009	11/01/2021
968852F81	WILL CNTY ILL SCH DIST NO 122				1FE	10,470	109.1830	10,918	10,000	10,330		(63)			4.200	3.470	AO	105	420	09/24/2013	10/01/2020
968852G80	WILL CNTY ILL SCH DIST NO 122				1FE	5,235	107.5660	5,378	5,000	5,165		(31)			4.200	3.470	AO	53	210	09/24/2013	10/01/2020
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						201,316	XXX	211,621	195,000	200,860		(244)			XXX	XXX	XXX	1,000	6,785	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						201,316	XXX	211,621	195,000	200,860		(244)			XXX	XXX	XXX	1,000	6,785	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
02765UDC5	AMERICAN MUN PWR OHIO				1FE	25,000	116.5080	29,127	25,000	25,000					6.424	6.528	FA	607	1,606	12/09/2009	02/15/2032
163103UG7	CHELAN CNTY WAD PUD#1				1FE	30,000	105.5040	31,651	30,000	30,000					3.603	3.635	JJ	540	1,081	11/05/2011	07/01/2021
235241LT1	DALLAS TEX AREA RAPID TRAN SAL				1FE	30,294	110.4730	33,142	30,000	30,257		(7)			6.250	6.267	JD	156	1,875	08/05/2009	12/01/2034
29270CYM1	ENERGY NORTHWEST WASH ELEC REV				1FE	86,114	100.4900	85,417	85,000	85,579		(164)			0.680	0.484	JJ	289	1,867	09/18/2012	07/01/2019
3135G0GY3	FEDERAL NAT'L MTG CORP				1	256,349	100.3750	250,938	250,000	251,612		(1,482)			1.250	0.651	JJ	1,311	3,125	12/17/2012	01/30/2017
3135G0A78	FEDERAL NATL MTG ASSN				1	300,645	99.6230	298,869	300,000	300,579		(65)			1.620	1.578	FA	1,755	2,438	07/07/2015	02/21/2020
3137EACA5	FREDDIE MAC				1	174,965	107.0660	187,366	175,000	174,988		1			3.750	3.786	MS	1,714	6,563	12/09/2009	03/27/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57583UBX5	MASSACHUSETTS ST DEV FIN				1FE	35,000	103.1190	36,092	35,000	35,000					3.988	4.027	AO	349	1,396	05/01/2011	04/01/2017
79766DAZ2	SAN FRANCISCO CA CITY & COUNTY				1FE	25,000	104.4540	26,114	25,000	25,000					3.779	3.814	MN	157	945	07/01/2011	05/01/2018
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS				1FE	39,650	97.6370	39,055	40,000	39,653		3			4.250	4.349	MN	217	529	08/01/2015	05/15/2045
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						1,003,017	XXX	1,017,771	995,000	997,668		(1,714)			XXX	XXX	XXX	7,095	21,425	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
14986DAH3	CD 2006-CD3 MTG TR				1FE	86,099	101.3710	81,097	80,000	85,686		(234)			5.650	4.808	MON	377	4,024	07/09/2015	10/15/2048
3137EADB2	FEDERAL HOME LN MTG CORP REFRN				1	267,924	101.3890	263,611	260,000	267,329		(576)			2.370	1.884	JJ	2,876	2,613	11/02/2015	01/13/2022
3128MDG23	FHLMC				1	15,549	101.6760	15,636	15,378	15,533		(12)			2.500	2.354	MON	32	386	08/18/2014	07/01/2027
3137AUPF0	FHLMC				1	55,193	7.5690	44,005		36,002		(13,823)			1.641	(10.796)	MON	795	9,098	09/02/2014	06/25/2022
312932ZG4	FHLMC A8 6143				1	22,197	110.6970	23,939	21,626	22,116		(17)			5.000	4.846	MON	90	1,082	09/14/2009	05/01/2039
312934M58	FHLMC A8 7580				1	25,279	109.2630	27,205	24,899	25,209		(11)			5.000	4.957	MON	104	1,252	08/01/2009	07/01/2039
312936KB2	FHLMC A8 9290				1	20,604	110.0030	21,885	19,895	20,485		(20)			5.000	4.774	MON	83	1,000	11/03/2009	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725				1	6,350	102.8440	6,246	6,073	6,256		(14)			3.500	2.517	MON	18	215	10/06/2010	09/15/2024
3137AA5U3	FHLMC CMO 2011				1	13,237	103.0490	13,193	12,802	13,104		(18)			3.500	2.698	MON	37	456	05/27/2011	07/15/2025
3128MJGB0	FHLMC GO 8193				1	12,460	112.9900	13,450	11,904	12,375		(18)			6.000	5.654	MON	60	719	08/01/2009	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30				1	188,223	105.7370	192,699	182,243	187,901		(165)			4.000	3.782	MON	607	7,368	01/07/2014	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15				1	42,070	103.4310	42,017	40,623	41,942		(96)			3.000	2.500	MON	102	1,222	09/01/2014	04/01/2029
3129413U9	FHLMC PC GOLD COMB 30				1	47,993	109.8140	47,594	43,341	47,827		(120)			5.000	4.171	MON	181	2,181	08/07/2014	08/01/2040
31292SA83	FHLMC PC GOLD CASH 30				1	105,918	96.3650	103,082	106,970	105,993		27			2.500	2.599	MON	223	2,678	02/25/2013	02/01/2043
31292SB25	FHLMC PC GOLD CASH 30				1	175,939	105.7430	178,781	169,071	175,577		(190)			4.000	3.717	MON	564	6,801	01/17/2014	01/01/2044
3128MMRN5	FHLMC PC GOLD COMB 15				1	149,346	103.1560	150,577	145,971	148,912		(222)			3.000	2.686	MON	365	4,399	01/07/2014	01/01/2029
3128M8NA8	FHLMC PC GOLD COMB 30				1	58,769	111.1830	59,843	53,824	58,464		(149)			5.500	4.720	MON	247	2,980	11/20/2013	08/01/2040
3128MJQ78	FHLMC PC GOLD COMB 30				1	176,358	103.0970	181,763	176,303	176,343		(8)			3.500	3.543	MON	514	6,198	12/11/2013	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30				1	183,420	100.0290	192,369	192,313	183,889		233			3.000	3.424	MON	481	5,787	12/11/2013	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30				1	172,093	107.9110	173,584	160,858	171,521		(301)			4.500	3.980	MON	603	7,286	01/17/2014	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30				1	153,876	103.0230	157,080	152,471	153,798		(43)			3.500	3.469	MON	445	5,369	02/18/2014	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30				1	143,146	105.7630	145,050	137,146	142,848		(164)			4.000	3.692	MON	457	5,530	02/18/2014	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30				1	69,918	105.7370	70,947	67,098	69,754		(78)			4.000	3.707	MON	224	2,710	11/08/2013	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30				1	92,804	103.0230	95,789	92,979	92,807		1			3.500	3.561	MON	271	3,275	01/07/2014	01/01/2044
312940EU9	FHLMC PC GOLD COMB 30 5.000 20				1	56,383	109.8050	59,872	54,525	55,996		(68)			0.333	0.141	MON	15	2,744	05/13/2010	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR				1	202,497	103.0460	207,401	201,271	202,421		(40)			3.500	3.494	MON	587	7,080	01/17/2014	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR				1	117,432	103.0350	121,737	118,152	117,466		15			3.500	3.597	MON	345	4,147	09/10/2013	09/01/2043
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20				1	101,018	105.8390	99,817	94,310	101,028		10			4.000	3.457	MON	314	2,202	05/31/2015	11/01/2044
3137A5LS1	FHLMC REMIC SERIES 3795				1	6,871	100.8300	6,746	6,690	7,004		(28)			3.500	2.028	MON	20	239	01/25/2011	03/24/2015
31398VJA5	FHLMC REMIC SERIES K-006			23	1	66,989	3.3480	46,289		36,469		(19,565)			1.193	(9.903)	MON	1,374	14,136	08/01/2014	01/25/2020
3137ASNK6	FHLMC REMIC SERIES K-019				1	65,734	8.4740	52,337		41,461		(16,053)			1.876	(10.391)	MON	965	11,109	08/01/2014	03/25/2022
3137AYCF6	FHLMC REMIC SERIES k-025			23	1	53,073	4.7470	42,428		35,061		(12,592)			1.026	(9.467)	MON	764	8,520	11/14/2014	10/25/2022
3137B4WC6	FHLMC REMIC SERIES K-033				1	55,301	2.0390	46,316		38,438		(12,256)			0.432	(6.632)	MON	817	7,691	09/02/2014	07/25/2023
3137A8FP8	FLHMC CMO 2011				1	12,857	103.0800	12,846	12,462	12,732		(24)			3.500	2.923	MON	36	444	05/05/2011	02/15/2025
31416TDX4	FN AA9117				1	24,965	108.0730	27,156	25,128	24,979		2			4.500	4.626	MON	94	1,146	08/01/2009	07/01/2039
31418BL38	FNMA				1	89,124	105.8750	89,005	84,066	89,377		253			4.000	3.517	MON	280	1,404	07/14/2015	01/01/2045
31417CB95	FNMA PAB 5463				1	72,162	100.4130	69,569	69,283	71,867		(88)			3.000	2.700	MON	173	2,081	07/20/2012	06/01/2042
31398MAQ9	FNMA 2010-9				1	12,327	102.6010	12,488	12,172	12,259		(11)			3.500	3.266	MON	36	433	01/29/2010	01/25/2024
31403DUB3	FNMA P745878				1	18,442	111.8620	19,564	17,489	18,257		(31)			5.500	5.068	MON	80	970	03/11/2010	10/01/2036
31410KXY5	FNMA P889995				1	15,103	111.7020	15,930	14,262	14,957		(25)			5.500	5.052	MON	65	794	02/16/2010	09/01/2038
31410XGC4	FNMA P900295				1	5,334	112.8470	5,749	5,094	5,287		(8)			6.000	5.647	MON	25	306	08/01/2009	09/01/2036
31416A4W7	FNMA P994637				1	14,856	111.3510	15,306	13,746	14,715		(34)			5.500	4.823	MON	63	763	08/08/2011	11/01/2038
31416H4V4	FNMA PAA0835				1	7,058	109.9860	7,639	6,945	7,035		(4)			5.000	4.937	MON	29	349	08/01/2009	01/01/2039
31416SWB3	FNMA PAA8741				1	13,176	108.2140	13,841	12,790	13,113		(12)			4.500	4.295	MON	48	583	07/15/2010	07/01/2039
31417LBR5	FNMA PAC1847				1	8,241	107.5020	8,706	8,099	8,176		(11)			4.500	4.275	MON	30	365	08/28/2009	09/01/2024
31417LD36	FNMA PAC1921				1	24,678	105.8710	25,936	24,498	24,641		(7)			4.000	3.986	MON	82	989	07/14/2010	09/01/2039
31417NAQ4	FNMA PAC3614				1	5,913	104.6820	6,199	5,921	5,910					4.000	4.055	MON	20	244	08/01/2009	08/01/2024
31417QRZ9	FNMA PAC5003				1	41,875	108.2470	44,778	41,366	41,777		(17)			4.500	4.458	MON	155	1,876	01/13/2010	01/01/2040
31419A4N4	FNMA PAE 0828				1	77,752	103.4130	77,617	75,055	77,445		(85)			3.500	3.235	MON	219	2,637	05/01/2012	02/01/2041
31419FD60	FNMA PAE4624 4% 2040				1	33,636	106.0550	36,555	34,468	33,716		21			4.000	4.270	MON	115	1,385	04/13/2011	10/01/2040
3138AV3Q6	FNMA PASS THRU				1	38,154	103.4250	38,663	37,383	38,054		(24)			3.500	3.367	MON	109	1,313	11/12/2011	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR				1	38,040	109.4620	41,298	37,728	37,970		(12)			4.500	4.493	MON	141	1,702	04/13/2010	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR				1	24,198	101.3220	24,231	23,914	24,170		(22)			2.500	2.322	MON	50	599	09/01/2014	12/01/2028
3138WFM94	FNMA PASS-THRU INT 15 YEAR				1	200,306	100.9060	198,058	196,280	200,257		(49)			2.500	2.210	MON	409	1,227	09/28/2015	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR				1	196,693	100.9060	194,703	192,954	196,672		(21)			2.500	2.220	MON	402	1,209	09/28/2015	07/01/2030
3138AVP66	FNMA PASS-THRU LNG 30 YEAR				1	42,804	107.0850	43,153	40,298	42,703		(71)			4.000	3.528	MON	134	1,617	08/01/2014	10/01/2014
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR				1	16,796	106.4570	16,916	15,890	16,760		(25)			4.000	3.575	MON	53	638	08/01/2014	09/01/2014
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR				1	127,169	103.6500	128,127	123,615	127,021		(107)			3.500	3.295	MON	361	4,337	08/07/2014	12/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR				1	83,881	100.4490	85,311	84,930	83,914		24			3.000	3.127	MON	212	2,553	09/01/2014	11/01/2042
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR				1	89,592	103.6440	90,522	87,340	89,499		(66)			3.500	3.324	MON	255	3,062	08/05/2014	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR				1	90,070	106.4340	90,626	85,147	89,888		(137)			4.000	3.575	MON	284	3,420	09/01/2014	12/01/2043
31410LFB3	FNMA PASS-THRU LNG 30 YEAR				1	48,043	109.7590	48,531	44,216	47,903		(106)			4.500	3.827	MON	166	2,003	09/01/2014	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR				1	12,984	109.1500	13,017	11,926	12,944		(29)			4.500	3.821	MON	45	539	08/01/2014	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR				1	28,218	109.2050	28,231	25,851	28,104		(81)			4.500	3.684	MON	97	1,167	08/01/2014	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR				1	20,503	100.2320	20,814	20,766	20,512		6			3.000	3.133	MON	52	624	08/01/2014	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR				1	21,794	110.1740	21,653	19,653	21,716		(56)			5.000	4.150	MON	82	989	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR				1	38,199	103.4170	38,570	37,296	38,162		(27)			3.500	3.337	MON	109	1,311	08/01/2014	12/01/2041
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5				1	57,086	101.6170	56,294	55,398	56,690		(114)			2.500	2.074	MON	115	1,388	07/01/2012	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR				1	122,915	108.0030	124,449	115,227	122,504		(211)			4.500	3.997	MON	432	5,237	01/07/2014	12/01/2043
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0				1	27,348	105.8540	27,043	25,547	27,506		159			4.000	3.412	MON	85	681	04/06/2015	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0				1	107,343	105.8780	107,188	101,237	107,548		205			4.000	3.525	MON	337	1,687	07/14/2015	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0				1	81,492	105.8810	80,947	76,451	81,839		347			4.000	3.463	MON	255	2,297	03/06/2015	03/01/2045
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5				1	42,579	108.1580	45,323	41,904	42,442		(25)			0.466	0.371	MON	16	1,896	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0				1	20,812	109.9860	22,037	20,036	20,618		(24)			5.000	4.737	MON	83	1,010	01/13/2010	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.				1	159,589	102.7050	156,590	152,466	159,623		33			3.000	2.227	MON	381	3,437	03/01/2015	08/01/2028
31418AES3	FNMA PMA 1044				1	111,479	100.4160	109,246	108,793	111,186		(84)			3.000	2.829	MON	272	3,272	06/07/2012	04/01/2042
38378BQJ1	GNMA REMIC TRUST 2012-27 20530				1	39,916	5.6710	37,181		38,694		(1,222)			1.220	12.477	MON	667	3,521	07/21/2015	04/16/2053
36192CAE5	GS MTG SECS TR 2013-GC10				1FE	49,711	98.7480	49,374	50,000	49,771		37			2.940	3.112	MON	123	1,472	08/01/2014	01/10/2023
92937EAB0	WFRBS COML MTG TR 2013-C11				1FE	58,089	99.9730	57,484	57,500	58,034		(31)			2.030	1.923	MON	97	1,167	08/05/2014	03/17/2045
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						5,483,365	XXX	5,468,849	5,001,326	5,365,962		(78,409)			XXX	XXX	XXX	22,331	214,641	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						6,486,382	XXX	6,486,620	5,996,326	6,363,630		(80,123)			XXX	XXX	XXX	29,426	236,066	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00440EAS6	ACE INA HLDG INC SR NT 3.15%25				1FE	79,986	98.8310	79,065	80,000	79,986		(1)			3.150	3.177	MS	840	1,253	03/06/2015	01/01/2025
00507UAS0	ACTAVIS FUNDING SCS SR NT 3.8%				2FE	26,904	99.4890	26,862	27,000	26,910		6			3.800	3.881	MS	342	522	03/03/2015	01/01/2025
008117AP8	AETNA INC SR NT 2.75%22				2FE	80,400	97.1440	79,658	82,000	80,770		157			2.750	3.019	MN	288	2,255	01/17/2014	11/15/2022
008916AM0	AGRIUM INC				2FE	36,708	89.4570	31,310	35,000	36,667		(30)			4.900	4.645	JD	143	1,715	08/01/2014	06/01/2043
009089AA1	AIR CANADA 2013-1 20261115 4.1				1FE	13,257	99.8750	13,552	13,569	13,268		11			4.125	4.522	MN	72	287	05/31/2015	11/15/2026
010392FL7	ALABAMA PWR CO SR -2014A NT 44				1FE	50,238	95.1270	47,564	50,000	50,231		(4)			4.150	4.165	FA	784	2,012	08/21/2014	08/15/2044
020002BB6	ALLSTATE CORP SB-B DB FXD/FL53				2FE	108,353	102.8000	102,800	100,000	108,301		(51)			5.750	5.308	JJ	2,875	2,875	03/06/2015	01/01/2053
021441AE0	ALTERA CORP SR GLBL NT2.5%18				1FE	81,285	100.8160	80,653	80,000	81,250		(35)			2.500	1.947	MN	256		12/02/2015	11/15/2018
025816AX7	AMERICAN EXPRESS CO NT 6.15%17				2FE	101,937	107.0620	91,003	85,000	91,193		(3,649)			6.150	1.687	FA	1,786	5,228	01/24/2014	08/28/2017
02687QDG0	American Intl Group Inc				2FE	79,341	107.7200	75,404	70,000	74,563		(2,152)			5.850	2.570	JJ	1,877	4,095	01/17/2014	01/16/2018
029912BD3	AMERICAN TOWER CORP				2FE	86,840	104.2890	83,431	80,000	84,090		(1,949)			4.500	1.939	JJ	1,660	2,600	08/01/2014	01/15/2018
031162BH2	AMGEN INC				2FE	88,111	108.2080	86,566	80,000	87,852		(141)			5.650	5.040	JD	201	4,520	02/06/2014	06/15/2042
031162BM1	AMGEN INC SR NT 3.875%21				2FE	48,607	104.1870	46,884	45,000	48,253		(354)			3.870	2.553	MN	223	1,744	04/21/2015	11/15/2021
03523TBH0	ANHEUSER BUSCH				1FE	111,876	115.6050	104,045	90,000	104,508		(3,528)			6.875	2.497	MN	791	6,188	11/19/2013	11/15/2019
037833AT7	APPLE INC SR GLBL NT 44				1FE	101,231	100.8560	100,856	100,000	101,223		(8)			4.450	4.422	MN	680	2,225	11/01/2015	05/06/2044
04363UAC0	ASCIANO FINANCE LTD GTD SR NT				2FE	98,161	107.7050	96,935	90,000	95,131		(2,179)			5.000	2.413	AO	1,050	4,500	08/08/2014	04/07/2018
00206RCA8	AT&T INC				2FE	95,113	100.6810	95,647	95,000	95,069		(23)			2.370	2.171	MN	213	2,256	01/17/2014	11/27/2018
00206RCL4	AT&T INC GLBL NT 2.45%20				2FE	54,972	98.4820	54,165	55,000	54,976		4			2.450	2.475	JD	4	883	05/01/2015	06/30/2020
064058AD2	BANK NEW YORK MELLON CORP PERP				2FE	100,080	98.0000	98,000	100,000	100,084		4			4.950	5.006	JD	14	3,190	04/24/2015	12/31/2049
066836AA5	BAPTIST HEALTH SOUTH FLA				1FE	31,019	108.2140	32,464	30,000	30,627		(99)			4.590	4.217	FA	520	1,377	10/13/2011	08/15/2021
084664BX8	BERKSHIRE HATHAWAY FIN CORP SR				1FE	40,216	100.0560	40,022	40,000	40,000		(151)			0.950	0.572	JJ	190	380	07/25/2014	01/01/2016
055451AL2	BHP BILLITON FIN USA LTD				1FE	95,772	93.9300	89,234	95,000	96,081		(167)			3.250	3.061	MN	343	3,088	01/21/2014	11/21/2021
12189TAY0	BURLINGTN NORTH SANTA FE				2FE	49,307	105.1670	47,325	45,000	47,663		(1,644)			5.650	1.166	MN	424	2,543	03/01/2015	05/01/2017
12189LAG6	BURLINGTON NORTH SANTA FE				2FE	93,562	101.9400	91,746	90,000	93,353		(67)			4.950	4.755	MS	1,312	4,455	01/28/2014	09/15/2041
14040HBF1	CAPITAL ONE FINL CORP SR GLBL				2FE	143,510	100.6470	140,906	140,000	143,129		(299)			3.750	3.468	AO	977	5,250	03/09/2015	04/24/2024
149123BV2	CATERPILLAR INC				1FE	83,619	106.1680	84,934	80,000	82,938		(500)			3.900	3.192	MN	295	3,120	01/28/2014	05/27/2021
124857AH6	CBS CORP NEW				2FE	25,404	100.0310	25,008	25,000	25,168		(166)			1.950	1.275	JJ	244	366	07/28/2014	01/01/2017
125509BS7	CIGNA CORP				2FE	135,257	103.3590	134,367	130,000	134,107		(602)			4.000	3.459	FA	1,964	5,200	08/01/2014	02/15/2022
172967HM6	CITIGROUP INC SR NT 2.55%19				2FE	90,063	100.4060	90,365	90,000	90,042		(11)			2.550	2.552	AO	574	2,295	04/04/2014	08/01/2019
12572QAE5	CME GROUP INC				1FE	89,134	100.6450	90,581	90,000	89,313		90			3.000	3.152	MS	795	2,700	01/24/2014	09/15/2022
125896BN9	CMS ENERGY CORP SR GLBL NT 44				2FE	91,031	101.4890	91,340	90,000	90,996		(17)			4.870	4.855	MS	1,461	4,388	02/25/2014	03/01/2044
20030NBH3	COMCAST CORP NEW SR NT 4.25%33				1FE	88,325	98.2620	88,436	90,000	88,455		59			4.250	4.444	JJ	1,764	3,825	01/27/2014	01/15/2033
20825CAP9	CONOCOPHILLIPS SR GLBL NT5.9%3				1FE	31,400	97.7860	24,447	25,000	31,263		(137)			5.900	4.195	JJ	738	1,475	03/11/2015	01/01/2038
210795QB9	CONTINENTAL AIRLN PT TR 2012-2				1FE	71,553	102.5000	73,552	71,758	71,572		14			4.000	4.085	AO	494	2,870	07/28/2014	10/29/2024
219350AW5	CORNING INC				2FE	91,140	93.8690	84,482	90,000	91,966		(39)			4.750	4.661	MS	1,259	4,275	01/27/2014	03/15/2042
22160KAC9	COSTCO WHSL CORP NEW SR NT 5.5				1FE	83,688	105.2600	78,945	75,000	77,895		(2,364)			5.500	2.272	MS	1,215	4,125	01/28/2014	03/15/2017
126408GV9	CSX CORP				2FE	88,607	105.7540	84,603	80,000	85,997		(1,015)			4.250	2.772	JD	283	3,400	01/27/2014	06/01/2021
23317HAA0	DDR CORP SR NT 4.625%22				2FE	53,067	103.3110	51,656	50,000	52,741		(325)			4.620	3.628	JJ	1,155	1,156	03/09/2015	01/01/2022
247367AX3	DELTA AIRLINES PT 2002-1 20240				2FE	35,039	113.2500	33,557	29,631	34,221		(684)			6.720	3.143	JJ	996	1,789	07/28/2014	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25459HAT2	DIRECTV HLDGS LLC				2FE	39,316	108.3010	37,905	35,000	38,290		(727)			5.200	2.833	MS	536	1,820	08/01/2014	03/15/2020
25459HAU9	DIRECTV HLDGS LLC / DIRECTV SR				2FE	57,149	111.6130	55,807	50,000	55,673		(1,476)			5.870	1.967	JJ	1,468	2,938	03/09/2015	01/01/2019
25459HBF1	DIRECTV HLDGS LLC / DIRECTV SR				2FE	87,086	100.6320	90,569	90,000	87,717		327			3.800	4.330	MS	1,140	3,420	01/24/2014	01/01/2022
25746UBP3	DOMINION RES INC VA NEW SR -B				2FE	90,316	96.6690	87,002	90,000	90,281		(35)			2.750	2.717	MS	729	2,475	02/09/2015	09/15/2022
29379VAC7	ENTERPRISE PRODS OPER LLC SR N				2FE	88,828	109.8650	82,399	75,000	82,580		(2,323)			6.500	3.073	JJ	2,045	4,875	02/01/2014	01/31/2019
314275AC2	FEDERATED RETAIL HLDGS INC SR				2FE	43,882	101.1960	35,419	35,000	43,544		(239)			6.370	4.604	MS	743	2,231	07/28/2014	01/01/2037
341081FA0	FLORIDA PWR & LT CO 1ST MTG 5.				1FE	33,913	124.5580	31,140	25,000	33,708		(204)			5.950	3.669	JJ	744	744	03/11/2015	01/01/2038
3135G0ZR7	FNMA				1	100,833	101.0560	101,056	100,000	100,793		(40)			2.625	2.538	MS	839	1,313	07/06/2015	09/06/2024
369550AT5	GENERAL DYNAMICS CORP				1FE	32,640	92.0780	32,227	35,000	32,710		49			3.600	4.047	MN	210	1,260	07/28/2014	01/01/2042
36962G6S8	GENERAL ELEC CAP CORP				1FE	130,302	101.5010	131,951	130,000	130,256		(14)			3.100	3.095	JJ	1,925	3,643	05/13/2015	01/09/2023
369604BM4	GENERAL ELECTRIC CO PERP SR -A				1FE	116,490	100.0000	123,000	123,000	116,500		10			4.000	4.343	JD	14	164	12/03/2015	12/31/2049
38141EA66	GOLDMAN SACHS GROUP INC				2FE	77,659	113.0110	79,108	70,000	74,923		(1,004)			6.000	4.328	JD	187	4,200	12/12/2012	06/15/2020
38141GCU6	GOLDMAN SACHS GROUP INC SR GLB				2FE	31,419	117.1430	29,286	25,000	31,219		(200)			6.120	4.119	JJ	765	766	03/11/2015	01/01/2033
412822AD0	HARLEY DAVIDSON INC SR GLBL NT				1FE	54,697	100.4750	55,261	55,000	55,634		937			3.500	3.386	JJ	818		07/23/2015	07/28/2025
419838AA5	HAWAIIAN AIRL TR 2013-1 202707				2FE	32,612	97.5000	31,874	32,692	32,618		3			3.900	3.976	JJ	588	780	03/03/2015	07/15/2027
437076BA9	HOME DEPOT INC SR NT 4.2%43				1FE	75,482	100.1740	75,131	75,000	75,475		(6)			4.200	4.204	AO	788	2,310	09/23/2015	01/01/2043
44107TAS5	HOST HOTELS & RESORTS LP SR -B				2FE	55,534	107.3430	53,672	50,000	54,908		(626)			5.250	3.507	MS	773	2,625	02/09/2015	03/15/2022
458140AJ9	INTEL CORP				1FE	99,117	103.5820	98,403	95,000	97,857		(458)			3.300	2.755	AO	784	3,135	07/15/2014	10/01/2021
464288513	ISHARES H/Y CORP BOND FUND (IBOXX)	*			1	2,809,572	80.5800	2,506,280		2,809,572							N/A		103,715	11/12/2015	
464287226	ISHARES LEHMAN AGG BOND (CORE US)	*			1	5,682,054	108.0100	5,789,984		5,682,054							N/A		140,783	06/10/2014	
464287176	ISHARES LEHMAN US TIPS BOND FUND	*			1	1,345,535	109.6800	1,384,162		1,345,535							N/A		4,661	03/15/2013	
24422ERH4	JOHN DEERE CAPITAL CORP				1FE	61,456	101.7670	61,060	60,000	60,977		(156)			3.150	2.867	AO	399	1,890	12/12/2012	10/15/2021
46625HKK5	JPMORGAN CHASE & CO PERP NT 5.				2FE	93,000	99.6250	92,651	93,000	93,000					5.300	5.370	JJ	2,465	2,601	04/14/2015	01/01/2050
46625HJX9	JPMORGAN CHASE & CO SR GLBL NT				1FE	99,898	101.4820	101,482	100,000	99,911		9			3.620	3.665	MN	483	3,625	06/17/2014	05/13/2024
494368BQ5	KIMBERLY-CLARK CORP				1FE	54,842	96.5300	53,092	55,000	54,853		11			2.650	2.701	MS	486	745	02/24/2015	03/01/2025
501044CK5	KROGER CO SR GLBL NT6.9%38				2FE	19,753	123.5550	18,533	15,000	19,587		(118)			6.900	4.716	AO	259	1,035	07/28/2014	01/01/2038
55261FAG9	M&T BANK CORP				2FE	109,125	105.2500	105,250	100,000	109,073		(52)			6.450	5.918	JD	36	3,225	03/30/2015	12/29/2049
55907RAA6	MAGELLAN MIDSTREAM HLDGS LP SR				2FE	79,775	99.9700	74,978	75,000	78,543		(643)			4.250	3.245	FA	1,328	3,188	01/22/2014	01/01/2021
571748AZ5	MARSH & MCLENNAN COS INC SR GL				2FE	75,090	100.1320	75,099	75,000	76,457		1,367			3.750	3.552	MS	836		09/11/2015	03/14/2026
581557BC8	MCKESSON CORP NEW				2FE	31,702	99.9500	29,985	30,000	31,660		(29)			4.880	4.580	MS	488	1,465	07/28/2014	01/01/2044
581557AZ8	MCKESSON CORP NEW SR NT 2.7%22				2FE	67,060	95.2110	66,648	70,000	67,212		152			2.700	3.374	JD	84	945	07/27/2015	12/15/2022
585055BR6	MEDTRONIC INC SR GLBL NT 22				1FE	76,271	101.0920	75,819	75,000	76,220		(51)			3.150	2.882	MS	696		09/23/2015	03/15/2022
58772PAD0	MERCEDES-BENZ				1FE	139,983	99.4460	139,224	140,000	139,985		2			1.340	1.347	JD	78	745	07/22/2015	12/16/2019
59018YJ69	MERRILL LYNCH & CO				2FE	91,989	107.1200	91,052	85,000	88,525		(1,813)			6.400	3.900	FA	1,859	5,440	01/24/2014	08/28/2017
59156RAP3	METLIFE INC				2FE	74,012	109.2500	87,400	80,000	74,991		68			6.400	7.233	JD	228	5,120	01/24/2014	12/15/2036
59156RBG2	METLIFE INC				1FE	32,519	104.9100	31,473	30,000	32,452		(47)			4.870	4.399	MN	244	1,463	07/28/2014	01/01/2043
59156RBP2	METLIFE INC				2FE	99,625	101.7500	101,750	100,000	99,629		4			5.250	5.343	JD	29	2,829	06/09/2015	12/29/2049
594918AT1	MICROSOFT CORP				1FE	48,933	97.0750	48,538	50,000	49,126		103			2.375	2.664	MN	198	1,188	01/17/2014	05/01/2023
59562VAM9	MIDAMERICAN ENERGY HLDGS				2FE	96,440	116.6140	93,291	80,000	96,355		(85)			6.125	4.619	AO	1,225		11/01/2015	04/01/2036
6174467U7	MORGAN STANLEY				2FE	89,986	100.1330	90,120	90,000	90,344		(144)			2.125	1.965	AO	351	1,913	01/21/2014	04/25/2018
637432NG6	NATIONAL RURAL UTILS COOP FIN				1FE	95,277	99.5810	94,602	95,000	95,271		(7)			3.250	3.241	MN	515		11/02/2015	11/01/2025
302570AX4	NEXTERA ENERGY CAPITAL				2FE	101,300	76.0880	76,088	100,000	101,297		(3)			6.650	6.669	JD	296	6,650	12/18/2014	06/15/2067
682134AC5	OMNICOM GROUP INC SR NT 4.45%2				2FE	32,582	106.6450	31,994	30,000	31,937		(452)			4.450	2.753	FA	556	1,335	07/25/2014	01/01/2020
69371RK54	PACCAR FINANCIAL CORP				1FE	90,857	100.1970	90,177	90,000	90,322		(264)			1.600	1.305	MS	424	1,440	07/09/2014	03/15/2017
71644EAJ1	PETRO-CDA SR NT				1FE	87,800	109.3380	76,537	70,000	86,744		(401)			6.800	5.076	MN	608	4,760	01/24/2014	05/15/2038
71654QAX0	PETROLEOS MEXICANOS				2FE	55,633	100.8700	50,435	50,000	54,542		(808)			5.500	3.553	JJ	1,222	1,750	10/14/2014	01/21/2021
693475AK1	PNC FINANCIAL SERVICES				2FE	110,250	106.3750	106,375	100,000	109,663		(87)			6.750	6.164	JJ	2,850	6,750	12/18/2014	07/29/2049
73936Q835	POWERSHARES INT CORP BOND	*			1	1,829,238	25.2200	1,650,573		1,829,238							N/A		25,535	11/12/2015	
74005PAZ7	PRAXAIR INC				1FE	76,617	101.2270	75,920	75,000	76,135		(187)			3.000	2.734	MS	750	2,250	05/13/2014	09/01/2021
767201AN6	RIO TINTO FIN USA LTD				1FE	84,250	100.1420	80,114	80,000	82,834		(477)			4.125	3.435	MN	376	3,300	01/27/2014	05/20/2021
78008TLB8	ROYAL BANK OF CANADA				1FE	83,331	100.6430	80,514	80,000	80,603		(1,084)			2.300	0.931	JJ	823	1,840	01/28/2014	07/20/2016
78355HJY6	RYDER SYSTEM INC				2FE	50,383	98.3740	49,187	50,000	50,338		(45)			2.650	2.493	MS	438	692	05/28/2015	03/02/2020
816851AT6	SEMPRA ENERGY				2FE	84,091	96.7680	82,253	85,000	84,239		96			2.875	3.051	AO	611	2,444	01/24/2014	10/01/2022
826418BD6	SIERRA PACIFIC POWER CO				2FE	56,005	101.7610	50,881	50,000	50,561		(1,496)			6.000	2.983	MN	383	3,000	10/12/2012	05/15/2016
828807CF2	SIMON PPTY GROUP LP NT 4.375%2				1FE	38,638	108.4230	37,948	35,000	37,879		(532)			4.370	2.622	MS	510	1,531	07/25/2014	01/01/2021
84755TAE7	SPECTRA ENERGY CAPITAL				2FE	54,822	85.5540	47,055	55,000	54,865		16			3.300	3.366	MS	534	1,815	03/01/2013	03/15/2023
854502AF8	STANLEY BLACK & DECKER INC				2FE	108,450	105.0000	105,000	100,000	108,381		(69)			5.750	5.308	JD	256	5,750	12/18/2014	12/15/2053
00254ELM2	SWEDISH EXPORT CREDIT SENIOR				1FE	66,190	100.8200	65,533	65,000	65,495		(490)			1.750	0.986	JJ	569	1,138	07/29/2014	01/01/2017
886546AD2	TIFFANY & CO				2FE	28,720	92.5470	27,764	30,000	28,732		12			4.900	5.255	AO	368	735	05/14/2015	01/01/2044
887317AK1	TIME WARNER INC				2FE	89,370	107.4890	85,991	80,000	86,499		(1,127)			4.750	3.085	MS	971	3,800	01/24/2014	03/29/2021
89153UAF8	TOTAL CAP CDA LTD SR GLBL NT 2				1FE	43,969	95.9550	43,180	45,000	44,127		110			2.750	3.084	JJ	619	1,238	07/25/2014	01/01/2023
89417EAG4	TRAVELERS COMPANIES INC SR NT				1FE	39,073	106.2340	37,182	35,000	37,446		(472)			3.900	2.375	MN	228	1,365	06/14/2012	11/01/2020
909317BE8	UNITED AIRLINES PT CERT 2009-2				1FE	47,676	105.5000	41,606	39,437	44,655		(3,020)			9.750	(6.749)	JJ	1,773	1,923	05/31/2015	01/15/2017
91324PCC4	UNITEDHEALTH GROUP				1FE	63,870	98.9370	64,309	65,000	64,035		118			2.875	3.130	MS	550	1,869	08/01/2014	03/15/2023
90345WAD6	US AIRWAYS 2012-2A PIT				1FE	66,390	103.7500	64,518	62,186	66,441		51			4.625	3.523	JD	224	2,943	05/31/2015	12/03/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
921937835	VANGUARD TOTAL BOND MARKET	*			1	5,723,137	80.7600	5,773,209		5,723,137							N/A		148,611	06/10/2014	
92203J407	VANGUARD TOTAL INTL BOND ETF	*			1	4,402,532	52.8800	4,394,222		4,402,532							N/A		11,218	12/15/2015	
92343VBR4	VERIZON COMMUNICATIONS INC				2FE	89,671	109.9330	93,443	85,000	90,054		(545)			5.150	4.282	MS	1,289	4,378	01/27/2014	09/15/2023
92343VBT0	VERIZON COMMUNICATIONS INC				2FE	48,972	118.7210	47,488	40,000	48,915		(47)			6.550	5.096	MS	873	384	12/23/2015	01/01/2043
927804FB5	VIRGINIA ELEC & PWR CO SR GLBL				1FE	33,224	122.5560	30,639	25,000	33,026		(198)			6.000	3.808	JJ	750	1,500	03/11/2015	01/01/2037
949746PM7	WELLS FARGO & CO				2FE	110,500	103.8750	103,875	100,000	110,300		(75)			7.980	7.290	MS	2,039	7,980	12/18/2014	03/29/2049
94974BEV8	WELLS FARGO & CO				1FE	70,046	109.0130	70,858	65,000	68,282		(577)			4.600	3.598	AO	748	2,990	12/12/2012	04/01/2021
94974BGE4	WELLS FARGO CO				1FE	24,828	97.2880	24,322	25,000	25,400		(7)			4.650	4.601	MN	184	1,163	11/01/2014	11/04/2044
96332HCG2	WHIRLPOOL CORP SERA MTN BE SR				2FE	53,489	98.3240	49,162	50,000	53,403		(61)			5.150	4.758	MS	858	2,318	09/01/2015	01/01/2043
96950FAN4	WILLIAMS PARTNERS L P SR GLBL				2FE	25,998	67.0230	16,756	25,000	25,983		(15)			5.400	5.200	MS	439	1,350	02/20/2015	03/04/2044
976826BG1	WISCONSIN POWER & LIGHT				1FE	24,846	109.5850	27,396	25,000	24,936		16			5.000	5.143	JJ	576	1,250	07/07/2009	07/15/2019
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						29,572,033	XXX	29,068,557	7,414,273	29,490,846		(41,621)			XXX	XXX	XXX	82,180	700,695	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660TCS0	AMERICAN HOME MTG 2004-4 20450				1FE	54,894	99.7270	54,778	54,928	54,896		2			4.390	4.446	MON	201	350	09/10/2015	05/25/2045
34530DAF6	FORD CREDIT AUTO OWN TR 2013-C				1FE	105,653	100.2910	105,306	105,000	105,450		(196)			1.910	1.638	MON	89	1,401	12/04/2015	03/15/2019
30290HAE8	FREMF MTG TR 2012-K708				2FE	78,633	101.8000	76,350	75,000	77,512		(1,121)			3.890	1.659	MON	243	1,910	04/23/2015	01/25/2019
466247GD9	JP MORGAN ACCEPT 2004-A5 20341				2FE	69,595	101.3740	70,397	69,443	69,600		5			2.680	2.647	MON	155	1,187	03/17/2015	12/25/2034
46641YAA1	JP MORGAN MTG TR 2014-2				1FE	79,430	101.0160	77,876	77,093	79,448		18			3.000	2.374	MON	199	1,546	04/23/2015	06/25/2029
760985H79	RESIDENTIAL ASSET SEC 2003-RZ5				2FE	13,320	100.0000	13,188	13,188	13,422		95			5.470	5.237	MON	40	731	11/03/2014	09/25/2033
921796MZ8	VANDERBILT MTG INC 2003-A 2026				1FE	12,125	100.6400	11,963	11,887	12,389		263			6.210	5.245	MON	62	750	12/16/2014	05/07/2026
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						413,650	XXX	409,858	406,539	412,717		(934)			XXX	XXX	XXX	989	7,875	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
059513AG6	BANC AMER CMBS 2007-4 20510210				2FE	74,397	104.5230	73,166	70,000	73,009		(1,387)			5.808	1.582	MON	339	1,728	07/09/2015	08/10/2017
07387BAL7	BEAR STEARNS CMBS 2005-PWR9				1FE	4,713	100.1210	4,556	4,550	4,700		(8)			4.980	4.592	MON	19	227	08/01/2014	09/11/2042
07388YAG7	BEAR STEARNS CMBS 2007-PWR16				1FE	54,699	104.0940	52,047	50,000	50,278		(3,518)			5.900	(2.292)	MON	246	2,894	11/18/2014	06/11/2040
30290WAG0	FREMF MTG TR 2012-K23 20451025				2FE	84,389	97.2390	82,653	85,000	84,485		96			3.660	3.887	MON	173	2,375	03/10/2015	08/25/2022
30291EAG9	FREMF MTG TR 2013-K712 2045052				2FE	74,854	98.9240	74,193	75,000	74,848		(6)			3.370	3.411	MON	211	1,931	03/16/2015	12/25/2019
30261UAL8	FREMF MTG TR 2013-K713 2046042				2FE	59,344	96.2770	57,766	60,000	59,498		154			3.165	3.572	MON	106	1,451	03/11/2015	04/25/2020
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						352,396	XXX	344,381	344,550	346,818		(4,669)			XXX	XXX	XXX	1,094	10,606	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2				1FE	98,088	100.6160	98,697	98,093	98,066		(17)			3.790	3.816	MON	310	3,716	09/10/2014	10/17/2036
03061UAF0	AMERICREDIT AUTOMOBILE REC TRUST				1FE	103,344	100.9470	100,947	100,000	100,557		(2,457)			3.030	0.564	MON	194	2,778	08/06/2014	06/08/2016
05522RCU0	BA CREDIT CARD TR 2015-2A 2020				1FE	144,983	99.3220	144,017	145,000	145,114		131			1.360	1.334	MON	88	1,238	04/22/2015	09/15/2020
13975EAF0	CAPITAL AUTO RECEIVABLES				1FE	109,828	99.9070	109,898	110,000	109,960		85			1.740	1.814	MON	58	1,878	02/13/2015	10/22/2018
14041NEX5	CAPITAL ONE MULTI ASSET EXECUTION				1FE	99,942	100.7840	100,784	100,000	99,947		5			2.750	2.798	MON	122	1,085	07/16/2015	05/15/2025
14313KAC2	CARMAX AUTO OWNER ABS				1FE	9,648	99.9540	9,646	9,650	9,650					0.520	0.512	MON	2	52	10/03/2012	03/15/2016
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2				1FE	84,693	100.0000	84,693	84,693	84,693					2.773	2.737	MON	137	992	07/01/2015	12/10/2023
161571FT6	CHASE ISSUANCE TR 2012-10A 201				1FE	99,969	99.6650	99,665	100,000	99,982		10			0.470	0.481	MON	20	450	09/11/2014	12/16/2019
161571GL2	CHASE ISSUANCE TRUST				1FE	125,000	99.9750	124,969	125,000	125,000					0.370	0.371	MON	21	487	04/01/2014	05/15/2018
17119RAF9	CHRYSLER CAP AUTO RECV 2013-A				1FE	50,555	99.7150	49,858	50,000	50,305		(190)			2.280	1.926	MON	51	1,140	09/08/2014	07/15/2019
17119RAG7	CHRYSLER CAP AUTO RECV 2013-A				2FE	100,777	100.2840	100,284	100,000	100,441		(336)			2.930	2.533	MON	130	2,442	03/06/2015	12/15/2017
34530TAD6	FORD CREDIT AUTO LEASE 2015-A				1FE	124,997	99.5390	124,424	125,000	124,998		1			1.130	1.138	MON	63	891	04/28/2015	06/15/2017
34530AAE5	FORD CREDIT AUTO OWNER TRUST				1FE	9,962	99.7240	99,724	100,000	99,814		159			1.010	1.179	MON	45	1,010	08/14/2014	05/15/2018
43814FAC6	HONDA AUTO RECV 2013-4				1FE	65,028	99.8960	64,971	65,039	65,034		1			0.690	0.701	MON	16	449	10/23/2013	09/18/2017
44890WAC4	HYUNDAI AUTO RECV TR 2015-A 20				1FE	149,978	99.5950	149,393	150,000	149,986		8			1.050	1.061	MON	70	1,418	01/14/2015	04/15/2019
595481AC6	MID-STATE CAPITAL 2005-1 20400				2FE	45,390	109.9410	46,545	42,337	45,329		(55)			7.080	6.109	MON	250	3,007	10/06/2014	01/15/2040
80283HAE2	SDART				1FE	71,925	101.2510	70,876	70,000	70,978		(947)			3.250	1.537	MON	101	1,706	03/13/2015	06/15/2017
89236TBB0	TOYOTA MOTOR CRED				1FE	90,100	100.2100	90,189	90,000	90,062		(20)			2.100	2.087	JJ	945	1,890	01/24/2014	01/01/2019
981464DB3	WORLD FINANCIAL CCMT				1FE	100,453	100.0850	100,085	100,000	100,306		(121)			1.760	1.645	MON	68	1,760	08/01/2014	05/17/2021
98161DAD2	WORLD OMNI AUTO LEASE 2014-A 2				1FE	84,994	99.6910	84,737	85,000	85,030		(35)			1.160	1.124	MON	44	986	09/10/2014	09/15/2017
98158LAC1	WORLD OMNI AUTO TR 2014-A 2019				1FE	124,298	99.7370	123,987	124,314	124,306		4			0.940	0.948	MON	52	1,169	04/15/2014	04/15/2019
98152EAG4	WORLD OMNI MSTR TR 2013-1 2018				1FE	100,074	99.9830	99,983	100,000	100,023		(33)			0.530	0.503	MON	24	542	09/01/2014	02/15/2018
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,994,026	XXX	2,078,372	2,074,126	2,079,581		(3,807)			XXX	XXX	XXX	2,811	31,086	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						32,332,105	XXX	31,901,168	10,239,488	32,329,962		(51,031)			XXX	XXX	XXX	87,074	750,262	XXX	XXX
7799999 Subtotals - Issuer Obligations						36,062,851	XXX	35,592,489	13,934,273	35,971,739		(48,204)			XXX	XXX	XXX	108,713	798,383	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						6,099,993	XXX	6,056,742	5,525,477	5,975,859		(83,442)			XXX	XXX	XXX	24,530	247,613	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						827,920	XXX	811,357	820,810	822,586		(4,667)			XXX	XXX	XXX	1,839	19,583	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						1,994,026	XXX	2,078,372	2,074,126	2,079,581		(3,807)			XXX	XXX	XXX	2,811	31,086	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8399999 Grand Total - Bonds						44,984,790	XXX	44,538,960	22,354,686	44,849,765		(140,120)			XXX	XXX	XXX	137,893	1,096,665	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	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
05382A203	AVIVA PLC SECS 8.25%41			1,800.000	25.00		49,716	26.470	47,646	49,777	309	3,713			(59)		(59)		RP1LFE	12/18/2014
19075Q862	COBANK ACB FXD/FLTG SER PFD			1,000.000	100.00	100.500	100,500	100.500	100,500	101,216		4,650		(716)			(716)		P2U	01/08/2015
253868707	DIGITAL RLTY TR INC PFD-E			3,000.000	25.00	25.830	77,490	25.830	77,490	77,520		3,938		(30)			(30)		P2U	03/16/2015
25746U869	DOMINION RES INC VA NE CRP UNI			1,400.000	50.00		69,593	48.080	67,312	69,413	1,116	2,231			180		180		RP1LFE	04/14/2015
29364W405	ENTERGY LA LLC 1ST MTG BD SER			2,000.000	25.00		51,873	25.290	50,580	51,900	131	2,203			(27)		(27)		RP1LFE	03/05/2015
29364N835	ENTERGY MISS INC 1ST MTG BD			2,000.000	25.00		51,947	25.970	51,940	51,960	500	2,250			(13)		(13)		RP1LFE	03/17/2015
G7498P309	RENAISSANCERE HOLDINGS LTD PFD			4,000.000	50.00	25.702	102,806	25.702	102,806	100,240		6,080		4,188			4,188		P2U	01/22/2015
78409G206	SCE TRUST IV			2,150.000	25.00	27.160	58,394	27.160	58,394	53,825		891		4,569			4,569		P2U	08/17/2015
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated)							562,319	XXX	556,668	555,851	2,056	25,956		8,011	81		8,092		XXX	XXX
8999999 Total Preferred Stocks							562,319	XXX	556,668	555,851	2,056	25,956		8,011	81		8,092		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00300A104	ABERDEEN ASSET MGMT			1,644.000	13,925	8.470	13,925	22,569		684		(7,408)		(7,408)		L	10/16/2015
004239109	ACADIA REALTY TRUST REIT			1,878.000	62,256	33.150	62,256	54,888		7,470		1,743		1,743		L	11/01/2015
H0023R105	ACE LIMITED			802.000	93,714	116.850	93,714	89,534				4,128		4,128		L	10/27/2015
001055102	AFLAC Corp.			985.000	59,002	59.900	59,002	61,274		1,162		(2,272)		(2,272)		L	08/19/2015
009279100	AIRBUS GROUP			1,206.000	20,303	16.835	20,303	18,522		471		2,427		2,427		L	12/31/2015
014491104	ALEXANDER AND BALDWIN INC			1,128.000	39,830	35.310	39,830	45,667		193		(4,831)		(4,831)		L	10/20/2015
G0177J108	ALLERGAN PLC			243.000	75,938	312.500	75,938	72,825				3,112		3,112		L	11/16/2015
018805101	ALLINZ SE SPD ADR			1,534.000	27,029	17.620	27,029	24,194		736		1,297		1,297		L	10/23/2015
02263T104	AMADEUS IT HOLDING			418.000	18,467	44.180	18,467	10,747		254		1,526		1,526		L	10/16/2015
02341R302	AMCOR LTD AUS			759.000	29,647	39.060	29,647	29,372		845		(2,654)		(2,654)		L	12/04/2015
024013104	AMERICAN ASSETS TR INC COM			1,297.000	49,740	38.350	49,740	42,218		1,229		(1,894)		(1,894)		L	11/01/2014
024835100	AMERICAN CAMPUS CMNTYS INC COM			1,298.000	53,659	41.340	53,659	44,709		1,541		483		483		L	12/02/2015
025932104	AMERICAN FINANCIAL GROUP INC			401.000	28,904	72.080	28,904	29,383		401		(478)		(478)		L	11/20/2015
02665T306	AMERICAN HOMES 4 RENT			2,187.000	36,435	16.660	36,435	35,640		229		80		80		L	12/21/2015
032511107	ANADARKO PETE CORP			1,111.000	53,972	48.580	53,972	96,175		971		(37,873)		(37,873)		L	07/01/2015
03524A108	ANHEUSER-BUSCH INBEV			124.000	15,500	125.000	15,500	15,563				(63)		(63)		L	12/31/2015
03938L104	ARCELORMITTAL SA. LUXEMBOURG			2,613.000	11,027	4.220	11,027	27,681		246		(15,780)		(15,780)		L	12/31/2015
046353108	ASTRAZENECA PLC SPND ADR			854.000	28,993	33.950	28,993	29,389				(98)		(98)		L	12/31/2015
052528304	AUST NW ZBG ADR			1,661.000	33,585	20.220	33,585	39,685		2,126		(9,034)		(9,034)		L	08/07/2015
Y0486S104	AVAGO TECHNOLOGIES			205.000	29,756	145.150	29,756	10,809		289		8,257		8,257		L	10/16/2015
053484101	AVALONBAY COMMINICATION INC			1,058.000	194,810	184.130	194,810	134,572		2,531		21,436		21,436		L	11/01/2015
05382A104	AVIVA PLC			1,147.000	17,446	15.210	17,446	18,935				(1,489)		(1,489)		L	12/31/2015
054536107	AXA-SPONS ADR			1,730.000	47,255	27.315	47,255	39,996				6,013		6,013		L	12/31/2015
056752108	BAIDU INC			82.000	15,501	189.040	15,501	9,068				(1,553)		(1,553)		L	10/16/2015
69367U105	BANK MANDIRI TBK-UNSPON			1,711.000	11,187	6.538	11,187	11,604		62		(2,266)		(2,266)		L	10/16/2015
06738E204	BARCLAYS PLC ADR			2,153.000	27,903	12.960	27,903	31,204		150		(4,581)		(4,581)		L	12/01/2015
072730302	BAYER AG SP ADR			250.000	31,209	124.835	31,209	23,870				(3,027)		(3,027)		L	12/31/2015
072743206	BAYERISCHE MOTORENWERKE			637.000	22,209	34.865	22,209	23,002				(793)		(793)		L	12/31/2015
055434203	BG GROUP PLC SP ADR			1,698.000	24,655	14.520	24,655	27,141				754		754		L	12/31/2015
05565A202	BNP PARIBAS SPN ADR			1,534.000	43,351	28.260	43,351	34,349		1,161		(1,464)		(1,464)		L	12/31/2015
101121101	BOSTON PPTYS INC			1,490.000	190,035	127.540	190,035	156,213		2,436		186		186		L	11/01/2015
105105209	BRAMBLES LTD SHS ADR			710.000	11,924	16.795	11,924	9,968		115		1,956		1,956		L	10/16/2015
10552T107	BRF SA ADR			726.000	10,033	13.820	10,033	14,811		142		(5,187)		(5,187)		L	10/22/2015
120738406	BUNZL PLC ADR			463.000	12,927	27.920	12,927	8,904		145		271		271		L	10/16/2015
12541W209	C.H. Robinson Worldwide			1,617.000	100,286	62.020	100,286	103,593		1,155		(10,990)		(10,990)		L	12/15/2015
133131102	CAMDEN PPTY TR SH BEN INT			1,138.000	87,353	76.760	87,353	74,667		2,584		2,717		2,717		L	12/02/2015
136375102	CANADIAN NATL RY CO			311.000	17,379	55.880	17,379	13,974		247		(3,415)		(3,415)		L	10/16/2015
142795202	CARLSBERG AS			1,502.000	26,751	17.810	26,751	28,817		312		3,431		3,431		L	10/16/2015
15135U109	CENOVUS ENERGY INC			804.000	10,146	12.620	10,146	17,241		297		(3,324)		(3,324)		L	10/16/2015
15639K300	CENTRICA PLC			1,836.000	23,400	12.745	23,400	25,049		156		(1,649)		(1,649)		L	12/31/2015
39945C109	CGI GROUP INC			845.000	33,825	40.030	33,825	25,698				1,795		1,795		L	10/16/2015
16208T102	CHATHAM LODGING			1,433.000	29,348	20.480	29,348	34,897		1,392		(11,081)		(11,081)		L	10/20/2015
166764100	CHEVRONTEXACO CORP			1,657.000	149,064	89.960	149,064	153,922				(4,858)		(4,858)		L	12/23/2015
204319107	CIE FINANCIERE RICHEMONT SA SHS PE			2,136.000	15,208	7.120	15,208	16,280		243		(1,071)		(1,071)		L	11/16/2015
171778202	CIELO S A SP ADR			1,392.000	11,568	8.310	11,568	13,963		122		(4,750)		(4,750)		L	10/22/2015
172967424	CITIGROUP INC COM NEW			2,412.000	124,821	51.750	124,821	112,587		87		(3,669)		(3,669)		L	09/23/2015
12562Y100	CK HUTCHISON HOLDINGS			4,167.000	56,004	13.440	56,004	66,391		10,458		(10,387)		(10,387)		L	12/31/2015
126132109	CNOOC LTD			170.000	17,745	104.380	17,745	19,228				(1,484)		(1,484)		L	11/03/2015
191085208	COCA COLA AMATIL SPD ADR			919.000	6,203	6.750	6,203	10,608		227		(590)		(590)		L	10/16/2015
20449X302	COMPAS GROUP PLC SHS			1,424.000	25,091	17.620	25,091	16,916		486		1,020		1,020		L	10/16/2015
225401108	CREDIT SUISSE GP SP ADR			7,060.000	153,131	21.690	153,131	182,188		3,933		(29,057)		(29,057)		L	12/31/2015
229663109	CUBESMART COM			2,933.000	89,808	30.620	89,808	60,737		1,408		20,962		20,962		L	10/20/2015
23317H102	DDR CORP COM			3,747.000	63,099	16.840	63,099	61,369		2,379		(5,650)		(5,650)		L	10/20/2015
24872B100	DENSO CP UNSPONSORED ADR			450.000	10,760	23.910	10,760	8,060		212		255		255		L	10/16/2015
251542106	DEUTSCHE BOERSE AG SHS			2,987.000	26,136	8.750	26,136	21,170		523		3,461		3,461		L	10/23/2015
25157Y202	DEUTSCHE POST AG SHS			541.000	15,029	27.780	15,029	14,081		316		(1,773)		(1,773)		L	10/16/2015
25179M103	DEVON ENERGY CORP			954.000	30,528	32.000	30,528	61,273		229		(27,565)		(27,565)		L	07/01/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
25960P109	DOUGLAS EMMETT INC			1,329.000	41,438	31.180	41,438	30,706		1,116		3,695		3,695		L	12/05/2013
26613Q106	DUPONT FABROS TECHNOLOGY INC COM			2,127.000	67,617	31.790	67,617	58,067		3,207		(2,258)		(2,258)		L	10/20/2015
292104106	EMPIRE ST REALTY			2,496.000	45,103	18.070	45,103	37,980		12,994		1,160		1,160		L	11/01/2015
29265W207	ENEL SOCIETA PER AZIONI			8,457.000	35,012	4.140	35,012	41,065		1,200		(2,803)		(2,803)		L	12/31/2015
26875P101	EOG RESOURCES INC			818.000	57,906	70.790	57,906	69,887		47		(11,981)		(11,981)		L	11/02/2015
29472R108	EQUITY LIFESTYLE PPTYS INC COM			1,128.000	75,204	66.670	75,204	44,216		1,605		16,613		16,613		L	04/01/2015
29476L107	EQUITY RESIDENTIAL SH BEN INT			4,292.000	350,184	81.590	350,184	254,863		9,056		36,848		36,848		L	11/01/2015
294821608	ERICSSON LM TEL CL B ADR			2,692.000	25,870	9.610	25,870	29,887		557		(5,199)		(5,199)		L	10/16/2015
30224P200	EXTENDED STAY AMERICA INC			3,241.000	51,532	15.900	51,532	65,456		1,268		(7,709)		(7,709)		L	12/22/2015
307305102	FANUC LTD-UNSP			404.000	11,635	28.800	11,635	10,797		317		463		463		L	10/16/2015
313747206	FEDERAL REALTY INVT TR SH BEN INT			1,255.000	183,356	146.100	183,356	154,615		1,935		10,465		10,465		L	11/02/2015
344419106	FOMENTO ECNMCO MEX SPADR			98.000	9,050	92.350	9,050	8,421		119		271		271		L	10/16/2015
345550107	FOREST CITY ENTERPRISES INC CL A			3,571.000	78,312	21.930	78,312	73,565				324		324		L	12/02/2015
369604103	GENERAL ELECTRIC CO			7,868.000	245,088	31.150	245,088	205,978				39,475		39,475		L	05/26/2015
370334104	GENERAL MILLS INC			1,617.000	93,236	57.660	93,236	91,779		892		1,457		1,457		L	09/23/2015
37427X104	GETINGE AB SHS PER ADVISORY AGR			906.000	23,665	26.120	23,665	22,755				909		909		L	10/27/2015
37733W105	Glaxosmithkline PLC			740.000	29,859	40.350	29,859	30,087				(228)		(228)		L	12/31/2015
38141G104	Goldman Sachs Group Inc			469.000	84,528	180.230	84,528	90,781		524		(6,253)		(6,253)		L	12/15/2015
38489R100	GRAMERCY PROPERTY TRUST INC			7,205.000	55,623	7.720	55,623	56,930				(1,308)		(1,308)		L	12/18/2015
39137B109	GREAT WALL MOTOR CO			1,550.000	17,980	11.600	17,980	21,752		442		(7,804)		(7,804)		L	10/22/2015
40049J206	GRUPO TELEVISA SA ADR			869.000	23,645	27.210	23,645	20,880		61		(3,922)		(3,922)		L	11/16/2015
43300A104	Hilton Worldwide Hldgs			1,754.000	37,536	21.400	37,536	42,947		218		(8,503)		(8,503)		L	10/20/2015
437076102	HOME DEPOT INC			228.000	30,153	132.250	30,153	18,633		439		6,220		6,220		L	07/02/2014
44107P104	HOST HOTELS & RESORTS INC COM			3,920.000	60,133	15.340	60,133	72,605		2,816		(29,660)		(29,660)		L	10/20/2015
443510607	HUBBELL INC CL B PAR			492.000	49,712	101.040	49,712	54,490				(4,779)		(4,779)		L	12/24/2015
455807107	INDUSTRIAL AND COMMRCL BNK			2,363.000	28,261	11.960	28,261	29,877		357		(4,588)		(4,588)		L	12/31/2015
45662N103	INFINEON TECHS			1,263.000	18,503	14.650	18,503	15,183				3,320		3,320		L	12/31/2015
456837103	Ing Group NV Netherlands			2,371.000	31,914	13.460	31,914	27,330				131		131		L	12/31/2015
458140100	INTEL CORP			2,187.000	75,342	34.450	75,342	65,667		1,106		9,675		9,675		L	09/01/2015
45857P509	INTERCONTINENTAL HOTELS			343.000	13,288	38.740	13,288	9,547		263		(446)		(446)		L	12/31/2015
46115H107	INTESA SANPAOLO SPON ADR			1,530.000	30,577	19.985	30,577	28,327		547		2,213		2,213		L	12/31/2015
G491BT108	INVESCO LTD			3,241.000	108,509	33.480	108,509	116,915		2,281		(8,406)		(8,406)		L	12/23/2015
465562106	ITAU UNIBANCO BANCO MULT SA			1,931.000	12,571	6.510	12,571	20,679		182		(8,108)		(8,108)		L	09/01/2015
478160104	JOHNSON & JOHNSON			1,808.000	185,718	102.720	185,718	170,643		1,356		15,074		15,074		L	10/27/2015
46625H100	JP MORGAN CHASE & CO			2,553.000	168,575	66.030	168,575	122,841		1,250		11,054		11,054		L	01/20/2015
4812A4831	JPMORGAN TR I INTL VA SMA SH			47,264.000	537,392	11.370	537,392	526,737		20,540		(26,455)		(26,455)		L	12/31/2015
48137C108	JULIUS BAER GROUP ADR			1,869.000	18,129	9.700	18,129	16,499		317		361		361		L	10/16/2015
485785109	KASIKORNBANK			1,048.000	17,213	16.425	17,213	24,291		48		(10,117)		(10,117)		L	10/16/2015
48241F104	KBC GROUPE SA			753.000	23,456	31.150	23,456	23,066				390		390		L	12/31/2015
493267108	KEYCORP NEW			4,433.000	58,471	13.190	58,471	59,292		1,060		(2,754)		(2,754)		L	09/02/2015
495724403	KINGFISHER PLC SP ADR			2,191.000	21,286	9.715	21,286	21,236		493		(2,115)		(2,115)		L	11/16/2015
500458401	KOMATSU NEW NEW SPNSDARD			857.000	13,995	16.330	13,995	20,176		330		(4,029)		(4,029)		L	10/16/2015
500472303	KONINKLIJKE PHILIPS EL NV			833.000	21,200	25.450	21,200	21,533				(333)		(333)		L	12/31/2015
501044101	KROGER COMPANY			2,685.000	112,314	41.830	112,314	89,777		406		19,110		19,110		L	11/16/2015
532457108	LILLY ELI AND COMPANY			435.000	36,653	84.260	36,653	34,862		218		1,791		1,791		L	10/13/2015
539439109	LLOYDS TSB GRP SPD ADR			13,102.000	57,125	4.360	57,125	64,939		400		(7,815)		(7,815)		L	12/31/2015
554382101	MACERICH CO COM			862.000	69,555	80.690	69,555	54,995		3,696		(1,005)		(1,005)		L	10/20/2015
58155Q103	MCKESSON CORP			398.000	78,498	197.230	78,498	85,126		125		(6,628)		(6,628)		L	09/02/2015
G5960L103	MEDTRONIC PLC			1,612.000	123,995	76.920	123,995	135,588		1,612		(11,593)		(11,593)		L	07/09/2015
G60754101	MICHAEL KORS HLDGS LTD SHS			937.000	37,536	40.060	37,536	40,659				(3,123)		(3,123)		L	11/05/2015
594918104	MICROSOFT CORPORATION			2,144.000	118,949	55.480	118,949	96,803		772		21,707		21,707		L	03/12/2015
606822104	Mitsubishi UFJ Financial			10,189.000	63,376	6.220	63,376	61,235		1,523		5,724		5,724		L	12/31/2015
60871R209	MOLSON COOR BREW CO CL B PER ADVIS			559.000	52,501	93.920	52,501	42,120		403		10,382		10,382		L	11/05/2015
636274300	NATIONAL GRID PLC SP ADR			476.000	33,101	69.540	33,101	31,355		739		1,746		1,746		L	12/31/2015
641069406	NESTLE S A SPONSORED ADR			280.000	20,838	74.420	20,838	21,496		108		397		397		L	12/31/2015
65339F101	NEXTERA ENERGY INC SHS			1,145.000	118,954	103.890	118,954	99,332		882		(2,519)		(2,519)		L	10/27/2015
654744408	NISSAN MTR LTD SPN ADR			1,493.000	31,331	20.985	31,331	30,943		415		388		388		L	12/31/2015
654902204	Nokia Corp Sponsored ADR			5,173.000	36,314	7.020	36,314	33,350				2,965		2,965		L	12/31/2015
65557A206	NORDEA BANK			1,367.000	15,215	11.130	15,215	15,060				155		155		L	12/31/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
656531605	NORSK HYDRO			6,418.000	24,164	3.765	24,164	31,936		567		(9,073)		(9,073)		L	09/01/2015
66987V109	Novartis AG			167.000	14,369	86.040	14,369	10,599		642		(1,198)		(1,198)		L	10/16/2015
670100205	NOVO NORDISK A S ADR			249.000	14,462	58.080	14,462	8,583		57		3,181		3,181		L	10/16/2015
N6596X109	NXP SEMICONDUCTORS N.V. PER ADVISO			438.000	36,902	84.250	36,902	37,089				(187)		(187)		L	11/01/2015
674599105	OCCIDENTAL PETE CORP CAL			2,042.000	138,060	67.610	138,060	177,280		1,371		(22,062)		(22,062)		L	11/19/2015
68389X105	ORACLE CORPORATION			2,950.000	107,764	36.530	107,764	119,890		344		(12,366)		(12,366)		L	12/23/2015
69924R108	PARAMOUNT GROUP INC			3,435.000	62,174	18.100	62,174	63,509		647		(1,347)		(1,347)		L	08/03/2015
69331C108	PG&E Corp			1,298.000	69,041	53.190	69,041	69,118				(77)		(77)		L	11/02/2015
720190206	PIEDMONT OFFICE REALTY TR INC COM			4,934.000	93,154	18.880	93,154	90,620		2,864		2,227		2,227		L	10/20/2015
693475105	PNC BANK CORP			743.000	70,815	95.310	70,815	58,355		913		3,031		3,031		L	10/27/2014
737464107	POST PROPERTIES INC			675.000	39,933	59.160	39,933	39,221		204		712		712		L	11/16/2015
693506107	PPG INDUSTRIES			991.000	97,931	98.820	97,931	106,263		739		(8,332)		(8,332)		L	09/04/2015
73942H100	PRADA			1,188.000	7,401	6.230	7,401	15,989		216		(5,175)		(5,175)		L	10/16/2015
74340W103	PROLOGIS INC COM			4,129.000	177,217	42.920	177,217	156,611		6,102		(377)		(377)		L	10/20/2015
743476202	PROSIEBENSAT.1 MEDIA			1,470.000	18,272	12.430	18,272	15,473		527		2,147		2,147		L	10/16/2015
74435K204	PRUDENTIAL PLC ADR			2,440.000	109,995	45.080	109,995	100,508		2,280		(6,558)		(6,558)		L	12/31/2015
74460D109	PUBLIC STORAGE COM			923.000	228,627	247.700	228,627	149,086		1,493		53,194		53,194		L	12/21/2015
74463M106	PUBLICIS GROUPE SPON ADR			1,702.000	28,474	16.730	28,474	25,385		647		(1,930)		(1,930)		L	10/16/2015
75281A109	RANGE RESOURCES CORP DEL			1,544.000	37,998	24.610	37,998	68,909		124		(30,911)		(30,911)		L	09/02/2015
759530108	RELX PLC PER ADVISORY AGREEMENT			2,134.000	38,049	17.830	38,049	23,489		200		14,560		14,560		L	10/16/2015
76131N101	RETAIL OPPORTUNITY INVTS CORP COM			1,953.000	34,959	17.900	34,959	28,153		1,264		2,036		2,036		L	10/20/2015
76169C100	REXFORD INDL RLTY			3,486.000	57,031	16.360	57,031	50,963		1,355		2,695		2,695		L	10/20/2015
767204100	Rio Tinto PLC Spnsrd ADR			1,044.000	30,401	29.120	30,401	38,594				(8,193)		(8,193)		L	12/31/2015
74965L101	RLJ LODGING TR COM			1,640.000	35,473	21.630	35,473	38,664		2,097		(19,422)		(19,422)		L	03/03/2015
771195104	ROCHE HLDG LTD			2,121.000	73,111	34.470	73,111	60,402		3,347		1,232		1,232		L	12/31/2015
773903109	Rockwell Automation Inc.			243.000	24,934	102.610	24,934	25,301				(367)		(367)		L	12/23/2015
780259107	ROYAL DUTCH SHEL PLC			1,489.000	68,554	46.040	68,554	83,688		1,968		(14,816)		(14,816)		L	12/15/2015
780259206	ROYAL DUTCH SHELL PLC			695.000	31,824	45.790	31,824	36,366		368		(4,542)		(4,542)		L	12/31/2015
780641205	ROYAL KPN N V SP ADR			7,010.000	26,848	3.830	26,848	26,290		857		4,958		4,958		L	08/07/2015
783513203	RYANAIR HOLDINGS PLC SHS			230.000	19,886	86.460	19,886	13,820		369		6,065		6,065		L	10/28/2015
803054204	SAP AG SHS			373.000	29,504	79.100	29,504	25,158		1,239		3,177		3,177		L	10/16/2015
806857108	SCHLUMBERGER LTD			1,263.000	88,094	69.750	88,094	100,089		422		(11,994)		(11,994)		L	10/13/2015
80687P106	SCHNEIDER ELEC SA			2,254.000	25,572	11.345	25,572	29,789		1,788		(4,458)		(4,458)		L	11/16/2015
816851109	SEMPRA ENERGY			1,234.000	116,008	94.010	116,008	109,096		2,414		(16,533)		(16,533)		L	12/15/2015
81783H105	SEVEN AND I HOLDINGS CO			896.000	20,474	22.850	20,474	15,528		306		3,582		3,582		L	12/31/2015
82481R106	SHIRE PLC-ADR			74.000	15,170	205.000	15,170	16,327		6		(1,671)		(1,671)		L	12/31/2015
828806109	SIMON PROPERTY GROUP DEL			1,919.000	373,130	194.440	373,130	296,154				22,866		22,866		L	12/02/2015
83084V106	SKY PLC			764.000	50,332	65.880	50,332	41,981		1,408		6,006		6,006		L	10/16/2015
83175M205	SMITH-NPHW PLC SPADR NEW			688.500	24,511	35.600	24,511	19,243		299		(701)		(701)		L	10/16/2015
83364L109	SOCIETE GENERAL SP ADR			1,823.000	16,808	9.220	16,808	17,160				(352)		(352)		L	10/23/2015
835699307	Sony Corp.			1,181.000	29,064	24.610	29,064	23,725		94		4,780		4,780		L	12/31/2015
862121100	STORE CAP CORP			1,979.000	45,913	23.200	45,913	40,497		1,199		4,006		4,006		L	10/01/2015
86562M209	SUMITOMO MITSUI-UNSPONS			2,893.000	21,958	7.590	21,958	19,179		783		881		881		L	12/31/2015
867224107	SUNCOR ENERGY-NEW			830.000	21,414	25.800	21,414	26,915		620		(4,440)		(4,440)		L	10/16/2015
870123106	SWATCH GROUP			746.000	12,921	17.320	12,921	15,875		231		(2,954)		(2,954)		L	10/16/2015
87165B103	SYNCHRONY FINL COM			1,510.000	45,919	30.410	45,919	47,945				(2,026)		(2,026)		L	12/01/2015
87160A100	SYNGENTA AG ADR			1,241.000	97,704	78.730	97,704	86,945		588		11,534		11,534		L	11/17/2015
874039100	TAIWAN S MANUFCTRING ADR			1,217.000	27,687	22.750	27,687	20,911		637		854		854		L	10/16/2015
875465106	TANGER FACTORY OUTLET CENTER			1,474.000	48,200	32.700	48,200	50,642		1,003		(2,442)		(2,442)		L	11/01/2015
87612E106	TARGET CORP			745.000	54,094	72.610	54,094	57,637		417		(3,542)		(3,542)		L	09/02/2015
876664103	TAUBMAN CENTERS INC COM REITS			1,337.000	102,575	76.720	102,575	95,758		2,800		1,216		1,216		L	12/02/2015
87927Y102	TELECOM ITALIA SPA SPON ADR (NEW)			1,812.000	22,922	12.650	22,922	21,419				2,060		2,060		L	12/31/2015
881624209	Teva Pharmaceutical Ind ADR			2,251.000	147,756	65.640	147,756	127,391		1,711		12,114		12,114		L	12/31/2015
883556102	THERMO ELECTRON CORP			505.000	71,634	141.850	71,634	46,541		152		8,363		8,363		L	05/12/2014
89151E109	TOTAL S.A. SP ADR			1,348.000	60,593	44.950	60,593	74,473		2,716		(8,768)		(8,768)		L	12/31/2015
892331307	TOYOTA MOTOR CORP ADR			662.000	81,452	123.040	81,452	75,724		2,688		(798)		(798)		L	12/31/2015
H42097107	UBS AG			1,279.000	24,774	19.370	24,774	24,396		845		1,986		1,986		L	10/16/2015
913017109	UNITED TECHNOLOGIES CORPORATION			1,620.000	155,633	96.070	155,633	164,138		3,143		(21,959)		(21,959)		L	10/21/2015
911271302	UNTD OVERSEAS BK SPN ADR			719.000	19,808	27.550	19,808	24,834		768		(5,497)		(5,497)		L	10/16/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
91529Y106	UNUM GROUP			813.000	27,065	33.290	27,065	29,823		4,151		(2,758)		(2,758)		L	11/11/2015
92276F100	VENTAS INC COM			2,608.000	147,169	56.430	147,169	146,006		4,151		(13,942)		(13,942)		L	11/01/2015
92343V104	VERIZON COMMUNICATIONS			2,198.000	101,592	46.220	101,592	104,892		3,660		(1,231)		(1,231)		L	12/24/2014
92857W308	VODAFONE GROUP			1,872.000	60,391	32.260	60,391	77,765		2,941		(4,062)		(4,062)		L	08/07/2015
929042109	VORNADO REALTY TRUST COMPANY			353.000	35,286	99.960	35,286	31,725		884		(6,210)		(6,210)		L	10/20/2015
949746101	WELLS FARGO & CO NEW			3,187.000	173,245	54.360	173,245	169,296		2,663		(1,013)		(1,013)		L	11/05/2015
95040Q104	WELLTOWER INC			2,760.000	187,763	68.030	187,763	167,571		2,061		20,192		20,192		L	12/02/2015
92890T106	WH GROUP LTD			2,466.000	27,669	11.220	27,669	32,247				(4,578)		(4,578)		L	11/02/2015
977868306	WOLSELEY			4,681.000	25,675	5.485	25,675	27,198		84		(1,484)		(1,484)		L	12/31/2015
92937A102	WPP PLC NEW/ADR			323.000	37,061	114.740	37,061	25,546		775		2,993		2,993		L	10/16/2015
G98290102	XL GROUP			2,598.000	101,790	39.180	101,790	96,316		567		5,728		5,728		L	12/23/2015
98433V102	YAHOO JAPAN CORP			3,433.000	27,790	8.095	27,790	25,523		309		2,150		2,150		L	10/16/2015
98956P102	ZIMMER HOLDINGS INC			422.000	43,293	102.590	43,293	42,557		93		736		736		L	09/02/2015
654624105	Nippon Telephone Adr		F	1,439.000	57,186	39.740	57,186	46,727		982		14,985		14,985		L	08/24/2015
904784709	Unilever NV NY Reg Shs		F	426.000	18,535	43.320	18,535	15,180		475		1,308		1,308		L	10/16/2015
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					11,479,799	XXX	11,479,799	10,877,807		212,081		(147,497)		(147,497)		XXX	XXX
Parent, Subsidiaries and Affiliates																	
111111217	GLM HOLDING COMPANY			1,500.000	14,962,332	9,974.890	14,962,332	15,000,000				(37,667)		(37,667)		K	02/13/2015
111111126	RENAISSANCE HOLDING COMPANY			500.000	4,333,120	8,666.240	4,333,120	5,000,000				(36,790)		(36,790)		K	04/27/2008
9199999 Subtotal - Parent, Subsidiaries and Affiliates					19,295,452	XXX	19,295,452	20,000,000				(74,457)		(74,457)		XXX	XXX
Mutual Funds																	
057071870	BAIRD CORE PLUS BOND FUND			275,418.087	2,988,286	10.850	2,988,286	2,951,395		83,646		(79,444)		(79,444)		L	12/28/2015
057071409	BAIRD SHORT TERM BOND FUND			294,743.958	2,829,542	9.600	2,829,542	2,857,114		44,668		(20,642)		(20,642)		L	12/28/2015
111111134	DELTA DENTAL INSURANCE COMPANY			166.000	10,020	60.361	10,020	10,020								L	01/01/2002
233203827	DFA US LARGE CAP VALUE			95,043.054	2,929,227	30.820	2,929,227	3,115,201		181,572		(287,636)		(287,636)		L	12/16/2015
23320G323	DFA WORLD EX US GOVT FXD-INS			309,597.523	3,006,192	9.710	3,006,192	3,000,000				6,192		6,192		L	12/16/2015
256210105	Dodge & Cox			207,229.393	2,754,079	13.290	2,754,079	2,699,917		85,171		(101,542)		(101,542)		L	06/10/2014
31420B300	FEDERATED INST HIGH YLD BOND			230,908.173	2,098,955	9.090	2,098,955	2,328,092		117,129		(171,242)		(171,242)		L	12/01/2015
464287614	ISHARES RUSSELL 1000 GROWTH			21,122.000	2,101,217	99.480	2,101,217	1,821,060		23,264		81,742		81,742		L	08/06/2014
464287598	Ishares Russell 1000 Value Indx Fd			30,612.000	2,995,690	97.860	2,995,690	2,850,328		32,132		(149,565)		(149,565)		L	10/15/2015
464287630	Ishares Russell 2000 Value			10,872.000	999,572	91.940	999,572	1,097,076		21,472		(108,291)		(108,291)		L	03/03/2015
464287309	ISHARES S & P 500/BARRA GROWTH			18,555.000	2,148,669	115.800	2,148,669	2,100,962		32,516		77,931		77,931		L	12/04/2014
464287648	ISHARES TRUST RUSSELL 2000 GROWTH			7,866.000	1,095,576	139.280	1,095,576	795,534		4,619		(16,508)		(16,508)		L	10/15/2015
4812C1330	JP MORGAN SHORT DURAT BOND-SL			257,138.280	2,779,665	10.810	2,779,665	2,807,091		27,282		(12,895)		(12,895)		L	12/29/2015
592905848	METROPOLITAN WEST H\Y BOND			235,187.668	2,142,560	9.110	2,142,560	2,420,583		110,398		(141,113)		(141,113)		L	02/03/2014
68381F607	OPPENHEIMER MAIN ST S/M C-I			95,809.590	2,460,390	25.680	2,460,390	2,060,686		285,798		(466,724)		(466,724)		L	12/09/2015
693390700	Pimco Funds			65,563.496	660,224	10.070	660,224	721,354		55,277		(38,682)		(38,682)		L	03/15/2013
808524201	SCHWAB US LARGE_CAP			42,260.000	2,052,568	48.570	2,052,568	1,952,194		29,485		(1,143)		(1,143)		L	10/15/2015
78464A409	SPDR S&P 500 GROWTH ETF			21,405.000	2,144,139	100.170	2,144,139	2,101,072		33,623		71,279		71,279		L	12/04/2014
921909784	VANGUARD (NEW) TOTAL INTERNAT'L ST			23,848.020	2,311,827	96.940	2,311,827	2,436,487		66,083		(167,890)		(167,890)		L	10/14/2014
921937504	VANGUARD BOND INDEX FUND INC			719,385.442	7,654,261	10.640	7,654,261	7,760,451		139,713		(121,673)		(121,673)		L	11/12/2015
922040100	Vanguard Institutional Index Fund			47,617.154	8,886,313	186.620	8,886,313	5,867,615		99,234		(97,615)		(97,615)		L	03/19/2014
92206C680	VANGUARD RUSSELL 1000 GROWTH			21,632.000	2,206,468	102.000	2,206,468	2,151,174		27,184		77,892		77,892		L	10/15/2015
9299999 Subtotal - Mutual Funds					59,255,440	XXX	59,255,440	55,905,406		1,500,266		(1,667,569)		(1,667,569)		XXX	XXX
Money Market Mutual Funds																	
111111118	BBIF Money Fund			990,862.000	990,862	1.000	990,862	990,862								L	12/31/2015
9399999 Subtotal - Money Market Mutual Funds					990,862	XXX	990,862	990,862								XXX	XXX
9799999 Total Common Stocks					91,021,553	XXX	91,021,553	87,774,075		1,712,347		(1,889,523)		(1,889,523)		XXX	XXX
9899999 Total Preferred and Common Stocks					91,583,872	XXX	91,578,221	88,329,926	2,056	1,738,303		(1,881,512)		(1,881,431)		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. Governments								
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		02/18/2015	Undefined	XXX	181,363	170,118	416
912834NF1	U S TREAS SEC STRIPPED INT PMT		12/08/2015	Undefined	XXX	52,413	125,000	
912810FT0	UNITED STATES TREAS BDS 04.500		08/05/2015	Bank of America	XXX	120,613	95,000	1,672
912810RJ9	UNITED STATES TREAS BDS 3%11/1		12/31/2015	Bank of America	XXX	800,589	800,000	7,517
912828XA3	UNITED STATES TREAS NTS		12/21/2015	Bank of America	XXX	785,215	785,000	1,529
912828WC0	UNITED STATES TREAS NTS 1.75%1		12/31/2015	Undefined	XXX	606,017	605,000	1,553
912828M80	UNITED STATES TREAS NTS 2%11/3		12/21/2015	Undefined	XXX	215,054	215,000	258
912828G38	UNITED STATES TREAS NTS 2.25%1		08/11/2015	Bank of America	XXX	174,960	175,000	525
912828PK0	UNITED STATES TREAS NTS 2.25%1		02/19/2015	Undefined	XXX	260,168	250,000	
912810QY7	US TREASURY		12/29/2015	MERRILL LYNCH	XXX	136,146	140,000	
912828XB1	US TREASURY N/B		12/21/2015	Undefined	XXX	377,250	380,000	3,135
0599999 Subtotal - Bonds - U.S. Governments						3,709,788	3,740,118	16,605
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
64966LM57	CITY OF NEW YORK		08/04/2015	Undefined	XXX	99,089	95,000	517
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						99,089	95,000	517
Bonds - U.S. Special Revenue, Special Assessment								
14986DAH3	CD 2006-CD3 MTG TR		07/09/2015	Undefined	XXX	15,579	15,000	31
3137EADB2	FEDERAL HOME LN MTG CORP REFRN		11/02/2015	Undefined	XXX	207,503	200,000	
3135G0A78	FEDERAL NATL MTG ASSN		07/07/2015	Undefined	XXX	300,645	300,000	
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		05/31/2015	Undefined	XXX	103,868	96,971	
31418BL38	FNMA		07/14/2015	Undefined	XXX	95,428	90,013	130
3138WFM94	FNMA PASS-THRU INT 15 YEAR		09/28/2015	Undefined	XXX	203,291	199,205	401
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		09/28/2015	Undefined	XXX	200,978	197,158	397
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		04/06/2015	Undefined	XXX	30,765	28,740	42
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		07/14/2015	Undefined	XXX	113,125	106,690	154
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		03/06/2015	Undefined	XXX	90,480	84,883	104
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		03/01/2015	Undefined	XXX	179,671	171,652	243
38378BQJ1	GNMA REMIC TRUST 2012-27 20530		07/21/2015	Undefined	XXX	39,916		519
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS		08/01/2015	Undefined	XXX	39,650	40,000	57
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,620,899	1,530,312	2,078
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440EAS6	ACE INA HLDG INC SR NT 3.15%25		03/06/2015	MERRILL LYNCH	XXX	79,986	80,000	
00507UAS0	ACTAVIS FUNDING SCS SR NT 3.8%		03/03/2015	McDonnell	XXX	26,904	27,000	
009089AA1	AIR CANADA 2013-1 20261115 4.1		05/31/2015	Undefined	XXX	66,758	68,331	
020002BB6	ALLSTATE CORP SB-B DB FXD/FL53		03/06/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	108,353	100,000	415
021441AE0	ALTERA CORP SR GLBL NT2.5%18		12/02/2015	Undefined	XXX	81,285	80,000	122
02660TCS0	AMERICAN HOME MTG 2004-4 20450		09/10/2015	Undefined	XXX	57,021	57,057	56
031162BM1	AMGEN INC SR NT 3.875%21		04/21/2015	Undefined	XXX	48,607	45,000	770
037833AT7	APPLE INC SR GLBL NT 44		11/01/2015	Undefined	XXX	101,231	100,000	2,200
00206RCL4	AT&T INC GLBL NT 2.45%20		05/01/2015	Bank of America	XXX	54,972	55,000	
05522RCU0	BA CREDIT CARD TR 2015-2A 2020		04/22/2015	Undefined	XXX	144,983	145,000	
059513AG6	BANC AMER CMBS 2007-4 20510210		07/09/2015	Undefined	XXX	74,397	70,000	152
064058AD2	BANK NEW YORK MELLON CORP PERP		04/24/2015	Undefined	XXX	100,080	100,000	9
12189TAY0	BURLINGTN NORTH SANTA FE		03/01/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	49,307	45,000	869
13975EAF0	CAPITAL AUTO RECEIVABLES		02/13/2015	Undefined	XXX	25,098	25,000	35
14040HBF1	CAPITAL ONE FINL CORP SR GLBL		03/09/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	51,253	50,000	719
14041NEX5	CAPITAL ONE MULTI ASSET EXECUTION		07/16/2015	Undefined	XXX	99,942	100,000	
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		07/01/2015	Undefined	XXX	100,000	100,000	
17119RAG7	CHRYSLER CAP AUTO RECV 2013-A		03/06/2015	Undefined	XXX	100,777	100,000	212

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
20825CAP9	CONOCOPHILLIPS SR GLBL NT5.9%3		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	31,400	25,000	496
23317HAA0	DDR CORP SR NT 4.625%22		03/09/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	53,067	50,000	366
25459HAU9	DIRECTV HLDGS LLC / DIRECTV SR		03/09/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	57,149	50,000	1,314
25746UBP3	DOMINION RES INC VA NEW SR -B		02/09/2015	Undefined	XXX	90,316	90,000	1,011
341081FA0	FLORIDA PWR & LT CO 1ST MTG 5.		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	33,913	25,000	186
3135G0ZR7	FNMA		07/06/2015	Undefined	XXX	100,833	100,000	
34530TAD6	FORD CREDIT AUTO LEASE 2015-A		04/28/2015	Undefined	XXX	124,997	125,000	
34530DAF6	FORD CREDIT AUTO OWN TR 2013-C		12/04/2015	Undefined	XXX	80,498	80,000	59
30290WAG0	FREMF MTG TR 2012-K23 20451025		03/10/2015	Undefined	XXX	84,389	85,000	104
30290HAE8	FREMF MTG TR 2012-K708		04/23/2015	Undefined	XXX	78,633	75,000	219
30291EAG9	FREMF MTG TR 2013-K712 2045052		03/16/2015	Undefined	XXX	74,854	75,000	105
30261UAL8	FREMF MTG TR 2013-K713 2046042		03/11/2015	Undefined	XXX	59,344	60,000	79
36962G6S8	GENERAL ELEC CAP CORP		05/13/2015	McDonnell	XXX	25,485	25,000	278
369604BM4	GENERAL ELECTRIC CO PERP SR -A		12/03/2015	Undefined	XXX	116,490	123,000	
38141GCU6	GOLDMAN SACHS GROUP INC SR GLB		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	31,419	25,000	132
412822AD0	HARLEY DAVIDSON INC SR GLBL NT		07/23/2015	Undefined	XXX	54,697	55,000	
419838AA5	HAWAIIAN AIRL TR 2013-1 202707		03/03/2015	Undefined	XXX	9,799	9,677	53
437076BA9	HOME DEPOT INC SR NT 4.2%43		09/23/2015	Bank of America	XXX	40,368	40,000	826
44107TAS5	HOST HOTELS & RESORTS LP SR -B		02/09/2015	Undefined	XXX	55,534	50,000	1,072
44890WAC4	HYUNDAI AUTO RECV TR 2015-A 20		01/14/2015	Undefined	XXX	149,978	150,000	
464288513	ISHARES H/Y CORP BOND FUND (IBOXX)		11/12/2015	Bank of America	XXX	1,000,618		
466247GD9	JP MORGAN ACCEPT 2004-A5 20341		03/17/2015	Undefined	XXX	78,087	77,917	91
46641YAA1	JP MORGAN MTG TR 2014-2		04/23/2015	Undefined	XXX	89,782	87,141	196
46625HKK5	JPMORGAN CHASE & CO PERP NT 5.		04/14/2015	Undefined	XXX	93,000	93,000	
494368BQ5	KIMBERLY-CLARK CORP		02/24/2015	Undefined	XXX	54,842	55,000	
55261FAG9	M&T BANK CORP		03/30/2015	Undefined	XXX	109,125	100,000	824
571748AZ5	MARSH & MCLENNAN COS INC SR GL		09/11/2015	Undefined	XXX	75,090	75,000	16
581557AZ8	MCKESSON CORP NEW SR NT 2.7%22		07/27/2015	Undefined	XXX	67,060	70,000	236
585055BR6	MEDTRONIC INC SR GLBL NT 22		09/23/2015	Undefined	XXX	76,271	75,000	85
58772PAD0	MERCEDES-BENZ		07/22/2015	Undefined	XXX	139,983	140,000	
59156RBP2	METLIFE INC		06/09/2015	VARIOUS	XXX	99,625	100,000	80
59562VAM9	MIDAMERICAN ENERGY HLDGS		11/01/2015	McDonnell	XXX	96,440	80,000	449
637432NG6	NATIONAL RURAL UTILS COOP FIN		11/02/2015	Undefined	XXX	95,277	95,000	69
302570AX4	NEXTERA ENERGY CAPITAL		06/30/2015	Undefined	XXX	101,300	101,300	
693475AK1	PNC FINANCIAL SERVICES		06/30/2015	Undefined	XXX	110,250	110,250	
73936Q835	POWERSHARES INT CORP BOND		11/12/2015	Bank of America	XXX	701,291		
78355HJY6	RYDER SYSTEM INC		05/28/2015	Bank of America	XXX	50,383	50,000	357
80283HAE2	SDART		03/13/2015	Undefined	XXX	71,925	70,000	19
854502AF8	STANLEY BLACK & DECKER INC		06/30/2015	Undefined	XXX	108,450	108,450	
886546AD2	TIFFANY & CO		05/14/2015	Bank of America	XXX	28,720	30,000	176
909317BE8	UNITED AIRLINES PT CERT 2009-2		05/31/2015	Undefined	XXX	57,408	47,488	
90345WAD6	US AIRWAYS 2012-2A PIT		05/31/2015	Undefined	XXX	72,518	67,926	
92203J407	VANGUARD TOTAL INTL BOND ETF		12/15/2015	Bank of America	XXX	4,402,532		
92343VBT0	VERIZON COMMUNICATIONS INC		12/23/2015	Bank of America	XXX	42,605	35,000	318
927804FB5	VIRGINIA ELEC & PWR CO SR GLBL		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	33,224	25,000	504
949746PM7	WELLS FARGO & CO		06/30/2015	Undefined	XXX	110,500	110,500	
96332HCG2	WHIRLPOOL CORP SERA MTN BE SR		09/01/2015	Bank of America	XXX	5,139	5,000	2
96950FAN4	WILLIAMS PARTNERS L P SR GLBL		02/20/2015	Undefined	XXX	41,596	40,000	1,026
369604BM4	GENERAL ELECTRIC CO PERP SR -A		12/03/2015	Undefined	XXX	116,490	116,490	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,853,648	4,630,527	16,307
8399997 Subtotal - Bonds - Part 3						16,283,424	9,995,957	35,507
8399998 Summary item from Part 5 for Bonds						6,547,994	6,302,166	19,196
8399999 Subtotal - Bonds						22,831,418	16,298,123	54,703

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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
19075Q862	COBANK ACB FXD/FLTG SER PFD		01/08/2015	Undefined	1,000.000	101,216	100	
253868707	DIGITAL RLTY TR INC PFD-E		03/16/2015	Undefined	3,000.000	77,520	25	
25746U869	DOMINION RES INC VA NE CRP UNI		04/14/2015	Undefined	1,400.000	69,413	50	
29364W405	ENTERGY LA LLC 1ST MTG BD SER		03/05/2015	Undefined	2,000.000	51,900	25	
29364N835	ENTERGY MISS INC 1ST MTG BD		03/17/2015	Undefined	2,000.000	51,960	25	
G7498P309	RENAISSANCERE HOLDINGS LTD PFD		01/22/2015	Undefined	4,000.000	100,240	50	
78409G206	SCE TRUST IV		08/17/2015	Undefined	2,150.000	53,825	25	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						506,074	XXX	
8999997 Subtotal - Preferred Stocks - Part 3						506,074	XXX	
8999998 Summary Item from Part 5 for Preferred Stocks						373,784	XXX	
8999999 Subtotal - Preferred Stocks						879,858	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00300A104	ABERDEEN ASSET MGMT		10/16/2015	MERRILL LYNCH	561.000	6,809	XXX	
004239109	ACADIA REALTY TRUST REIT		11/01/2015	MERRILL LYNCH	341.000	11,283	XXX	
H0023R105	ACE LIMITED		10/27/2015	MERRILL LYNCH	628.000	69,597	XXX	
001055102	AFLAC Corp.		08/19/2015	MERRILL LYNCH	1,022.000	63,446	XXX	
009279100	AIRBUS GROUP		12/31/2015	MERRILL LYNCH	583.000	10,188	XXX	
014491104	ALEXANDER AND BALDWIN INC		10/20/2015	MERRILL LYNCH	382.000	15,372	XXX	
G0177J108	ALLERGAN PLC		11/16/2015	MERRILL LYNCH	243.000	72,825	XXX	
018805101	ALLINZ SE SPD ADR		10/23/2015	MERRILL LYNCH	775.000	13,155	XXX	
02263T104	AMADEUS IT HOLDING		10/16/2015	MERRILL LYNCH	91.000	4,008	XXX	
02341R302	AMCOR LTD AUS		12/04/2015	MERRILL LYNCH	222.000	8,571	XXX	
024835100	AMERICAN CAMPUS CMNTYS INC COM		12/02/2015	MERRILL LYNCH	351.000	14,009	XXX	
025932104	AMERICAN FINANCIAL GROUP INC		11/20/2015	MERRILL LYNCH	401.000	29,383	XXX	
02665T306	AMERICAN HOMES 4 RENT		12/21/2015	MERRILL LYNCH	1,406.000	23,055	XXX	
032511107	ANADARKO PETE CORP		07/01/2015	MERRILL LYNCH	482.000	39,953	XXX	
03524A108	ANHEUSER-BUSCH INBEV		12/31/2015	MERRILL LYNCH	124.000	15,563	XXX	
03938L104	ARCELORMITTAL SA. LUXEMBOURG		12/31/2015	MERRILL LYNCH	2,011.000	20,167	XXX	
046353108	ASTRAZENECA PLC SPND ADR		12/31/2015	MERRILL LYNCH	618.000	20,787	XXX	
052528304	AUST NW ZBG ADR		08/07/2015	MERRILL LYNCH	150.000	3,333	XXX	
Y0486S104	AVAGO TECHNOLOGIES		10/16/2015	MERRILL LYNCH	41.000	5,002	XXX	
053484101	AVALONBAY COMMINICATION INC		11/01/2015	MERRILL LYNCH	39.000	6,879	XXX	
05382A104	AVIVA PLC		12/31/2015	MERRILL LYNCH	1,279.000	20,961	XXX	
054536107	AXA-SPONS ADR		12/31/2015	MERRILL LYNCH	668.000	16,932	XXX	
056752108	BAIDU INC		10/16/2015	MERRILL LYNCH	22.000	3,376	XXX	
69367U105	BANK MANDIRI TBK-UNSPON		10/16/2015	MERRILL LYNCH	899.000	6,405	XXX	
06738E204	BARCLAYS PLC ADR		12/01/2015	MERRILL LYNCH	472.000	7,252	XXX	
072730302	BAYER AG SP ADR		12/31/2015	MERRILL LYNCH	65.000	8,921	XXX	
072743206	BAYERISCHE MOTORENWERKE		12/31/2015	MERRILL LYNCH	637.000	23,002	XXX	
055434203	BG GROUP PLC SP ADR		12/31/2015	MERRILL LYNCH	986.000	14,389	XXX	
05565A202	BNP PARIBAS SPN ADR		12/31/2015	MERRILL LYNCH	370.000	10,617	XXX	
101121101	BOSTON PPTYS INC		11/01/2015	MERRILL LYNCH	237.000	28,601	XXX	
105105209	BRAMBLES LTD SHS ADR		10/16/2015	VARIOUS	951.000	13,307	XXX	
10552T107	BRF SA ADR		10/22/2015	MERRILL LYNCH	297.000	5,203	XXX	
120738406	BUNZL PLC ADR		10/16/2015	MERRILL LYNCH	83.000	2,354	XXX	
12541W209	C.H. Robinson Worldwide		12/15/2015	MERRILL LYNCH	799.000	50,016	XXX	
133131102	CAMDEN PPTY TR SH BEN INT		12/02/2015	MERRILL LYNCH	271.000	20,617	XXX	
136375102	CANADIAN NATL RY CO		10/16/2015	MERRILL LYNCH	73.000	4,393	XXX	
142795202	CARLSBERG AS		10/16/2015	MERRILL LYNCH	479.000	7,576	XXX	
15135U109	CENOVUS ENERGY INC		10/16/2015	MERRILL LYNCH	512.000	7,450	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15639K300	CENTRICA PLC		12/31/2015	MERRILL LYNCH	1,836.000	25,049	XXX	
39945C109	CGI GROUP INC		10/16/2015	MERRILL LYNCH	275.000	10,279	XXX	
16208T102	CHATHAM LODGING		10/20/2015	MERRILL LYNCH	481.000	12,850	XXX	
166764100	CHEVRONTEXACO CORP		12/23/2015	MERRILL LYNCH	1,657.000	153,922	XXX	
204319107	CIE FINANCIERE RICHEMONT SA SHS PE		11/16/2015	MERRILL LYNCH	2,136.000	16,280	XXX	
171778202	CIELO S A SP ADR		10/22/2015	MERRILL LYNCH	790.000	9,004	XXX	
172967424	CITIGROUP INC COM NEW		09/23/2015	MERRILL LYNCH	511.000	25,627	XXX	
12562Y100	CK HUTCHISON HOLDINGS		12/31/2015	VARIOUS	4,801.000	75,753	XXX	
126132109	CNOOC LTD		11/03/2015	MERRILL LYNCH	170.000	19,228	XXX	
191085208	COCA COLA AMATIL SPD ADR		10/16/2015	MERRILL LYNCH	203.000	1,363	XXX	
20449X302	COMPAS GROUP PLC SHS		10/16/2015	MERRILL LYNCH	278.000	4,543	XXX	
225401108	CREDIT SUISSE GP SP ADR		12/31/2015	MERRILL LYNCH	7,326.000	188,876	XXX	
229663109	CUBESMART COM		10/20/2015	MERRILL LYNCH	1,347.000	33,843	XXX	
23317H102	DDR CORP COM		10/20/2015	MERRILL LYNCH	27.000	450	XXX	
24872B100	DENSO CP UNSPONSORED ADR		10/16/2015	MERRILL LYNCH	83.000	1,950	XXX	
251542106	DEUTSCHE BOERSE AG SHS		10/23/2015	MERRILL LYNCH	796.000	7,163	XXX	
25157Y202	DEUTSCHE POST AG SHS		10/16/2015	MERRILL LYNCH	201.000	5,769	XXX	
25179M103	DEVON ENERGY CORP		07/01/2015	MERRILL LYNCH	703.000	42,729	XXX	
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		10/20/2015	MERRILL LYNCH	294.000	8,946	XXX	
292104106	EMPIRE ST REALTY		11/01/2015	MERRILL LYNCH	615.000	10,875	XXX	
29265W207	ENEL SOCIETA PER AZIONI		12/31/2015	MERRILL LYNCH	3,729.000	16,917	XXX	
26875P101	EOG RESOURCES INC		11/02/2015	MERRILL LYNCH	818.000	69,887	XXX	
29472R108	EQUITY LIFESTYLE PPTYS INC COM		04/01/2015	MERRILL LYNCH	125.000	6,886	XXX	
29476L107	EQUITY RESIDENTIAL SH BEN INT		11/01/2015	MERRILL LYNCH	808.000	63,046	XXX	
294821608	ERICSSON LM TEL CL B ADR		10/16/2015	MERRILL LYNCH	1,268.000	13,839	XXX	
30224P200	EXTENDED STAY AMERICA INC		12/22/2015	MERRILL LYNCH	1,517.000	25,950	XXX	
307305102	FANUC LTD-UNSP		10/16/2015	MERRILL LYNCH	241.000	6,685	XXX	
313747206	FEDERAL REALTY INVT TR SH BEN INT		11/02/2015	MERRILL LYNCH	560.000	80,136	XXX	
344419106	FOMENTO ECNMCO MEX SPADR		10/16/2015	MERRILL LYNCH	22.000	2,089	XXX	
345550107	FOREST CITY ENTERPRISES INC CL A		12/02/2015	MERRILL LYNCH	1,122.000	25,824	XXX	
369604103	GENERAL ELECTRIC CO		05/26/2015	MERRILL LYNCH	7,213.000	189,061	XXX	
370334104	GENERAL MILLS INC		09/23/2015	MERRILL LYNCH	1,876.000	106,099	XXX	
37427X104	GETINGE AB SHS PER ADVISORY AGR		10/27/2015	MERRILL LYNCH	906.000	22,755	XXX	
37733W105	Glaxosmithkline PLC		12/31/2015	MERRILL LYNCH	740.000	30,087	XXX	
38141G104	Goldman Sachs Group Inc		12/15/2015	MERRILL LYNCH	667.000	128,000	XXX	
38489R100	GRAMERCY PROPERTY TRUST INC		12/18/2015	MERRILL LYNCH	7,205.000	56,930	XXX	
39137B109	GREAT WALL MOTOR CO		10/22/2015	MERRILL LYNCH	634.000	11,958	XXX	
40049J206	GRUPO TELEVISA SA ADR		11/16/2015	MERRILL LYNCH	331.000	9,243	XXX	
43300A104	Hilton Worldwide Hldgs		10/20/2015	MERRILL LYNCH	527.000	14,026	XXX	
44107P104	HOST HOTELS & RESORTS INC COM		10/20/2015	MERRILL LYNCH	820.000	16,106	XXX	
443510607	HUBBELL INC CL B PAR		12/24/2015	Undefined	492.000	54,490	XXX	
455807107	INDUSTRIAL AND COMMRCL BNK		12/31/2015	MERRILL LYNCH	796.000	9,972	XXX	
45662N103	INFINEON TECHS		12/31/2015	MERRILL LYNCH	1,263.000	15,183	XXX	
456837103	Ing Group NV Netherlands		12/31/2015	MERRILL LYNCH	995.000	13,936	XXX	
458140100	INTEL CORP		09/01/2015	MERRILL LYNCH	2,762.000	84,462	XXX	
45857P509	INTERCONTINENTAL HOTELS		12/31/2015	MERRILL LYNCH	15.000	598	XXX	
46115H107	INTESA SANPAOLO SPON ADR		12/31/2015	MERRILL LYNCH	559.000	11,546	XXX	
G491BT108	INVESCO LTD		12/23/2015	MERRILL LYNCH	3,241.000	116,915	XXX	
465562106	ITAU UNIBANCO BANCO MULT SA		09/01/2015	MERRILL LYNCH	1,805.000	20,679	XXX	
478160104	JOHNSON & JOHNSON		10/27/2015	MERRILL LYNCH	1,808.000	170,643	XXX	
46625H100	JP MORGAN CHASE & CO		01/20/2015	MERRILL LYNCH	327.000	18,217	XXX	
4812A4831	JPMORGAN TR I INTL VA SMA SH		12/31/2015	MERRILL LYNCH	2,932.000	34,523	XXX	
48137C108	JULIUS BAER GROUP ADR		10/16/2015	MERRILL LYNCH	695.000	7,132	XXX	
485785109	KASIKORNBANK		10/16/2015	MERRILL LYNCH	637.000	15,773	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48241F104	KBC GROUPE SA		12/31/2015	MERRILL LYNCH	753.000	23,066	XXX	
493267108	KEYCORP NEW		09/02/2015	MERRILL LYNCH	663.000	8,822	XXX	
495724403	KINGFISHER PLC SP ADR		11/16/2015	MERRILL LYNCH	609.000	6,640	XXX	
500458401	KOMATSU NEW NEW SPNSDARD		10/16/2015	MERRILL LYNCH	177.000	2,962	XXX	
500472303	KONINKLIJKE PHILIPS EL NV		12/31/2015	MERRILL LYNCH	833.000	21,533	XXX	
501044101	KROGER COMPANY		11/16/2015	MERRILL LYNCH	1,909.000	68,290	XXX	
532457108	LILLY ELI AND COMPANY		10/13/2015	MERRILL LYNCH	435.000	34,862	XXX	
539439109	LLOYDS TSB GRP SPD ADR		12/31/2015	MERRILL LYNCH	13,102.000	64,939	XXX	
554382101	MACERICH CO COM		10/20/2015	MERRILL LYNCH	226.000	17,511	XXX	
58155Q103	MCKESSON CORP		09/02/2015	MERRILL LYNCH	398.000	85,126	XXX	
G5960L103	MEDTRONIC PLC		07/09/2015	VARIOUS	1,782.000	152,499	XXX	
G60754101	MICHAEL KORS HLDGS LTD SHS		11/05/2015	MERRILL LYNCH	937.000	40,659	XXX	
594918104	MICROSOFT CORPORATION		03/12/2015	MERRILL LYNCH	440.000	18,091	XXX	
606822104	Mitsubishi UFJ Financial		12/31/2015	MERRILL LYNCH	886.000	6,206	XXX	
60871R209	MOLSON COOR BREW CO CL B PER ADVIS		11/05/2015	MERRILL LYNCH	559.000	42,120	XXX	
636274300	NATIONAL GRID PLC SP ADR		12/31/2015	MERRILL LYNCH	476.000	31,355	XXX	
641069406	NESTLE S A SPONSORED ADR		12/31/2015	MERRILL LYNCH	27.000	1,984	XXX	
65339F101	NEXTERA ENERGY INC SHS		10/27/2015	MERRILL LYNCH	100.000	10,400	XXX	
654744408	NISSAN MTR LTD SPN ADR		12/31/2015	MERRILL LYNCH	1,493.000	30,943	XXX	
654902204	Nokia Corp Sponsored ADR		12/31/2015	MERRILL LYNCH	5,173.000	33,350	XXX	
65557A206	NORDEA BANK		12/31/2015	MERRILL LYNCH	1,367.000	15,060	XXX	
656531605	NORSK HYDRO		09/01/2015	MERRILL LYNCH	3,242.000	15,197	XXX	
66987V109	Novartis AG		10/16/2015	MERRILL LYNCH	32.000	3,057	XXX	
670100205	NOVO NORDISK A S ADR		10/16/2015	MERRILL LYNCH	56.000	3,113	XXX	
N6596X109	NXP SEMICONDUCTORS N.V. PER ADVISO		11/01/2015	MERRILL LYNCH	438.000	37,089	XXX	
674599105	OCCIDENTAL PETE CORP CAL		11/19/2015	MERRILL LYNCH	1,027.000	78,303	XXX	
68389X105	ORACLE CORPORATION		12/23/2015	MERRILL LYNCH	2,891.000	117,476	XXX	
69924R108	PARAMOUNT GROUP INC		08/03/2015	MERRILL LYNCH	2,946.000	54,430	XXX	
69331C108	PG&E Corp		11/02/2015	MERRILL LYNCH	1,298.000	69,118	XXX	
720190206	PIEDMONT OFFICE REALTY TR INC COM		10/20/2015	MERRILL LYNCH	2,194.000	39,305	XXX	
737464107	POST PROPERTIES INC		11/16/2015	MERRILL LYNCH	675.000	39,221	XXX	
693506107	PPG INDUSTRIES		09/04/2015	MERRILL LYNCH	772.000	106,263	XXX	
73942H100	PRADA		10/16/2015	MERRILL LYNCH	280.000	2,305	XXX	
74340W103	PROLOGIS INC COM		10/20/2015	MERRILL LYNCH	155.000	6,593	XXX	
743476202	PROSIEBENSAT.1 MEDIA		10/16/2015	MERRILL LYNCH	274.000	3,549	XXX	
74435K204	PRUDENTIAL PLC ADR		12/31/2015	MERRILL LYNCH	2,033.000	99,087	XXX	
74460D109	PUBLIC STORAGE COM		12/21/2015	MERRILL LYNCH	121.000	27,183	XXX	
74463M106	PUBLICIS GROUPE SPON ADR		10/16/2015	MERRILL LYNCH	327.000	5,875	XXX	
75281A109	RANGE RESOURCES CORP DEL		09/02/2015	MERRILL LYNCH	1,544.000	68,909	XXX	
759530108	RELX PLC PER ADVISORY AGREEMENT		10/16/2015	MERRILL LYNCH	2,134.000	23,489	XXX	
76131N101	RETAIL OPPORTUNITY INVTS CORP COM		10/20/2015	MERRILL LYNCH	126.000	2,247	XXX	
76169C100	REXFORD INDL RLTY		10/20/2015	MERRILL LYNCH	1,355.000	20,858	XXX	
767204100	Rio Tinto PLC Spnsrd ADR		12/31/2015	MERRILL LYNCH	1,044.000	38,594	XXX	
74965L101	RLJ LODGING TR COM		03/03/2015	MERRILL LYNCH	62.000	1,985	XXX	
771195104	ROCHE HLDG LTD		12/31/2015	MERRILL LYNCH	410.000	13,722	XXX	
773903109	Rockwell Automation Inc.		12/23/2015	MERRILL LYNCH	243.000	25,301	XXX	
780259107	ROYAL DUTCH SHEL PLC		12/15/2015	MERRILL LYNCH	1,219.000	64,589	XXX	
780259206	ROYAL DUTCH SHELL PLC		12/31/2015	MERRILL LYNCH	695.000	36,366	XXX	
780641205	ROYAL KPN N V SP ADR		08/07/2015	MERRILL LYNCH	192.000	755	XXX	
783513203	RYANAIR HOLDINGS PLC SHS		10/28/2015	Undefined	230.000	13,820	XXX	
803054204	SAP AG SHS		10/16/2015	MERRILL LYNCH	69.000	5,154	XXX	
806857108	SCHLUMBERGER LTD		10/13/2015	MERRILL LYNCH	1,263.000	100,089	XXX	
80687P106	SCHNEIDER ELEC SA		11/16/2015	MERRILL LYNCH	1,078.000	13,084	XXX	
816851109	SEMPRA ENERGY		12/15/2015	MERRILL LYNCH	387.000	38,220	XXX	

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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
81783H105	SEVEN AND I HOLDINGS CO		12/31/2015	MERRILL LYNCH	308.000	6,290	XXX	
82481R106	SHIRE PLC-ADR		12/31/2015	MERRILL LYNCH	51.000	11,953	XXX	
828806109	SIMON PROPERTY GROUP DEL		12/02/2015	MERRILL LYNCH	187.000	34,850	XXX	
83084V106	SKY PLC		10/16/2015	MERRILL LYNCH	193.000	12,510	XXX	
83175M205	SMITH-NPHW PLC SPADR NEW		10/16/2015	MERRILL LYNCH	248.000	9,027	XXX	
83364L109	SOCIETE GENERAL SP ADR		10/23/2015	MERRILL LYNCH	1,889.000	17,770	XXX	
835699307	Sony Corp.		12/31/2015	MERRILL LYNCH	25.000	622	XXX	
862121100	STORE CAP CORP		10/01/2015	MERRILL LYNCH	866.000	17,855	XXX	
86562M209	SUMITOMO MITSUI-UNSPONS		12/31/2015	MERRILL LYNCH	48.000	366	XXX	
867224107	SUNCOR ENERGY-NEW		10/16/2015	MERRILL LYNCH	166.000	4,752	XXX	
870123106	SWATCH GROUP		10/16/2015	MERRILL LYNCH	746.000	15,875	XXX	
87165B103	SYNCHRONY FINL COM		12/01/2015	MERRILL LYNCH	1,510.000	47,945	XXX	
87160A100	SYNGENTA AG ADR		11/17/2015	MERRILL LYNCH	991.000	70,110	XXX	
874039100	TAIWAN S MANUFCTRING ADR		10/16/2015	MERRILL LYNCH	336.000	7,116	XXX	
875465106	TANGER FACTORY OUTLET CENTER		11/01/2015	MERRILL LYNCH	1,474.000	50,642	XXX	
87612E106	TARGET CORP		09/02/2015	MERRILL LYNCH	745.000	57,637	XXX	
876664103	TAUBMAN CENTERS INC COM REITS		12/02/2015	MERRILL LYNCH	211.000	15,309	XXX	
87927Y102	TELECOM ITALIA SPA SPON ADR (NEW)		12/31/2015	MERRILL LYNCH	1,368.000	16,182	XXX	
881624209	Teva Pharmaceutical Ind ADR		12/31/2015	MERRILL LYNCH	1,445.000	89,288	XXX	
89151E109	TOTAL S.A. SP ADR		12/31/2015	MERRILL LYNCH	602.000	31,166	XXX	
892331307	TOYOTA MOTOR CORP ADR		12/31/2015	MERRILL LYNCH	173.000	20,891	XXX	
H42097107	UBS AG		10/16/2015	MERRILL LYNCH	457.000	8,773	XXX	
913017109	UNITED TECHNOLOGIES CORPORATION		10/21/2015	MERRILL LYNCH	1,199.000	129,177	XXX	
911271302	UNTD OVERSEAS BK SPN ADR		10/16/2015	MERRILL LYNCH	156.000	4,492	XXX	
91529Y106	UNUM GROUP		11/11/2015	MERRILL LYNCH	813.000	29,823	XXX	
92276F100	VENTAS INC COM		11/01/2015	MERRILL LYNCH	1,544.000	84,822	XXX	
92857W308	VODAFONE GROUP		08/07/2015	MERRILL LYNCH	193.000	7,082	XXX	
929042109	VORNADO REALTY TRUST COMPANY		10/20/2015	MERRILL LYNCH	3.000	297	XXX	
949746101	WELLS FARGO & CO NEW		11/05/2015	MERRILL LYNCH	1,751.000	95,537	XXX	
95040Q104	WELLTOWER INC		12/02/2015	VARIOUS	2,760.000	167,571	XXX	
92890T106	WH GROUP LTD		11/02/2015	MERRILL LYNCH	2,466.000	32,247	XXX	
977868306	WOLSELEY		12/31/2015	MERRILL LYNCH	1,335.000	7,920	XXX	
92937A102	WPP PLC NEW/ADR		10/16/2015	MERRILL LYNCH	67.000	7,418	XXX	
G98290102	XL GROUP		12/23/2015	MERRILL LYNCH	1,804.000	68,771	XXX	
98433V102	YAHOO JAPAN CORP		10/16/2015	MERRILL LYNCH	1,341.000	10,599	XXX	
98956P102	ZIMMER HOLDINGS INC		09/02/2015	MERRILL LYNCH	422.000	42,557	XXX	
654624105	Nippon Telephone Adr	F	08/24/2015	MERRILL LYNCH	739.000	24,274	XXX	
904784709	Unilever NV NY Reg Shs	F	10/16/2015	MERRILL LYNCH	90.000	4,029	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,983,158	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
111111217	GLM HOLDING COMPANY		02/13/2015	Undefined	1,500.000	15,000,000	XXX	
9199999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						15,000,000	XXX	
Common Stocks - Mutual Funds								
057071870	BAIRD CORE PLUS BOND FUND		12/28/2015	Bank of America	7,546.936	83,646	XXX	
057071409	BAIRD SHORT TERM BOND FUND		12/28/2015	Bank of America	4,618.186	44,668	XXX	
233203827	DFA US LARGE CAP VALUE		12/16/2015	Bank of America	5,743.535	181,572	XXX	
23320G323	DFA WORLD EX US GOVT FXD-INS		12/16/2015	Bank of America	309,597.523	3,000,000	XXX	
31420B300	FEDERATED INST HIGH YLD BOND		12/01/2015	Bank of America	40,820.363	392,129	XXX	
464287598	Ishares Russell 1000 Value Indx Fd		10/15/2015	Bank of America	7,913.000	775,480	XXX	
464287630	Ishares Russell 2000 Value		03/03/2015	Bank of America	8,840.000	901,249	XXX	
464287648	ISHARES TRUST RUSSELL 2000 GROWTH		10/15/2015	Bank of America	1,812.000	250,116	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4812C1330	JP MORGAN SHORT DURAT BOND-SL		12/29/2015	Bank of America	2,508.640	27,282	XXX	
68381F607	OPPENHEIMER MAIN ST S/M C-I		12/09/2015	Bank of America	11,124.880	285,798	XXX	
808524201	SCHWAB US LARGE_CAP		10/15/2015	Bank of America	16,718.000	800,876	XXX	
921937504	VANGUARD BOND INDEX FUND INC		11/12/2015	Bank of America	252,418.212	2,700,000	XXX	
92206C680	VANGUARD RUSSELL 1000 GROWTH		10/15/2015	Bank of America	5,027.000	500,336	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						9,943,152	XXX	
Common Stocks - Money Market Mutual Funds								
111111118	BBIF Money Fund		12/31/2015	Merrill Lynch	217,570.000	217,570	XXX	
9399999 Subtotal - Common Stocks - Money Market Mutual Funds						217,570	XXX	
9799997 Subtotal - Common Stocks - Part 3						31,143,880	XXX	
9799998 Summary Item from Part 5 for Common Stocks						2,361,463	XXX	
9799999 Subtotal - Common Stocks						33,505,343	XXX	
9899999 Subtotal - Preferred and Common Stocks						34,385,201	XXX	
9999999 Totals						57,216,619	XXX	54,703

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
38376GC24	GNMA CMO 2011		12/16/2015	PRINCIPAL RECEIPT	XXX	46,601	46,601	46,299	46,344		257		257		46,601				535	04/16/2032
38376GL57	GNMA CMO 2011		12/16/2015	PRINCIPAL RECEIPT	XXX	23,033	23,033	23,159	23,138		(105)		(105)		23,033				286	12/16/2035
38378BQQ5	GNMA CMO 2012		12/16/2015	PRINCIPAL RECEIPT	XXX	15,081	15,081	15,232	15,214		(133)		(133)		15,081				149	03/16/2040
38378B7E3	GNMA CMO 2013		12/16/2015	PRINCIPAL RECEIPT	XXX	5,318	5,318	5,290	5,292		26		26		5,318				48	05/16/2046
38378KWU9	GNMA CMO 2013-96		12/16/2015	PRINCIPAL RECEIPT	XXX	3,223	3,223	3,187	3,189		34		34		3,223				23	11/16/2041
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2015	PRINCIPAL RECEIPT	XXX	52,507	52,507	55,977			(3,471)		(3,471)		52,507				859	10/20/2044
38376GVY3	GNMA REMIC TRUST 2010-122 2037		04/16/2015	VARIOUS	XXX	11,156	11,155	11,390	11,356		(192)		(192)		11,164		(9)	(9)	49	11/16/2037
38376GYT1	GNMA REMIC TRUST 2010-156 2039		12/16/2015	PRINCIPAL RECEIPT	XXX	1,633	1,633	1,640	1,639		(6)		(6)		1,633				43	03/16/2039
38376GGV6	GNMA REMIC TRUST 2010-52 20381		10/16/2015	VARIOUS	XXX	75,000	75,000	75,627	75,508		(492)		(492)		75,017		(17)	(17)	640	12/16/2038
38378BSP5	GNMA REMIC TRUST 2012-46 20381		12/16/2015	PRINCIPAL RECEIPT	XXX	26,321	26,321	26,584	26,550		(229)		(229)		26,321				215	11/16/2038
38376GJ35	GNT 2011-47A CMO 2011		04/16/2015	VARIOUS	XXX	15,441	15,441	15,574	15,550		(103)		(103)		15,446		(5)	(5)	56	04/16/2032
912828MY3	U.S. TRSY INFLATION NTE		04/15/2015	VARIOUS	XXX	216,197	200,000	222,941	217,464		(1,270)		(1,270)		216,194		3	3	419	04/15/2015
912810QT8	UNITED STATES TREAS BDS		05/13/2015	VARIOUS	XXX	387,655	370,000	371,867	371,858		(17)		(17)		371,841		15,814	15,814	5,171	11/15/2041
912810FT0	UNITED STATES TREAS BDS 04.500		08/01/2015	VARIOUS	XXX	191,434	145,000	178,722	178,452		(258)		(258)		178,193		13,240	13,240	3,974	02/15/2036
912810RJ9	UNITED STATES TREAS BDS 3%11/1		12/23/2015	Bank of America	XXX	257,769	255,000	254,861			(2)		(2)		254,858		2,910	2,910	5,004	01/01/2044
912828C24	UNITED STATES TREAS NTS		05/13/2015	VARIOUS	XXX	697,349	690,000	684,537	684,877		402		402		685,278		12,070	12,070	7,114	02/28/2019
912828D64	UNITED STATES TREAS NTS		06/18/2015	Bank of America	XXX	160,166	160,000	159,788	159,819		47		47		159,865		300	300	620	08/31/2016
912828D72	UNITED STATES TREAS NTS		04/24/2015	VARIOUS	XXX	314,031	310,000	311,502	311,485		(44)		(44)		311,440		2,590	2,590	3,476	08/31/2021
912828D98	UNITED STATES TREAS NTS		03/19/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	340,497	340,000	339,538	339,577		29		29		339,606		891	891	1,938	09/15/2017
912828F47	UNITED STATES TREAS NTS		09/17/2015	VARIOUS	XXX	130,125	130,000	130,320	130,285		(105)		(105)		130,180		(55)	(55)	696	09/30/2016
912828WK2	UNITED STATES TREAS NTS		09/28/2015	McDonnell	XXX	100,019	100,000	99,974	99,985		11		11		99,996		23	23	51	01/01/2016
912828XA3	UNITED STATES TREAS NTS		12/31/2015	Bank of America	XXX	229,833	230,000	229,901			12		12		229,913		(80)	(80)	779	01/01/2018
912828NZ9	UNITED STATES TREAS NTS 1.25%0		03/17/2015	VARIOUS	XXX	387,437	385,000	389,361	388,153		(692)		(692)		387,461		(24)	(24)	2,048	09/30/2015
912828G38	UNITED STATES TREAS NTS 2.25%1		09/08/2015	Bank of America	XXX	25,174	25,000	24,891			2		2		24,893		281	281	179	11/15/2024
912828WJ5	UNITED STATES TREAS NTS 2.5%05		05/13/2015	VARIOUS	XXX	453,370	435,000	443,375	443,241		(135)		(135)		443,106		10,263	10,263	3,194	05/15/2024
912810QY7	US TREASURY		02/19/2015	MERRILL LYNCH	XXX	253,435	250,000	203,325	204,313		124		124		204,436		48,998	48,998		11/15/2042
0599999 Subtotal - Bonds - U.S. Governments						4,419,805	4,300,313	4,324,862	3,753,289		(6,310)		(6,310)		4,312,604		107,193	107,193	37,566	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
3137EACM9	FEDERAL HOME LN MTG CORP		07/16/2015	McDonnell	XXX	50,430	50,000	51,851	50,471		(369)		(369)		50,102		328	328	438	09/10/2015
3128MDG23	FHLMC		12/15/2015	PRINCIPAL RECEIPT	XXX	3,065	3,065	3,099	3,098		(33)		(33)		3,065				42	07/01/2027
312932ZG4	FHLMC A8 6143		12/15/2015	PRINCIPAL RECEIPT	XXX	2,229	2,229	2,288	2,282		(52)		(52)		2,229				54	05/01/2039
312934M58	FHLMC A8 7580		12/15/2015	PRINCIPAL RECEIPT	XXX	8,689	8,689	8,822	8,801		(112)		(112)		8,689				221	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2015	PRINCIPAL RECEIPT	XXX	7,202	7,202	7,459	7,423		(221)		(221)		7,202				188	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725		12/15/2015	PRINCIPAL RECEIPT	XXX	4,148	4,148	4,337	4,282		(134)		(134)		4,148				72	09/15/2024
3137AA5U3	FHLMC CMO 2011		12/15/2015	PRINCIPAL RECEIPT	XXX	5,473	5,473	5,660	5,610		(137)		(137)		5,473				90	07/15/2025
3128MJGB0	FHLMC GO 8193		12/15/2015	PRINCIPAL RECEIPT	XXX	3,286	3,286	3,440	3,421		(135)		(135)		3,286				96	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT	XXX	61,926	61,926	63,958	63,905		(1,979)		(1,979)		61,926				1,058	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT	XXX	5,627	5,627	5,828	5,823		(196)		(196)		5,627				90	04/01/2029
3129413U9	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	15,333	15,333	16,978	16,962		(1,630)		(1,630)		15,333				403	08/01/2040
31292SA83	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT	XXX	7,234	7,234	7,163	7,166		68		68		7,234				103	02/01/2043
31292SB25	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT	XXX	57,014	57,014	59,330	59,272		(2,258)		(2,258)		57,014				1,038	01/01/2044
3128MMRN5	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT	XXX	32,154	32,154	32,898	32,851		(697)		(697)		32,154				466	01/01/2029
3128M8NA8	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	21,622	21,622	23,609	23,546		(1,924)		(1,924)		21,622				596	08/01/2040
3128MJQ78	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	28,084	28,084	28,093	28,092		(8)		(8)		28,084				484	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	17,339	17,339	16,537	16,558		781		781		17,339				283	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	58,976	58,976	63,095	62,996		(4,020)		(4,020)		58,976				1,246	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	36,158	36,158	36,492	36,483		(325)		(325)		36,158				541	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	44,921	44,921	46,886	46,842		(1,921)		(1,921)		44,921				777	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	26,284	26,284	27,389	27,355		(1,071)		(1,071)		26,284				441	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT	XXX	23,738	23,738	23,693	23,694		44		44		23,738				350	01/01/2044
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2015	PRINCIPAL RECEIPT	XXX	18,602	18,602	19,236	19,127		(525)		(525)		18,602				469	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT	XXX	28,804	28,804	28,979	28,974		(170)		(170)		28,804				508	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT	XXX	16,925	16,925	16,822	16,824		100		100		16,925				317	09/01/2043
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2015	PRINCIPAL RECEIPT	XXX	2,661	2,661	2,850			(189)		(189)		2,661				38	11/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3137A5LS1	FHLMC REMIC SERIES 3795		12/15/2015	PRINCIPAL RECEIPT	XXX	9,222	9,222	9,471	9,693		(471)		(471)		9,222				162	03/24/2015
3137A8FP8	FLHMC CMO 2011		12/15/2015	PRINCIPAL RECEIPT	XXX	5,883	5,883	6,070	6,022		(139)		(139)		5,883				98	02/15/2025
31416TDX4	FN AA9117		12/28/2015	PRINCIPAL RECEIPT	XXX	13,403	13,403	13,316	13,322		80		80		13,403				269	07/01/2039
31418BL38	FNMA		12/28/2015	PRINCIPAL RECEIPT	XXX	5,946	5,946	6,304			(358)		(358)		5,946				63	01/01/2045
31417CB95	FNMA PAB 5463		12/28/2015	PRINCIPAL RECEIPT	XXX	8,229	8,229	8,571	8,546		(317)		(317)		8,229				121	06/01/2042
31398MAQ9	FNMA 2010-9		12/28/2015	PRINCIPAL RECEIPT	XXX	6,448	6,448	6,531	6,500		(52)		(52)		6,448				108	01/25/2024
31403DUB3	FNMA P745878		12/28/2015	PRINCIPAL RECEIPT	XXX	5,558	5,558	5,861	5,812		(254)		(254)		5,558				149	10/01/2036
31410KXY5	FNMA P889995		12/28/2015	PRINCIPAL RECEIPT	XXX	5,268	5,268	5,578	5,534		(266)		(266)		5,268				137	09/01/2038
31410XGC4	FNMA P900295		12/28/2015	PRINCIPAL RECEIPT	XXX	5,442	5,442	5,698	5,657		(215)		(215)		5,442				221	09/01/2036
31416A4W7	FNMA P994637		12/28/2015	PRINCIPAL RECEIPT	XXX	5,585	5,585	6,036	5,993		(408)		(408)		5,585				142	11/01/2038
31416H4V4	FNMA PAA0835		12/28/2015	PRINCIPAL RECEIPT	XXX	2,113	2,113	2,147	2,141		(29)		(29)		2,113				55	01/01/2039
31416SWB3	FNMA PAA8741		12/28/2015	PRINCIPAL RECEIPT	XXX	5,610	5,610	5,779	5,757		(147)		(147)		5,610				114	07/01/2039
31417LBR5	FNMA PAC1847		12/28/2015	PRINCIPAL RECEIPT	XXX	2,678	2,678	2,726	2,708		(29)		(29)		2,678				59	09/01/2024
31417LD36	FNMA PAC1921		12/28/2015	PRINCIPAL RECEIPT	XXX	5,636	5,636	5,677	5,670		(35)		(35)		5,636				103	09/01/2039
31417NAQ4	FNMA PAC3614		12/28/2015	PRINCIPAL RECEIPT	XXX	3,816	3,816	3,810	3,809		7		7		3,816				71	08/01/2024
31417QRZ9	FNMA PAC5003		12/28/2015	PRINCIPAL RECEIPT	XXX	12,242	12,242	12,393	12,369		(127)		(127)		12,242				234	01/01/2040
31419A4N4	FNMA PAE 0828		12/28/2015	PRINCIPAL RECEIPT	XXX	13,328	13,328	13,807	13,767		(439)		(439)		13,328				232	02/01/2041
31419FD60	FNMA PAE4624 4% 2040		12/28/2015	PRINCIPAL RECEIPT	XXX	9,276	9,276	9,052	9,068		208		208		9,276				185	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/28/2015	PRINCIPAL RECEIPT	XXX	10,411	10,411	10,626	10,605		(194)		(194)		10,411				142	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	6,412	6,412	6,465	6,455		(43)		(43)		6,412				135	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	3,411	3,411	3,452	3,451		(39)		(39)		3,411				45	12/01/2028
3138WFM94	FNMA PASS-THRU INT 15 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	2,925	2,925	2,985			(60)		(60)		2,925				12	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	4,204	4,204	4,285			(81)		(81)		4,204				13	07/01/2030
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	6,157	6,157	6,540	6,536		(378)		(378)		6,157				127	10/01/2014
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	3,148	3,148	3,327	3,325		(177)		(177)		3,148				65	09/01/2014
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	12,181	12,181	12,531	12,527		(346)		(346)		12,181				222	12/01/2043
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	9,941	9,941	9,818	9,819		122		122		9,941				165	11/01/2042
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	7,245	7,245	7,432	7,429		(185)		(185)		7,245				158	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	18,308	18,308	19,366	19,357		(1,049)		(1,049)		18,308				358	12/01/2043
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	8,858	8,858	9,625	9,618		(760)		(760)		8,858				197	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	3,501	3,501	3,811	3,808		(307)		(307)		3,501				82	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	6,381	6,381	6,965	6,957		(576)		(576)		6,381				151	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	2,000	2,000	1,975	1,975		25		25		2,000				36	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	6,715	6,715	7,446	7,439		(724)		(724)		6,715				186	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	7,082	7,082	7,253	7,251		(169)		(169)		7,082				124	12/01/2041
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		12/28/2015	PRINCIPAL RECEIPT	XXX	10,344	10,344	10,659	10,606		(263)		(263)		10,344				132	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT	XXX	46,876	46,876	50,004	49,922		(3,046)		(3,046)		46,876				994	12/01/2043
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2015	PRINCIPAL RECEIPT	XXX	3,193	3,193	3,418			(225)		(225)		3,193				48	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2015	PRINCIPAL RECEIPT	XXX	5,453	5,453	5,782			(329)		(329)		5,453				51	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		12/28/2015	PRINCIPAL RECEIPT	XXX	8,432	8,432	8,988			(556)		(556)		8,432				182	03/01/2045
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/28/2015	PRINCIPAL RECEIPT	XXX	15,600	15,600	15,851	15,809		(209)		(209)		15,600				362	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/28/2015	PRINCIPAL RECEIPT	XXX	6,512	6,512	6,765	6,709		(197)		(197)		6,512				146	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		12/28/2015	PRINCIPAL RECEIPT	XXX	19,186	19,186	20,082			(896)		(896)		19,186				244	08/01/2028
31418AES3	FNMA PMA 1044		12/28/2015	PRINCIPAL RECEIPT	XXX	11,884	11,884	12,178	12,155		(271)		(271)		11,884				189	04/01/2042
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						959,967	959,537	993,248	935,979		(31,037)		(31,037)		959,639		328	328	17,498	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAJ6	ACE INA HOLDINGS		03/09/2015	McDonnell	XXX	70,626	65,000	71,531	68,686		(323)		(323)		68,364		2,262	2,262	2,130	02/15/2017
009089AA1	AIR CANADA 2013-1 20261115 4.1		11/15/2015	VARIOUS	XXX	120,395	124,762	121,888	69,214		66		66		122,781		(2,386)	(2,386)	1,931	11/15/2026
02005RAD3	ALLY AUTO REC TR 2010-5 201606		01/15/2015	Undefined	XXX	50,000	50,000	50,328	50,256		(7)		(7)		50,249		(249)	(249)	102	06/15/2016
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2		12/17/2015	PRINCIPAL RECEIPT	XXX	1,635	1,635	1,635	1,635						1,635				31	10/17/2036
02660TCS0	AMERICAN HOME MTG 2004-4 20450		12/28/2015	PRINCIPAL RECEIPT	XXX	2,129	2,129	2,127			1		1		2,129				8	05/25/2045
037833AK6	APPLE INC		11/02/2015	McDonnell	XXX	82,918	85,000	84,017	84,161		78		78		84,239		(1,320)	(1,320)	2,051	05/03/2023
05947U4F2	BANC AMER CMBS 2005-6		12/10/2015	PRINCIPAL RECEIPT	XXX	50,000	50,000	52,355	52,289		(5,937)		(5,937)		50,000				2,480	09/10/2047
064149C88	BANK N S HALIFAX SR GLBL NT 21		02/05/2015	Bank of America	XXX	39,073	35,000	38,831	38,592		(53)		(53)		38,539		534	534	880	01/01/2021
07383F7Y8	BEAR STEARNS CMBS 2005-PWR8		07/15/2015	PRINCIPAL RECEIPT	XXX	75,000	75,000	76,421	76,399		(1,399)		(1,399)		75,000				1,800	06/11/2041
07387BAL7	BEAR STEARNS CMBS 2005-PWR9		12/11/2015	PRINCIPAL RECEIPT	XXX	45,450	45,450	47,078	47,018		(1,568)		(1,568)		45,450				1,724	09/11/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
10112RAS3	BOSTON PPTYS LTD PARTNERSHIP		02/09/2015	Bank of America	XXX	69,930	65,000	69,352	69,105		(62)		(62)		69,043		887	887	648	05/15/2021
12673PAC9	CA INC SR GLBL NT 19		10/26/2015	Bank of America	XXX	27,122	25,000	28,106	27,822		(556)		(556)		27,265		(144)	(144)	1,224	01/01/2019
126802CL9	CABELAS CC MSTR TR 2013-I 2026		05/19/2015	Bank of America	XXX	100,258	100,000	98,633	98,653		93		93		98,746		1,512	1,512	1,182	02/17/2026
14313KAC2	CARMAX AUTO OWNER ABS		12/15/2015	PRINCIPAL RECEIPT	XXX	50,469	50,469	50,458	50,472		(2)		(2)		50,469				134	03/15/2016
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		12/10/2015	PRINCIPAL RECEIPT	XXX	15,307	15,307	15,307							15,307				57	12/10/2023
17275RAS1	CISCO SYS INC		11/01/2015	MERRILL LYNCH	XXX	90,064	90,000	90,000	90,000						90,000		64	64	465	03/03/2017
17305EEW1	CITIBANK CREDIT CARD 2012		04/21/2015	VARIOUS	XXX	100,035	100,000	99,943	100,082		(11)		(11)		100,072		(36)	(36)	301	10/07/2017
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2015	Sink PMT @ 100.0000000	XXX	3,982	3,982	3,971	3,971		11		11		3,982				119	10/29/2024
22303QAL4	COVIDIEN INTL FIN S A GTD SR N		02/09/2015	McDonnell	XXX	76,479	70,000	73,464	72,805		(52)		(52)		72,753		3,726	3,726	466	06/15/2020
225458DN5	CSFB COML MTG PTC 2005-C1		01/16/2015	VARIOUS	XXX	44,871	44,871	45,207	45,246		(5)		(5)		45,240		(369)	(369)	190	02/15/2038
244199BF1	DEERE & CO		02/20/2015	Bank of America	XXX	35,696	35,000	34,069	34,078		2		2		34,079		1,617	1,617	288	09/01/2042
247367AX3	DELTA AIRLINES PT 2002-1 20240		09/01/2015	VARIOUS	XXX	61,141	53,919	63,759	63,516		(1,651)		(1,651)		61,865		(724)	(724)	3,461	02/01/2024
29250RAU0	ENBRIDGE ENERGY PARTNERS L P S		02/01/2015	Undefined	XXX	36,707	35,000	37,161	37,047		(21)		(21)		37,026		(319)	(319)	556	09/15/2021
01F040610	FNMA		01/09/2015	Undefined	XXX	444,309	415,000	441,699	440,047		(599)		(599)		439,448		4,862	4,862		12/15/2015
36159LBS4	GE DEALER FLRPLN 2012-1 201702		01/20/2015	Undefined	XXX	100,023	100,000	100,051	100,048		(2)		(2)		100,046		(23)	(23)	65	02/20/2017
369622SN6	GENERAL ELEC CAP CORP PERP		12/03/2015	Undefined	XXX	116,490	100,000	116,490	116,375		(139)		(139)		116,236		254	254	6,888	12/29/2049
419838AA5	HAWAIIAN AIRL TR 2013-1 202707		07/15/2015	VARIOUS	XXX	46,496	46,986	46,574	46,580		42		42		46,622		(126)	(126)	1,066	07/15/2027
43814FAC6	HONDA AUTO RECV 2013-4		12/18/2015	PRINCIPAL RECEIPT	XXX	49,961	49,961	49,953	49,957		5		5		49,961				267	09/18/2017
44890BAE6	HYUNDAI AUTO RECEIVABLES TRUST		04/15/2015	PRINCIPAL RECEIPT	XXX	39,405	39,405	39,743	39,660		(255)		(255)		39,405				173	04/15/2016
466247GD9	JP MORGAN ACCEPT 2004-A5 20341		12/28/2015	PRINCIPAL RECEIPT	XXX	8,474	8,474	8,492			(19)		(19)		8,474				65	12/25/2034
46625YSP9	JP MORGAN COM MTG 2005-LDP3		10/21/2015	VARIOUS	XXX	50,000	50,000	50,875	50,855		(245)		(245)		50,610		(610)	(610)	1,994	08/15/2042
46641YAA1	JP MORGAN MTG TR 2014-2		12/28/2015	PRINCIPAL RECEIPT	XXX	10,048	10,048	10,353			(305)		(305)		10,048				89	06/25/2029
46625HHP8	JPMORGAN CHASE & CO		01/20/2015	MATURITY	XXX	45,000	45,000	47,790	45,064		(64)		(64)		45,000				833	01/20/2015
485161AS2	KANSAS CITY SOUTHN DE MEXICO S		04/20/2015	Undefined	XXX	49,776	50,000	48,397	48,935		34		34		48,969		807	807	658	05/15/2023
494550BR6	KINDER MORGAN ENERGY PARTNERS		12/15/2015	McDonnell	XXX	59,800	65,000	65,708	65,612		(138)		(138)		65,473		(5,673)	(5,673)	2,378	02/01/2019
52108H2Z6	LB-UBS COMMERCIAL MORTGAGE		03/15/2015	PRINCIPAL RECEIPT	XXX	45,000	45,000	45,647	45,614		(614)		(614)		45,000				386	02/15/2040
55616XAL1	MACYS RETAIL HLDGS INC SR NT 3		09/09/2015	MERRILL LYNCH	XXX	62,160	65,000	64,934	64,937		3		3		64,940		(2,780)	(2,780)	1,852	01/01/2024
58155QAC7	McKESSON CORP		07/28/2015	McDonnell	XXX	65,864	65,000	67,447	65,823		(404)		(404)		65,418		446	446	1,936	03/01/2016
595481AC6	MID-STATE CAPITAL 2005-1 20400		12/15/2015	PRINCIPAL RECEIPT	XXX	3,408	3,408	3,653	3,653		(245)		(245)		3,408				128	01/15/2040
61745M3H4	MORGAN STANLEY CAP 2005-HQ5		01/14/2015	PRINCIPAL RECEIPT	XXX	20,272	20,272	20,434	20,846		(574)		(574)		20,272				87	01/14/2042
63938PAH2	NAVISTAR FIN DEALER		09/25/2015	VARIOUS	XXX	100,000	100,000	100,348	100,317		(105)		(105)		100,212		(212)	(212)	655	09/25/2018
655844BP2	NORFOLK SOUTHERN CORP SR NT 3.		05/28/2015	Bank of America	XXX	42,010	40,000	41,816	41,745		(70)		(70)		41,676		335	335	1,352	01/01/2024
68389XAT2	ORACLE CORP SR FLT NT 17		11/01/2015	McDonnell	XXX	105,006	105,000	105,156	105,131		(43)		(43)		105,087		(82)	(82)	533	07/07/2017
726505AP5	PLAINS EXPL& PRODTN CO SR NT 6		09/01/2015	Undefined	XXX	53,810	60,000	69,402	69,032		(613)		(613)		68,419		(14,609)	(14,609)	4,296	02/15/2023
760985H79	RESIDENTIAL ASSET SEC 2003-RZ5		12/28/2015	PRINCIPAL RECEIPT	XXX	12,055	12,055	12,176	12,182		(127)		(127)		12,055				316	09/25/2033
767201AK2	RIO TINTO FIN USA LTD GTD NT 3		08/12/2015	Bank of America	XXX	72,468	70,000	73,481	73,225		(368)		(368)		72,857		(389)	(389)	1,940	02/01/2020
7846NAF48	SMART US TRUST 2011-4		08/31/2015	VARIOUS	XXX	100,000	100,000	101,000	100,920		(920)		(920)		100,000				1,173	08/14/2017
843646AF7	SOUTHERN PWR CO SR NT 4.875%15		07/15/2015	MATURITY	XXX	34,000	34,000	35,378	34,143		(143)		(143)		34,000				1,658	07/15/2015
85771PAN2	STATOIL ASA SR NT 3.7%24		10/29/2015	Bank of America	XXX	67,350	65,000	68,510	68,372		(273)		(273)		68,099		(749)	(749)	2,799	01/01/2024
909317BE8	UNITED AIRLINES PT CERT 2009-2		07/15/2015	VARIOUS	XXX	71,935	108,051	71,116	66,017		6,116		6,116		81,865		(9,930)	(9,930)	1,023	01/15/2017
91529YAH9	UNUM GROUP		01/06/2015	McDonnell	XXX	50,980	45,000	51,865	50,314		(12)		(12)		50,302		678	678	802	09/15/2020
90345WAD6	US AIRWAYS 2012-2A PIT		12/03/2015	VARIOUS	XXX	78,258	76,973	78,646	72,523		(451)		(451)		78,199		59	59	129	12/03/2026
921796MZ8	VANDERBILT MTG INC 2003-A 2026		12/07/2015	PRINCIPAL RECEIPT	XXX	23,489	23,489	23,959	23,960		(471)		(471)		23,489				789	05/07/2026
92343VBT0	VERIZON COMMUNICATIONS INC		03/17/2015	VENDOR CODE 1000 NOT IN TABLE	XXX	38,199	30,000	38,199	38,139		(28)		(28)		38,111		88	88	1,323	01/01/2043
96950FAN4	WILLIAMS PARTNERS L P SR GLBL		12/14/2015	Undefined	XXX	10,286	15,000	15,599			(8)		(8)		15,590		(5,305)	(5,305)	1,037	03/04/2044
96950FAG9	WILLIAMS PARTNERS L P SR NT 4.		10/14/2015	McDonnell	XXX	80,628	80,000	83,548	83,115		(382)		(382)		82,733		(2,107)	(2,107)	3,062	11/15/2020
98158LAC1	WORLD OMNI AUTO TR 2014-A 2019		12/15/2015	PRINCIPAL RECEIPT	XXX	686	686	686	686						686				6	04/15/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,406,933	3,366,332	3,454,766	3,324,874		(12,813)		(12,813)		3,436,943		(30,011)	(30,011)	63,986	XXX
8399997 Subtotal - Bonds - Part 4						8,786,705	8,626,182	8,772,876	8,014,142		(50,160)		(50,160)		8,709,186		77,510	77,510	119,050	XXX
8399998 Summary Item from Part 5 for Bonds						6,499,684	6,302,166	6,547,994			(3,309)		(3,309)		6,544,682		(45,002)	(45,002)	41,442	XXX
8399999 Subtotal - Bonds						15,286,389	14,928,348	15,320,870	8,014,142		(53,469)		(53,469)		15,253,868		32,508	32,508	160,492	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
020002606	ALLSTATE CORP DEP 1/1000 C		03/05/2015	Undefined	1,500.000	41,444		40,230	40,425	(195)			(195)		40,230		1,214	1,214	633	XXX
25746U703	DOMINION RES INC VA NE CRP UNI		04/14/2015	Undefined	1,400.000	78,810	50	83,282	82,893		(3,067)		(3,067)		79,826		(1,017)	(1,017)	2,144	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
29364W306	ENTERGY LA LLC 1ST MTG BD		03/05/2015	Undefined	2,000.000	50,919	25	50,450	50,450		(1)		(1)		50,449		470	470	734	XXX
369604BM4	GENERAL ELECTRIC CO PERP SR-A		06/30/2015	Undefined	116,490.000	116,490		116,490	116,490						116,490					XXX
302570AX4	NEXTERA ENERGY CAPITAL		06/30/2015	Undefined	101,300.000	101,300		101,300	101,300						101,300					XXX
693475AK1	PNC FINANCIAL SERVICES		06/30/2015	Undefined	110,250.000	110,250		110,250	110,250						110,250					XXX
854502AF8	STANLEY BLACK & DECKER INC		06/30/2015	Undefined	108,450.000	108,450		108,450	108,450						108,450					XXX
860630201	STIFEL FINL CORP SR NT 6.7%22		01/15/2015	Undefined	1,800.000	45,000	25	45,716	45,713		(3)		(3)		45,709		(709)	(709)	754	XXX
913017117	UNITED TECHNOLOGIES CORP CORP		07/23/2015	Undefined	650.000	33,787	50	40,268	39,779		(7,911)		(7,911)		32,749		1,038	1,038	1,219	XXX
949746PM7	WELLS FARGO & CO		06/30/2015	Undefined	110,500.000	110,500		110,500	110,500						110,500					XXX
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						796,950	XXX	806,936	806,250	(195)	(10,982)		(11,177)		795,953		996	996	5,484	XXX
8999997 Subtotal - Preferred Stocks - Part 4						796,950	XXX	806,936	806,250	(195)	(10,982)		(11,177)		795,953		996	996	5,484	XXX
8999998 Summary Item from Part 5 for Preferred Stocks						366,720	XXX	373,784			(718)		(718)		373,066		(6,347)	(6,347)	8,198	XXX
8999999 Subtotal - Preferred Stocks						1,163,670	XXX	1,180,720	806,250	(195)	(11,700)		(11,895)		1,169,019		(5,351)	(5,351)	13,682	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000375204	ABB LTD		10/23/2015	MERRILL LYNCH	878.000	16,124	XXX	19,198	18,570	628			628		19,198		(3,074)	(3,074)	789	XXX
004239109	ACADIA REALTY TRUST REIT		04/01/2015	MERRILL LYNCH	293.000	10,059	XXX	7,547	9,385	(1,838)			(1,838)		7,547		2,512	2,512	3,898	XXX
H0023R105	ACE LIMITED		12/15/2015	MERRILL LYNCH	809.000	91,492	XXX	68,254	92,938	(24,684)			(24,684)		68,254		23,238	23,238	1,948	XXX
00687A107	ADIDAS AG SPN ADR		11/09/2015	MERRILL LYNCH	299.000	13,414	XXX	12,237	10,317	1,920			1,920		12,237		1,176	1,176	252	XXX
008252108	AFFILIATED MANAGERS		12/15/2015	MERRILL LYNCH	504.000	100,586	XXX	97,570	106,969	(9,399)			(9,399)		97,570		3,017	3,017		XXX
001055102	AFLAC Corp.		11/11/2015	MERRILL LYNCH	1,541.000	98,663	XXX	89,147	91,879	(4,905)			(4,905)		89,147		9,515	9,515	2,222	XXX
009279100	AIRBUS GROUP		08/13/2015	MERRILL LYNCH	813.000	13,639	XXX	12,279	10,032	2,247			2,247		12,279		1,359	1,359	234	XXX
03938L104	ARCELORMITTAL SA. LUXEMBOURG		08/13/2015	MERRILL LYNCH	441.000	3,922	XXX	5,504	4,864	640			640		5,504		(1,582)	(1,582)	180	XXX
046353108	ASTRAZENECA PLC SPND ADR		12/16/2015	MERRILL LYNCH	729.000	34,230	XXX	30,293	35,823	(5,530)			(5,530)		30,293		3,936	3,936	1,643	XXX
Y0486S104	AVAGO TECHNOLOGIES		03/01/2015	MERRILL LYNCH	98.000	10,769	XXX	3,176	9,858	(6,682)			(6,682)		3,176		7,593	7,593		XXX
053484101	AVALONBAY COMMINICATION INC		12/02/2015	MERRILL LYNCH	53.000	9,557	XXX	6,405	8,660	(2,255)			(2,255)		6,405		3,152	3,152	2,695	XXX
05382A104	AVIVA PLC		11/01/2015	MERRILL LYNCH	132.000	1,951	XXX	2,026							2,026		(75)	(75)		XXX
054536107	AXA-SPONS ADR		10/13/2015	MERRILL LYNCH	471.000	11,655	XXX	7,380	10,781	(3,402)			(3,402)		7,380		4,276	4,276	2,036	XXX
056752108	BAIDU INC		10/27/2015	MERRILL LYNCH	27.000	4,596	XXX	2,924	6,155	(3,232)			(3,232)		2,924		1,672	1,672		XXX
059460303	BANCO BRADESCO		11/03/2015	MERRILL LYNCH	2,257.000	13,118	XXX	29,081	25,149	3,932			3,932		29,081		(15,964)	(15,964)	809	XXX
69367U105	BANK MANDIRI TBK-UNSPON		08/11/2015	MERRILL LYNCH	974.000	6,690	XXX	6,034	8,454	(2,420)			(2,420)		6,034		656	656	233	XXX
06738E204	BARCLAYS PLC ADR		11/20/2015	MERRILL LYNCH	798.000	11,188	XXX	7,117	11,978	(4,861)			(4,861)		7,117		4,071	4,071	822	XXX
072730302	BAYER AG SP ADR		10/08/2015	MERRILL LYNCH	173.000	24,684	XXX	10,700	23,673	(12,973)			(12,973)		10,700		13,984	13,984	610	XXX
055434203	BG GROUP PLC SP ADR		12/01/2015	MERRILL LYNCH	632.000	9,573	XXX	10,868	8,444	2,425			2,425		10,868		(1,295)	(1,295)	636	XXX
09063H107	BIOMED REALTY TRUST INC COM		11/01/2015	MERRILL LYNCH	2,410.000	56,168	XXX	45,208	51,911	(6,704)			(6,704)		45,208		10,960	10,960	2,775	XXX
101121101	BOSTON PPTYS INC		12/21/2015	MERRILL LYNCH	103.000	12,954	XXX	11,840	13,255	(1,416)			(1,416)		11,840		1,115	1,115	7,380	XXX
105105100	BRAMBLES LTD		06/30/2015	MERRILL LYNCH	799.001	11,082	XXX	11,082	13,751	(2,669)			(2,669)		11,082				172	XXX
105105209	BRAMBLES LTD SHS ADR		10/15/2015	MERRILL LYNCH	241.000	3,516	XXX	3,338							3,338		178	178	50	XXX
120738406	BUNZL PLC ADR		01/02/2015	MERRILL LYNCH	212.000	5,795	XXX	2,992	5,747	(2,756)			(2,756)		2,992		2,804	2,804	100	XXX
12541W209	C.H. Robinson Worldwide		09/01/2015	MERRILL LYNCH	412.000	26,779	XXX	25,500	30,855	(5,355)			(5,355)		25,500		1,279	1,279	524	XXX
149123101	CATERPILLAR INC.		01/14/2015	MERRILL LYNCH	980.000	83,409	XXX	94,212	89,699	4,512			4,512		94,212		(10,803)	(10,803)		XXX
124857202	CBS Corp New Class B		10/01/2015	MERRILL LYNCH	1,207.000	62,885	XXX	64,812	66,795	(1,983)			(1,983)		64,812		(1,927)	(1,927)	26,720	XXX
15639K300	CENTRICA PLC		11/01/2015	MERRILL LYNCH	701.000	9,726	XXX	15,109	12,099	3,009			3,009		15,109		(5,383)	(5,383)	370	XXX
166744201	CHEUNG KONG HLDG ADR		04/10/2015	MERRILL LYNCH	955.000	14,101	XXX	14,101	15,968	(1,867)			(1,867)		14,101				372	XXX
166764100	CHEVRONTEXACO CORP		04/14/2015	MERRILL LYNCH	891.000	94,214	XXX	95,268	99,952	(4,684)			(4,684)		95,268		(1,054)	(1,054)	491	XXX
171778202	CIELO S A SP ADR		08/03/2015	MERRILL LYNCH	212.000	2,685	XXX	1,424	2,779	(1,354)			(1,354)		1,424		1,260	1,260	77	XXX
172967424	CITIGROUP INC COM NEW		12/23/2015	MERRILL LYNCH	843.000	45,965	XXX	30,538	45,615	(15,077)			(15,077)		30,538		15,428	15,428	316	XXX
12562Y100	CK HUTCHISON HOLDINGS		07/16/2015	MERRILL LYNCH	634.000	9,085	XXX	9,361							9,361		(276)	(276)	20,032	XXX
126132109	CNOOC LTD		10/13/2015	MERRILL LYNCH	37.000	4,357	XXX	7,261	5,011	2,250			2,250		7,261		(2,904)	(2,904)	559	XXX
G2554F113	COVIDIEN LTD		01/27/2015	MERRILL LYNCH	734.000	69,732	XXX	69,732	75,074	(5,341)			(5,341)		69,732				264	XXX
225401108	CREDIT SUISSE GP SP ADR		10/23/2015	MERRILL LYNCH	266.000	6,603	XXX	6,687							6,687		(84)	(84)	1,711	XXX
126408103	CSX CORP		03/03/2015	MERRILL LYNCH	1,231.000	42,426	XXX	37,627	44,599	(6,972)			(6,972)		37,627		4,799	4,799	197	XXX
126650100	CVS CORPORATION		07/01/2015	MERRILL LYNCH	1,040.000	107,696	XXX	62,127	100,162	(38,035)			(38,035)		62,127		45,569	45,569	536	XXX
24872B100	DENSO CP UNSPONSORED ADR		05/21/2015	MERRILL LYNCH	109.000	2,853	XXX	1,856	2,541	(685)			(685)		1,856		997	997		XXX
251566105	Deutsche Telekom Ag Spons		08/13/2015	MERRILL LYNCH	1,314.000	23,703	XXX	21,303	20,879	423			423		21,303		2,400	2,400	567	XXX
25179M103	DEVON ENERGY CORP		11/02/2015	MERRILL LYNCH	533.000	22,301	XXX	37,844	32,625	5,219			5,219		37,844		(15,544)	(15,544)	928	XXX
254709108	DISCOVER FINL SRVC		01/27/2015	MERRILL LYNCH	1,012.000	56,598	XXX	49,812	66,276	(16,464)			(16,464)		49,812		6,787	6,787		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
268780103	E ONAG SPONS ADR		02/09/2015	MERRILL LYNCH	606.000	8,785	XXX	10,478	10,299	179			179		10,478		(1,693)	(1,693)		XXX
292505104	ENCANA		09/03/2015	MERRILL LYNCH	953.000	6,520	XXX	18,453	13,218	5,235			5,235		18,453		(11,933)	(11,933)	162	XXX
29476L107	EQUITY RESIDENTIAL SH BEN INT		10/06/2015	MERRILL LYNCH	871.000	67,499	XXX	53,354	62,573	(9,218)			(9,218)		53,354		14,145	14,145	75	XXX
294821608	ERICSSON LM TEL CL B ADR		04/01/2015	MERRILL LYNCH	5,170.000	66,616	XXX	63,660	62,557	1,103			1,103		63,660		2,956	2,956		XXX
30225T102	EXTRA SPACE STORAGE INC COM		12/21/2015	MERRILL LYNCH	1,138.000	88,696	XXX	48,897	66,732	(17,836)			(17,836)		48,897		39,800	39,800	1,367	XXX
30231G102	EXXON MOBILE CORP		12/23/2015	MERRILL LYNCH	2,413.000	188,550	XXX	233,274	223,082	10,193			10,193		233,274		(44,724)	(44,724)	7,053	XXX
307305102	FANUC LTD-UNSP		05/12/2015	MERRILL LYNCH	501.000	17,462	XXX	13,384	13,793	(408)			(408)		13,384		4,078	4,078		XXX
313747206	FEDERAL REALTY INVT TR SH BEN INT		01/26/2015	MERRILL LYNCH	64.000	9,307	XXX	6,859	8,541	(1,682)			(1,682)		6,859		2,448	2,448	660	XXX
345550107	FOREST CITY ENTERPRISES INC CL A		03/03/2015	MERRILL LYNCH	190.000	4,783	XXX	2,913	4,047	(1,134)			(1,134)		2,913		1,870	1,870		XXX
36318L104	GALAXY ENTMT GROUP TLD		10/19/2015	MERRILL LYNCH	298.000	10,159	XXX	14,818	16,734	(1,916)			(1,916)		14,818		(4,658)	(4,658)	108	XXX
36160B105	GDF SUEZ SPONS ADR		07/31/2015	MERRILL LYNCH	1,758.000	42,832	XXX	43,959	40,957	3,002			3,002		43,959		(1,127)	(1,127)	850	XXX
369604103	GENERAL ELECTRIC CO		12/01/2015	MERRILL LYNCH	2,828.000	83,619	XXX	75,345	71,464	3,882			3,882		75,345		8,273	8,273	6,163	XXX
370334104	GENERAL MILLS INC		10/07/2015	MERRILL LYNCH	259.000	14,410	XXX	14,320							14,320		90	90		XXX
38141G104	Goldman Sachs Group Inc		07/13/2015	MERRILL LYNCH	198.000	41,261	XXX	37,219							37,219		4,042	4,042	313	XXX
38489R100	GRAMERCY PROPERTY TRUST INC		03/23/2015	MERRILL LYNCH	4,964.000	31,640	XXX	29,700	34,252	(4,552)			(4,552)		29,700		1,940	1,940	248	XXX
39137B109	GREAT WALL MOTOR CO		04/10/2015	MERRILL LYNCH	120.000	8,127	XXX	4,797	6,856	(2,059)			(2,059)		4,797		3,331	3,331		XXX
406216101	HALLIBURTON COMPANY		04/01/2015	MERRILL LYNCH	469.000	20,179	XXX	25,439	18,446	6,993			6,993		25,439		(5,260)	(5,260)	84	XXX
40414L109	HCP INC COM		11/01/2015	MERRILL LYNCH	2,615.000	99,084	XXX	96,665	115,138	(18,474)			(18,474)		96,665		2,420	2,420	4,514	XXX
42217K106	HEALTH CARE REIT INC COM		09/30/2015	MERRILL LYNCH	1,698.000	98,412	XXX	95,790	128,488	(32,697)			(32,697)		95,790		2,622	2,622	4,445	XXX
43300A104	Hilton Worldwide Hldgs		11/01/2015	MERRILL LYNCH	369.000	9,425	XXX	8,228	9,627	(1,399)			(1,399)		8,228		1,197	1,197	37	XXX
437076102	HOME DEPOT INC		05/01/2015	MERRILL LYNCH	721.000	81,436	XXX	58,225	75,683	(17,458)			(17,458)		58,225		23,211	23,211	525	XXX
438516106	HONEYWELL INTL INC DEL		04/01/2015	MERRILL LYNCH	450.000	46,212	XXX	25,477	44,964	(19,487)			(19,487)		25,477		20,735	20,735	233	XXX
44107P104	HOST HOTELS & RESORTS INC COM		04/21/2015	MERRILL LYNCH	480.000	9,936	XXX	8,748	11,410	(2,661)			(2,661)		8,748		1,188	1,188	210	XXX
404280406	HSBC Holdings PLC Spons ADR New		01/20/2015	MERRILL LYNCH	911.000	41,426	XXX	44,531	43,027	1,504			1,504		44,531		(3,105)	(3,105)		XXX
448415208	HUTCHISN WHAMPOA ADR		06/30/2015	MERRILL LYNCH	1,341.000	28,112	XXX	27,683	30,840	(3,158)			(3,158)		27,683		429	429	658	XXX
455807107	INDUSTRIAL AND COMMRCL BNK		10/13/2015	MERRILL LYNCH	1,620.000	24,248	XXX	22,770	23,652	(882)			(882)		22,770		1,478	1,478	1,701	XXX
456788108	INFOSYS TECH LTD ADR		06/02/2015	MERRILL LYNCH	390.000	12,410	XXX	11,524	12,269	(745)			(745)		11,524		886	886		XXX
456837103	Ing Group NV Netherlands		12/22/2015	MERRILL LYNCH	853.000	12,328	XXX	5,316	11,063	(5,747)			(5,747)		5,316		7,011	7,011	902	XXX
458140100	INTEL CORP		11/16/2015	MERRILL LYNCH	575.000	18,455	XXX	18,795							18,795		(341)	(341)		XXX
45857P509	INTERCONTINENTAL HOTELS		11/24/2015	MERRILL LYNCH	173.000	6,414	XXX	4,720	6,929	(2,208)			(2,208)		4,720		1,694	1,694	138	XXX
460146103	INTERNATIONAL PAPER CO		06/25/2015	MERRILL LYNCH	1,086.000	55,792	XXX	53,196	58,188	(4,992)			(4,992)		53,196		2,596	2,596	872	XXX
46625H100	JP MORGAN CHASE & CO		10/27/2015	MERRILL LYNCH	517.000	33,644	XXX	23,058	32,354	(9,296)			(9,296)		23,058		10,587	10,587	3,656	XXX
4812A4831	JPMORGAN TR I INTL VA SMA SH		12/16/2015	MERRILL LYNCH	8,168.000	97,865	XXX	84,947	97,526	(12,579)			(12,579)		84,947		12,917	12,917		XXX
485785109	KASIKORNBANK		12/08/2015	MERRILL LYNCH	139.000	2,463	XXX	2,902	3,909	(1,006)			(1,006)		2,902		(440)	(440)	351	XXX
48667L106	KDDI CORP SHS		02/11/2015	MERRILL LYNCH	1,266.000	20,671	XXX	18,723	20,003	(1,279)			(1,279)		18,723		1,948	1,948		XXX
492051305	KEPPEL LTD SPONS ADR		06/01/2015	MERRILL LYNCH	814.000	10,720	XXX	14,452	10,904	3,548			3,548		14,452		(3,732)	(3,732)	601	XXX
493267108	KEYCORP NEW		11/01/2015	MERRILL LYNCH	1,827.000	22,733	XXX	24,598	25,395	(797)			(797)		24,598		(1,866)	(1,866)	475	XXX
49427F108	KILROY RLTY CORP COM		08/03/2015	MERRILL LYNCH	1,592.000	113,636	XXX	80,576	109,959	(29,384)			(29,384)		80,576		33,061	33,061	1,173	XXX
501044101	KROGER COMPANY		06/01/2015	MERRILL LYNCH	1,428.000	101,273	XXX	73,168	91,692	(18,524)			(18,524)		73,168		28,105	28,105	307	XXX
531172104	LIBERTY PPTY TR SH BEN INT		06/25/2015	MERRILL LYNCH	1,164.000	39,361	XXX	38,895	43,801	(4,906)			(4,906)		38,895		466	466	1,106	XXX
532457108	LILLY ELI AND COMPANY		09/14/2015	MERRILL LYNCH	2,102.000	164,294	XXX	129,149	145,017	(15,868)			(15,868)		129,149		35,145	35,145	1,820	XXX
G5960L103	MEDTRONIC PLC		04/14/2015	MERRILL LYNCH	170.000	13,222	XXX	16,911							16,911		(3,689)	(3,689)		XXX
58933Y105	MERCK & CO., INC.		10/13/2015	MERRILL LYNCH	3,004.000	157,785	XXX	141,900	170,597	(28,697)			(28,697)		141,900		15,885	15,885	4,482	XXX
594918104	MICROSOFT CORPORATION		11/16/2015	MERRILL LYNCH	1,869.000	97,528	XXX	83,924	86,815	(2,891)			(2,891)		83,924		13,604	13,604	3,397	XXX
606822104	Mitsubishi UFJ Financial		06/04/2015	MERRILL LYNCH	1,520.000	11,249	XXX	7,475	8,406	(930)			(930)		7,475		3,774	3,774		XXX
61166W101	MONSANTO CO NEW		08/14/2015	MERRILL LYNCH	565.000	59,886	XXX	63,061	67,501	(4,440)			(4,440)		63,061		(3,175)	(3,175)	913	XXX
637417106	NATIONAL RETAIL PPTYS INC COM		10/01/2015	MERRILL LYNCH	824.000	29,795	XXX	25,443	32,441	(6,998)			(6,998)		25,443		4,352	4,352	1,051	XXX
641069406	NESTLE S A SPONSORED ADR		10/23/2015	MERRILL LYNCH	282.000	21,746	XXX	21,445	20,572	873			873		21,445		301	301	752	XXX
65339F101	NEXTERA ENERGY INC SHS		09/01/2015	MERRILL LYNCH	282.000	29,041	XXX	17,901	29,974	(12,073)			(12,073)		17,901		11,141	11,141	2,802	XXX
65535H208	Nomura Holdings Inc ADR		01/20/2015	MERRILL LYNCH	2,832.000	15,057	XXX	21,860	16,057	5,803			5,803		21,860		(6,803)	(6,803)		XXX
66987V109	Novartis AG		01/16/2015	MERRILL LYNCH	39.000	3,897	XXX	2,114	3,614	(1,500)			(1,500)		2,114		1,783	1,783		XXX
670100205	NOVO NORDISK A S ADR		10/22/2015	MERRILL LYNCH	64.000	3,418	XXX	1,617	2,708	(1,092)			(1,092)		1,617		1,801	1,801	131	XXX
674599105	OCCIDENTAL PETE CORP CAL		07/09/2015	MERRILL LYNCH	189.000	13,882	XXX	16,740	15,235	1,505			1,505		16,740		(2,858)	(2,858)	3,087	XXX
68389X105	ORACLE CORPORATION		09/14/2015	MERRILL LYNCH	2,476.000	102,761	XXX	99,974	111,346	(11,371)			(11,371)		99,974		2,787	2,787	1,171	XXX
686330101	ORIX CORP SP ADR		08/03/2015	MERRILL LYNCH	234.000	15,870	XXX	13,739	14,632	(893)			(893)		13,739		2,131	2,131	338	XXX
69924R108	PARAMOUNT GROUP INC		10/01/2015	MERRILL LYNCH	413.000	6,875	XXX	7,668	7,678	(10)			(10)		7,668		(793)	(793)	238	XXX
69331C108	PG&E Corp		09/23/2015	MERRILL LYNCH	1,833.000	93,553	XXX	86,318	97,589	(11,271)			(11,271)		86,318		7,234	7,234	2,502	XXX
718546104	PHILLIPS 66		11/02/2015	MERRILL LYNCH	800.000	69,666	XXX	45,365	57,360	(11,995)			(11,995)		45,365		24,301	24,301	1,293	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
720190206	PIEDMONT OFFICE REALTY TR INC COM		04/21/2015	MERRILL LYNCH	479.000	8,690	XXX	7,851	9,024	(1,174)			(1,174)		7,851		839	839	423	XXX
693475105	PNC BANK CORP		12/23/2015	MERRILL LYNCH	217.000	20,838	XXX	13,406	19,797	(6,391)			(6,391)		13,406		7,432	7,432	1,016	XXX
73328P106	PORSCHE AUTOMOBIL		09/01/2015	MERRILL LYNCH	2,101.000	16,555	XXX	22,909	16,787	6,122			6,122		22,909		(6,353)	(6,353)	498	XXX
74435K204	PRUDENTIAL PLC ADR		07/28/2015	MERRILL LYNCH	411.000	19,952	XXX	20,301							20,301		(349)	(349)		XXX
74460D109	PUBLIC STORAGE COM		12/02/2015	MERRILL LYNCH	524.000	108,293	XXX	85,879	96,861	(10,983)			(10,983)		85,879		22,415	22,415	5,234	XXX
74463M106	PUBLICIS GROUPE SPON ADR		09/01/2015	MERRILL LYNCH	1,075.000	19,697	XXX	23,153	19,178	3,975			3,975		23,153		(3,456)	(3,456)		XXX
747525103	QUALCOMM INC COM		09/04/2015	MERRILL LYNCH	1,801.000	110,134	XXX	124,445	133,868	(9,423)			(9,423)		124,445		(14,311)	(14,311)	1,350	XXX
751452202	RAMCO-GERSHENSON PPTYS TR COM SH B		04/21/2015	MERRILL LYNCH	1,232.000	22,364	XXX	18,641	23,088	(4,447)			(4,447)		18,641		3,724	3,724	493	XXX
758205207	REED ELSEVIER PLC		07/01/2015	MERRILL LYNCH	390.000	13,357	XXX	13,357	26,540	(13,182)			(13,182)		13,357				458	XXX
767204100	Rio Tinto PLC Spnsrd ADR		05/01/2015	MERRILL LYNCH	687.000	30,052	XXX	34,083	31,643	2,440			2,440		34,083		(4,031)	(4,031)	795	XXX
771195104	ROCHE HLDG LTD		11/20/2015	MERRILL LYNCH	3,716.000	128,837	XXX	113,204	126,307	(13,103)			(13,103)		113,204		15,633	15,633		XXX
780259206	ROYAL DUTCH SHELL PLC		06/23/2015	MERRILL LYNCH	1,138.000	71,304	XXX	77,718	76,189	1,529			1,529		77,718		(6,414)	(6,414)	1,067	XXX
783513104	RYANAIR HOLDINGS		10/28/2015	MERRILL LYNCH	272.000	16,913	XXX	15,478	19,385	(3,907)			(3,907)		15,478		1,434	1,434	578	XXX
80105N105	Sanofi Aventis		03/25/2015	MERRILL LYNCH	331.000	16,621	XXX	18,155	15,097	3,058			3,058		18,155		(1,534)	(1,534)		XXX
803054204	SAP AG SHS		02/04/2015	MERRILL LYNCH	95.000	6,298	XXX	6,034	6,617	(583)			(583)		6,034		264	264		XXX
80687P106	SCHNEIDER ELEC SA		05/21/2015	MERRILL LYNCH	1,477.000	22,692	XXX	19,916	21,284	(1,368)			(1,368)		19,916		2,776	2,776		XXX
81783H105	SEVEN AND I HOLDINGS CO		06/01/2015	MERRILL LYNCH	536.000	10,954	XXX	8,223	9,664	(1,441)			(1,441)		8,223		2,731	2,731		XXX
82481R106	SHIRE PLC-ADR		12/09/2015	MERRILL LYNCH	112.000	25,292	XXX	16,228	23,804	(7,577)			(7,577)		16,228		9,065	9,065	54	XXX
828806109	SIMON PROPERTY GROUP DEL		12/21/2015	MERRILL LYNCH	716.000	139,522	XXX	117,325	130,391	(13,066)			(13,066)		117,325		22,197	22,197	13,650	XXX
83364L109	SOCIETE GENERAL SP ADR		12/22/2015	MERRILL LYNCH	66.000	611	XXX	610							610					XXX
835699307	Sony Corp.		05/20/2015	MERRILL LYNCH	126.000	4,057	XXX	2,501	2,579	(79)			(79)		2,501		1,557	1,557		XXX
862121100	STORE CAP CORP		03/03/2015	MERRILL LYNCH	121.000	2,673	XXX	2,458	2,615	(157)			(157)		2,458		215	215	47	XXX
863667101	STRYKER CORPORATION		09/02/2015	MERRILL LYNCH	669.000	63,871	XXX	43,901	63,107	(19,206)			(19,206)		43,901		19,971	19,971	683	XXX
86562M209	SUMITOMO MITSUI-UNSPONS		04/14/2015	MERRILL LYNCH	514.000	4,106	XXX	3,125	3,742	(617)			(617)		3,125		980	980		XXX
867224107	SUNCOR ENERGY-NEW		02/04/2015	MERRILL LYNCH	65.000	1,935	XXX	2,564	2,066	498			498		2,564		(630)	(630)		XXX
87160A100	SYNGENTA AG ADR		04/10/2015	MERRILL LYNCH	1,196.000	80,644	XXX	87,022	76,831	10,191			10,191		87,022		(6,378)	(6,378)		XXX
874039100	TAIWAN S MANUFCTRING ADR		04/01/2015	MERRILL LYNCH	162.000	3,690	XXX	1,935	3,626	(1,690)			(1,690)		1,935		1,754	1,754		XXX
87927Y102	TELECOM ITALIA SPA SPON ADR (NEW)		11/04/2015	MERRILL LYNCH	670.000	8,710	XXX	7,972	7,062	910			910		7,972		738	738		XXX
881624209	Teva Pharmaceutical Ind ADR		08/04/2015	MERRILL LYNCH	931.000	60,488	XXX	53,206	53,542	(336)			(336)		53,206		7,282	7,282	383	XXX
254687106	THE WALT DISNEY CO		08/24/2015	MERRILL LYNCH	466.000	47,704	XXX	25,923	43,893	(17,970)			(17,970)		25,923		21,781	21,781	843	XXX
883556102	THERMO ELECTRON CORP		04/09/2015	MERRILL LYNCH	285.000	37,903	XXX	15,146	35,708	(20,562)			(20,562)		15,146		22,757	22,757	237	XXX
872540109	TJX COS INC NEW		03/03/2015	MERRILL LYNCH	791.000	54,442	XXX	45,487	54,247	(8,759)			(8,759)		45,487		8,955	8,955	138	XXX
892331307	TOYOTA MOTOR CORP ADR		11/04/2015	MERRILL LYNCH	214.000	26,884	XXX	23,256	26,853	(3,597)			(3,597)		23,256		3,627	3,627		XXX
896522109	TRINITY INDUSTRY INC		06/09/2015	MERRILL LYNCH	764.000	21,062	XXX	26,054	21,400	4,655			4,655		26,054		(4,992)	(4,992)	211	XXX
900148701	TURKIYE GRTI BK SPN ADR		02/10/2015	MERRILL LYNCH	3,944.000	14,936	XXX	14,662	15,658	(995)			(995)		14,662		274	274		XXX
913017109	UNITED TECHNOLOGIES CORPORATION		02/17/2015	MERRILL LYNCH	112.000	13,603	XXX	8,413	12,880	(4,467)			(4,467)		8,413		5,190	5,190		XXX
92276F100	VENTAS INC COM		12/02/2015	MERRILL LYNCH	472.000	25,193	XXX	26,715	33,842	(7,127)			(7,127)		26,715		(1,522)	(1,522)	1,341	XXX
92343V104	VERIZON COMMUNICATIONS		04/01/2015	MERRILL LYNCH	886.000	43,001	XXX	35,811	41,447	(5,637)			(5,637)		35,811		7,191	7,191	1,696	XXX
92857W308	VODAFONE GROUP		03/01/2015	MERRILL LYNCH	195.000	6,816	XXX	9,798	6,663	3,135			3,135		9,798		(2,982)	(2,982)	196	XXX
929042109	VORNADO REALTY TRUST COMPANY		08/03/2015	MERRILL LYNCH	94.000	9,674	XXX	8,441	11,065	(2,624)			(2,624)		8,441		1,233	1,233	93	XXX
977868306	WOLSELEY		12/18/2015	MERRILL LYNCH	852.000	4,637	XXX	4,988	4,899	89			89		4,988		(351)	(351)	608	XXX
92937A102	WPP PLC NEW/ADR		10/07/2015	MERRILL LYNCH	39.000	4,160	XXX	2,304	4,060	(1,755)			(1,755)		2,304		1,856	1,856	208	XXX
G98290102	XL GROUP		08/03/2015	MERRILL LYNCH	1,609.000	60,641	XXX	53,885	55,301	(1,416)			(1,416)		53,885		6,756	6,756	869	XXX
989825104	ZURICH INSURANCE GROUP		03/02/2015	MERRILL LYNCH	1,027.000	33,154	XXX	30,489	32,042	(1,553)			(1,553)		30,489		2,665	2,665		XXX
433578507	Hitachi Ltd Adr	F	09/10/2015	MERRILL LYNCH	645.000	38,635	XXX	39,938	48,091	(8,153)			(8,153)		39,938		(1,303)	(1,303)	172	XXX
76026T205	Repsol S A Spns Adr	F	09/11/2015	MERRILL LYNCH	1,477.198	19,994	XXX	30,556	27,446	3,110			3,110		30,556		(10,563)	(10,563)	1,776	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,368,158	XXX	4,852,700	5,333,625	(612,664)			(612,664)		4,852,700		515,457	515,457	181,229	XXX
Common Stocks - Mutual Funds																				
026547828	American High Income Trust		12/17/2015	MERRILL LYNCH	203,558.363	1,903,276	XXX	2,100,005	2,188,252	(88,247)			(88,247)		2,100,005		(196,730)	(196,730)	129,381	XXX
355148859	FRANKLIN BS ADV NEW		12/31/2015	Bank of America	20,749.144	909,227	XXX	974,807	925,412	49,396			49,396		974,807		(65,580)	(65,580)		XXX
464287614	ISHARES RUSSELL 1000 GROWTH		07/21/2015	Bank of America	5,115.000	525,115	XXX	427,555	489,045	(61,490)			(61,490)		427,555		97,560	97,560	8,961	XXX
464287598	Ishares Russell 1000 Value Indx Fd		07/21/2015	Bank of America	5,089.000	525,199	XXX	305,817	531,292	(225,475)			(225,475)		305,817		219,382	219,382	34,403	XXX
464287648	ISHARES TRUST RUSSELL 2000 GROWTH		07/21/2015	Bank of America	2,560.000	400,183	XXX	179,614	364,493	(184,879)			(184,879)		179,614		220,569	220,569	5,219	XXX
68380T608	OPPENHEIMER INT'L BOND FD-I		12/15/2015	Bank of America	415,026.407	2,295,096	XXX	2,557,690	2,452,806	104,883			104,883		2,557,690		(262,594)	(262,594)	92,324	XXX
77956H104	Rowe T Price Int'l Funds Inc		12/31/2015	VARIOUS	211,160.434	1,742,072	XXX	2,099,987	1,887,774	212,212			212,212		2,099,987		(357,915)	(357,915)	35,325	XXX
74144Q500	T ROWE PRICE INSTL INTL BOND FUND		12/15/2015	Bank of America	290,706.457	2,363,468	XXX	2,765,000	2,555,310	209,690			209,690		2,765,000		(401,557)	(401,557)	57,771	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
922040100	Vanguard Institutional Index Fund		07/21/2015	Bank of America	2,580.379	500,000	XXX	284,056	486,840	(202,784)			(202,784)		284,056		215,950	215,950	124,791	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						11,163,636	XXX	11,694,531	11,881,224	(186,694)			(186,694)		11,694,531		(530,915)	(530,915)	488,175	XXX
Common Stocks - Money Market Mutual Funds																				
111111118	BBIF Money Fund		12/31/2015	MERRILL LYNCH	651,176.000	651,176	XXX	651,176							651,176					XXX
9399999 Subtotal - Common Stocks - Money Market Mutual Funds						651,176	XXX	651,176							651,176					XXX
9799997 Subtotal - Common Stocks - Part 4						17,182,970	XXX	17,198,407	17,214,849	(799,358)			(799,358)		17,198,407		(15,458)	(15,458)	669,404	XXX
9799998 Summary Item from Part 5 for Common Stocks						2,230,062	XXX	2,361,463							2,361,463		(131,404)	(131,404)	11,729	XXX
9799999 Subtotal - Common Stocks						19,413,032	XXX	19,559,870	17,214,849	(799,358)			(799,358)		19,559,870		(146,862)	(146,862)	681,133	XXX
9899999 Subtotal - Preferred and Common Stocks						20,576,702	XXX	20,740,590	18,021,099	(799,553)	(11,700)		(811,253)		20,728,889		(152,213)	(152,213)	694,815	XXX
9999999 Totals						35,863,091	XXX	36,061,460	26,035,241	(799,553)	(65,169)		(864,722)		35,982,757		(119,705)	(119,705)	855,307	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. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810QT8	UNITED STATES TREAS BDS		05/01/2015	VARIOUS	05/13/2015	Bank of America	70,000	79,275	71,914	79,228		(47)		(47)			(7,314)	(7,314)	1,088	717
912828C57	UNITED STATES TREAS NTS		02/01/2015	Undefined	05/13/2015	VARIOUS	70,000	73,358	72,187	73,216		(141)		(141)			(1,029)	(1,029)	958	515
912828D98	UNITED STATES TREAS NTS		05/19/2015	VARIOUS	11/01/2015	VARIOUS	205,000	206,190	206,152	205,975		(215)		(215)			177	177	1,262	574
912828F47	UNITED STATES TREAS NTS		01/21/2015	Undefined	11/01/2015	Undefined	185,000	185,202	185,198	185,116		(87)		(87)			82	82	861	290
912828G53	UNITED STATES TREAS NTS		09/09/2015	Bank of America	12/21/2015	Bank of America	370,000	370,328	369,668	370,311		(17)		(17)			(642)	(642)	2,859	1,123
912828G95	UNITED STATES TREAS NTS		01/20/2015	Undefined	03/11/2015	VENDOR CODE 1000 NOT IN TABLE	320,000	325,725	320,785	325,588		(137)		(137)			(4,803)	(4,803)	957	330
912828K58	UNITED STATES TREAS NTS		09/18/2015	Bank of America	10/16/2015	Bank of America	915,000	909,556	910,132	909,663		107		107			469	469	3,300	2,129
912828XA3	UNITED STATES TREAS NTS		05/18/2015	Bank of America	05/27/2015	Bank of America	140,000	140,170	139,995	140,168		(2)		(2)			(173)	(173)	49	15
912828WS5	UNITED STATES TREAS NTS 1.625%		10/26/2015	Undefined	12/21/2015	Undefined	25,000	25,418	25,173	25,401		(17)		(17)			(228)	(228)	193	134
912828VV9	UNITED STATES TREAS NTS 2.125%		11/01/2015	Undefined	12/21/2015	Undefined	580,000	599,338	591,328	598,691		(647)		(647)			(7,362)	(7,362)	3,826	1,835
912828G38	UNITED STATES TREAS NTS 2.25%1		05/27/2015	VARIOUS	09/08/2015	Bank of America	395,000	401,792	395,649	401,604		(187)		(187)			(5,956)	(5,956)	4,288	1,185
912828WJ5	UNITED STATES TREAS NTS 2.5%05		05/01/2015	VARIOUS	05/13/2015	Bank of America	50,000	52,948	51,348	52,892		(56)		(56)			(1,545)	(1,545)	622	425
912828D56	US TREAS NOTE		04/20/2015	Undefined	05/13/2015	Bank of America	40,000	41,777	40,602	41,765		(11)		(11)			(1,164)	(1,164)	231	176
912828SV3	US TREASURY N/B		12/14/2015	Undefined	12/21/2015	Undefined	250,000	249,260	247,287	249,252		(7)		(7)			(1,965)	(1,965)	1,651	1,142
912828XB1	US TREASURY N/B		09/01/2015	Undefined	09/03/2015	Undefined	88,300	87,908	88,182	87,908							273	273	549	527
912828VB3	US TREASURY NOTE		09/01/2015	Undefined	09/03/2015	Undefined	35,000	34,333	34,386	34,333							53	53	186	181
0599999 Subtotal - Bonds - U.S. Governments							3,738,300	3,782,578	3,749,986	3,781,111		(1,464)		(1,464)			(31,127)	(31,127)	22,880	11,298
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
160429UA2	CHARLESTON SC WTRWKS & SWR		08/21/2015	Undefined	11/04/2015	Undefined	70,000	80,718	79,799	80,679		(39)		(39)			(881)	(881)	972	263
57582RDU7	MASSACHUSETTS ST GO BDS		08/20/2015	Undefined	11/01/2015	Undefined	85,000	105,264	106,045	104,942		(322)		(322)			1,103	1,103	1,263	460
882723SR1	TEXAS ST GO MOBILITY FD BDS A		06/18/2015	Bank of America	11/06/2015	Bank of America	90,000	107,736	108,535	107,180		(556)		(556)			1,355	1,355	2,688	1,025
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							245,000	293,718	294,379	292,801		(917)		(917)			1,577	1,577	4,923	1,748
Bonds - U.S. Special Revenue, Special Assessment																				
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		03/04/2015	Undefined	05/31/2015	VARIOUS	99,345	106,256	106,101	106,179		(77)		(77)			(78)	(78)	659	121
31418BL38	FNMA		06/14/2015	Undefined	07/25/2015	VARIOUS	95,000	96,911	96,911	96,907		(4)		(4)			4	4	132	132
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							194,345	203,167	203,012	203,086		(81)		(81)			(74)	(74)	791	253
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
023770AB6	AMER AIRLINES PT TR 2015-1 202		03/02/2015	Undefined	06/09/2015	Undefined	50,000	50,000	49,563	50,000							(438)	(438)	442	
032511BJ5	ANADARKO PETE CORP SR GLBL NT		02/19/2015	Undefined	08/19/2015	Undefined	75,000	76,464	72,527	76,397		(67)		(67)			(3,870)	(3,870)	1,574	280
064159FL5	BANK OF NOVA SCOTIA SR GLBL NT		02/09/2015	Undefined	09/03/2015	Undefined	70,000	71,845	70,046	71,693		(152)		(152)			(1,647)	(1,647)	1,231	103
136385AL5	CANADIAN NAT RES LTD NT 6.25%3		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	08/05/2015	VENDOR CODE 7003 NOT IN TABLE	25,000	29,330	26,703	29,289		(41)		(41)			(2,586)	(2,586)	629	4
Y1639JAD0	CITIC LTD		06/17/2015	Undefined	07/08/2015	Undefined	100,000	114,132	113,276	114,005		(127)		(127)			(729)	(729)	1,619	1,141
231021AQ9	CUMMINS INC SR GLBL NT 43		05/31/2015	Undefined	12/23/2015	Undefined	75,000	93,741	88,202	93,591		(150)		(150)			(5,389)	(5,389)	2,427	780
01F040651	FNMA		05/01/2015	Bank of America	05/06/2015	Bank of America	205,000	218,894	218,229	218,596		(298)		(298)			(367)	(367)		
01F040677	FNMA		07/01/2015	Undefined	07/01/2015	Undefined	205,000	216,763	217,054	216,763							290	290		
01F040628	FNMA TBA 30YR		02/01/2015	Undefined	02/09/2015	Undefined	415,000	443,353	444,050	443,344		(9)		(9)			706	706		
01F040644	FNMA TBA 30YR TBA 04.000% APR		04/01/2015	Undefined	04/15/2015	Undefined	235,000	249,945	251,248	249,937		(8)		(8)			1,312	1,312		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F040636	FNMA TBA 30YR TBA 04.000% MAR		03/01/2015	VENDOR CODE 1000 NOT IN TABLE	03/09/2015	VENDOR CODE 1000 NOT IN TABLE	415,000	443,077	442,196	443,067		(10)		(10)			(871)	(871)		
46625HHA1	JPMORGAN CHASE & CO PERP SR NT		03/06/2015	VENDOR CODE 1000 NOT IN TABLE	04/24/2015	VENDOR CODE 1000 NOT IN TABLE	100,000	107,730	107,625	107,716		(14)		(14)			(91)	(91)	3,719	2,875
80283XAC1	SANTANDER DRIVE AUTO 2014-3 20		02/02/2015	Undefined	12/15/2015	PRINCIPAL RECEIPT	84,522	84,492	84,522	84,522		30		30					179	16
886546AC4	TIFFANY & CO SR GLBL 144A 44		03/11/2015	VENDOR CODE 1000 NOT IN TABLE	05/14/2015	Bank of America	30,000	30,566	28,720	30,565		(1)		(1)			(1,845)	(1,845)	935	698
92343VCY8	VERIZON COMMUNICATIONS INC SR		03/17/2015	VENDOR CODE 1000 NOT IN TABLE	03/17/2015	VENDOR CODE 7003 NOT IN TABLE	40,000	38,199	38,346	38,199							147	147	93	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,124,522	2,268,531	2,252,307	2,267,684		(847)		(847)			(15,378)	(15,378)	12,848	5,897
8399998 Subtotal - Bonds							6,302,166	6,547,994	6,499,684	6,544,682		(3,309)		(3,309)			(45,002)	(45,002)	41,442	19,196
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
03027X407	AMERICAN TOWER CORP NE DEP 1/1		04/14/2015	Undefined	08/07/2015	Undefined	400	40,440	41,591	40,397		(43)		(43)			1,194	1,194	1,373	
03027X308	AMERICAN TOWER CORP PFD CONV S		01/07/2015	Undefined	04/14/2015	Undefined	400	45,839	41,679	45,165		(674)		(674)			(3,486)	(3,486)	525	
29364W306	ENTERGY LA LLC 1ST MTG BD		01/07/2015	Undefined	03/05/2015	Undefined	1,000	25,230	25,460	25,229		(1)		(1)			230	230		
373334119	GEORGIA PWR CO PFD NONCUM A07		04/14/2015	Undefined	10/05/2015	Undefined	500	53,110	51,608	53,110							(1,502)	(1,502)	1,788	
69360J669	PS BUSINESS PKS INC CA S R1/10		02/23/2015	Undefined	06/18/2015	Undefined	3,000	74,250	71,999	74,250							(2,251)	(2,251)	2,156	
842400756	SOUTHERN CALIF EDISON CO PREF		04/21/2015	Undefined	09/16/2015	Undefined	1,000	100,915	100,000	100,915							(915)	(915)	2,356	
949746RN3	WELLS FARGO & CO NEW DEP SH CL		01/15/2015	Undefined	01/15/2015	Undefined	34,000	34,000	34,383	34,000							383	383		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								373,784	366,720	373,066		(718)		(718)			(6,347)	(6,347)	8,198	
8999998 Subtotal - Preferred Stocks								373,784	366,720	373,066		(718)		(718)			(6,347)	(6,347)	8,198	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000375204	ABB LTD		10/16/2015	MERRILL LYNCH	10/23/2015	MERRILL LYNCH	248	4,581	4,580	4,581							(1)	(1)		
00287Y109	ABBVIE INC		07/16/2015	MERRILL LYNCH	10/27/2015	MERRILL LYNCH	1,005	67,448	54,034	67,448							(13,415)	(13,415)	342	
00687A107	ADIDAS AG SPN ADR		10/16/2015	MERRILL LYNCH	11/09/2015	MERRILL LYNCH	71	3,018	3,308	3,018							290	290		
008252108	AFFILIATED MANAGERS		01/21/2015	MERRILL LYNCH	12/15/2015	MERRILL LYNCH	68	13,531	10,253	13,531							(3,278)	(3,278)		
05382A104	AVIVA PLC		01/13/2015	MERRILL LYNCH	11/01/2015	MERRILL LYNCH	827	12,275	12,303	12,275							29	29	1,544	
05523R107	BAE Systems PLC Spon Adr		03/01/2015	MERRILL LYNCH	08/04/2015	MERRILL LYNCH	671	20,619	19,697	20,619							(922)	(922)	501	
05946K101	Banco Bilbao Vizcaya Argentaria		03/01/2015	MERRILL LYNCH	05/05/2015	MERRILL LYNCH	2,237	20,544	22,018	20,544							1,474	1,474	328	
059460303	BANCO BRADESCO		10/16/2015	MERRILL LYNCH	11/03/2015	MERRILL LYNCH	1,161	8,477	6,748	8,477							(1,729)	(1,729)		
05545E209	BHP BILLITON PLC SP ADR		06/23/2015	MERRILL LYNCH	08/24/2015	MERRILL LYNCH	542	23,288	17,415	23,288							(5,873)	(5,873)		
09063H107	BIOMED REALTY TRUST INC COM		03/03/2015	MERRILL LYNCH	11/01/2015	MERRILL LYNCH	344	7,604	8,017	7,604							414	414		
124857202	CBS Corp New Class B		03/02/2015	MERRILL LYNCH	10/01/2015	MERRILL LYNCH	983	59,832	38,191	59,832							(21,641)	(21,641)		
15639K300	CENTRICA PLC		10/16/2015	MERRILL LYNCH	11/01/2015	MERRILL LYNCH	185	2,782	2,567	2,782							(215)	(215)		
126132109	CNOOC LTD		08/12/2015	MERRILL LYNCH	10/13/2015	MERRILL LYNCH	2	255	234	255							(21)	(21)		
23304Y100	DBS GROUP HLDGS		06/04/2015	MERRILL LYNCH	11/02/2015	MERRILL LYNCH	422	25,381	20,389	25,381							(4,991)	(4,991)	636	
D18190898	DEUTSCHE BK AG REG SHS		08/07/2015	MERRILL LYNCH	11/10/2015	MERRILL LYNCH	661	21,214	17,593	21,214							(3,621)	(3,621)		
251566105	Deutsche Telekom Ag Spons		01/09/2015	MERRILL LYNCH	08/17/2015	MERRILL LYNCH	520	8,189	9,275	8,189							1,086	1,086		
292505104	ENCANA		08/12/2015	MERRILL LYNCH	09/03/2015	MERRILL LYNCH	232	2,582	1,588	2,582							(994)	(994)		
29286D105	ENGIE SHS		08/07/2015	VARIOUS	10/01/2015	MERRILL LYNCH	1,155	30,129	17,889	30,129							(12,240)	(12,240)		
294821608	ERICSSON LM TEL CL B ADR		03/13/2015	MERRILL LYNCH	04/01/2015	MERRILL LYNCH	2,445	30,906	31,050	30,906							144	144		
30231G102	EXXON MOBILE CORP		07/01/2015	MERRILL LYNCH	12/23/2015	MERRILL LYNCH	559	46,904	44,533	46,904							(2,372)	(2,372)		
36318L104	GALAXY ENTMT GROUP TLD		08/12/2015	MERRILL LYNCH	10/19/2015	MERRILL LYNCH	25	1,111	860	1,111							(250)	(250)		
370334104	GENERAL MILLS INC		01/14/2015	MERRILL LYNCH	10/07/2015	MERRILL LYNCH	705	37,116	39,142	37,116							2,026	2,026	1,507	
375558103	GILEAD SCIENCES INC COM		09/01/2015	MERRILL LYNCH	12/15/2015	MERRILL LYNCH	451	50,917	46,077	50,917							(4,840)	(4,840)	194	
38489R605	GRAMERCY PROPERTY TR INC		10/20/2015	VARIOUS	12/18/2015	MERRILL LYNCH	2,259	56,930	56,930	56,930									1,658	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38489R100	GRAMERCY PROPERTY TRUST INC		03/04/2015	MERRILL LYNCH	03/23/2015	MERRILL LYNCH	2,473	17,703	15,763	17,703							(1,940)	(1,940)		
412822108	HARLEY DAVIDSON INC		08/24/2015	MERRILL LYNCH	10/21/2015	MERRILL LYNCH	458	25,137	21,403	25,137							(3,735)	(3,735)	142	
40414L109	HCP INC COM		10/20/2015	MERRILL LYNCH	11/01/2015	MERRILL LYNCH	192	7,727	7,275	7,727							(452)	(452)		
42217K106	HEALTH CARE REIT INC COM		03/03/2015	MERRILL LYNCH	09/30/2015	MERRILL LYNCH	118	9,461	6,839	9,461							(2,622)	(2,622)		
443510201	HUBBELL INC		07/01/2015	MERRILL LYNCH	12/24/2015	MERRILL LYNCH	492	54,490	54,490	54,490									488	
448415208	HUTCHISN WHAMPOA ADR		06/17/2015	MERRILL LYNCH	06/30/2015	MERRILL LYNCH	123	3,007	2,578	3,007							(429)	(429)		
458140100	INTEL CORP		04/14/2015	MERRILL LYNCH	11/16/2015	MERRILL LYNCH	2,301	72,448	75,037	72,448							2,589	2,589	1,975	
460146103	INTERNATIONAL PAPER CO		03/17/2015	MERRILL LYNCH	07/01/2015	MERRILL LYNCH	226	12,375	10,950	12,375							(1,425)	(1,425)		
492051305	KEPPEL LTD SPONS ADR		01/01/2015	MERRILL LYNCH	06/01/2015	MERRILL LYNCH	296	3,975	3,836	3,975							(139)	(139)		
534187109	LINCOLN NATL CORP IND		05/05/2015	MERRILL LYNCH	07/16/2015	MERRILL LYNCH	578	33,723	34,138	33,723							415	415		
58933Y105	MERCK & CO., INC.		05/01/2015	MERRILL LYNCH	10/13/2015	MERRILL LYNCH	238	14,284	11,793	14,284							(2,491)	(2,491)		
61166W101	MONSANTO CO NEW		01/14/2015	MERRILL LYNCH	08/14/2015	MERRILL LYNCH	171	20,055	17,634	20,055							(2,422)	(2,422)		
66987V109	Novartis AG		11/18/2015	MERRILL LYNCH	12/22/2015	MERRILL LYNCH	593	59,853	52,164	59,853							(7,689)	(7,689)		
670346105	Nucor Corporation		04/09/2015	MERRILL LYNCH	09/01/2015	MERRILL LYNCH	723	34,316	30,967	34,316							(3,350)	(3,350)	269	
717081103	PFIZER INC		03/02/2015	MERRILL LYNCH	06/25/2015	MERRILL LYNCH	1,516	52,683	51,706	52,683							(977)	(977)	424	
718546104	PHILLIPS 66		07/01/2015	MERRILL LYNCH	11/02/2015	MERRILL LYNCH	171	13,456	15,210	13,456							1,754	1,754		
73328P106	PORSCHE AUTOMOBIL		08/07/2015	MERRILL LYNCH	09/01/2015	MERRILL LYNCH	725	6,711	5,086	6,711							(1,625)	(1,625)		
74005P104	PRAXAIR INC		05/01/2015	MERRILL LYNCH	12/01/2015	MERRILL LYNCH	647	79,289	73,404	79,289							(5,886)	(5,886)	925	
74435K204	PRUDENTIAL PLC ADR		01/27/2015	MERRILL LYNCH	07/17/2015	MERRILL LYNCH	127	6,251	6,489	6,251							238	238		
74460D109	PUBLIC STORAGE COM		03/17/2015	MERRILL LYNCH	09/01/2015	MERRILL LYNCH	67	12,780	13,886	12,780							1,105	1,105		
74463M106	PUBLICIS GROUPE SPON ADR		08/07/2015	MERRILL LYNCH	09/01/2015	MERRILL LYNCH	2	37	35	37							(2)	(2)		
747525103	QUALCOMM INC COM		06/25/2015	MERRILL LYNCH	09/04/2015	MERRILL LYNCH	583	38,041	31,745	38,041							(6,296)	(6,296)		
756255204	RECKITT BENCKISER GROUP		01/07/2015	MERRILL LYNCH	05/06/2015	MERRILL LYNCH	920	14,432	16,183	14,432							1,752	1,752		
771195104	ROCHE HLDG LTD		09/01/2015	MERRILL LYNCH	11/20/2015	MERRILL LYNCH	382	13,132	12,827	13,132							(305)	(305)		
783513104	RYANAIR HOLDINGS		08/07/2015	MERRILL LYNCH	10/28/2015	MERRILL LYNCH	20	1,485	1,171	1,485							(314)	(314)		
803054204	SAP AG SHS		04/01/2015	MERRILL LYNCH	09/01/2015	MERRILL LYNCH	710	51,696	49,961	51,696							(1,734)	(1,734)		
81752R100	SERITAGE GROWTH		12/03/2015	MERRILL LYNCH	12/23/2015	MERRILL LYNCH	485	17,476	19,952	17,476							2,475	2,475		
828806109	SIMON PROPERTY GROUP DEL		07/09/2015	MERRILL LYNCH	11/01/2015	MERRILL LYNCH	210	38,292	42,388	38,292							4,096	4,096		
83364L109	SOCIETE GENERAL SP ADR		03/01/2015	MERRILL LYNCH	12/22/2015	MERRILL LYNCH	668	6,188	6,580	6,188							392	392	599	
863667101	STRYKER CORPORATION		01/27/2015	MERRILL LYNCH	09/02/2015	MERRILL LYNCH	272	25,047	26,125	25,047							1,078	1,078		
896522109	TRINITY INDUSTRY INC		02/04/2015	MERRILL LYNCH	06/09/2015	MERRILL LYNCH	584	16,515	17,116	16,515							600	600		
904587102	UNIBAIL-RODAMCO		01/20/2015	MERRILL LYNCH	04/14/2015	MERRILL LYNCH	376	10,423	10,192	10,423							(231)	(231)	197	
989825104	ZURICH INSURANCE GROUP		06/01/2015	MERRILL LYNCH	08/13/2015	MERRILL LYNCH	863	27,495	25,435	27,495							(2,060)	(2,060)		
76026T205	Repsol S A Spns Adr	F	08/07/2015	MERRILL LYNCH	12/31/2015	MERRILL LYNCH	339	5,847	4,274	5,847							(1,573)	(1,573)		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,361,463	1,259,323	1,361,463							(102,143)	(102,143)	11,729	
Common Stocks - Mutual Funds																				
68380T608	OPPENHEIMER INT'L BOND FD-I		07/24/2015	Bank of America	12/31/2015	Bank of America	86,655	500,000	479,203	500,000							(20,797)	(20,797)		
74144Q500	T ROWE PRICE INSTL INTL BOND FUND		07/24/2015	Bank of America	12/31/2015	Bank of America	60,459	500,000	491,536	500,000							(8,464)	(8,464)		
9299999 Subtotal - Common Stocks - Mutual Funds								1,000,000	970,739	1,000,000							(29,261)	(29,261)		
9799998 Subtotal - Common Stocks								2,361,463	2,230,062	2,361,463							(131,404)	(131,404)	11,729	
9899999 Subtotal - Preferred and Common Stocks								2,735,247	2,596,782	2,734,529		(718)		(718)			(137,751)	(137,751)	19,927	
9999999 Totals								9,283,241	9,096,466	9,279,211		(4,027)		(4,027)			(182,753)	(182,753)	61,369	19,196

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - Other Affiliates									
111111217	GLM Holding Company			3ii(B)	No		14,962,332	1,500.000	25.000
111111126	Renaissance Holding Company			3ii(B)	No		4,333,120	500.000	4.200
1799999 Subtotal - Common Stocks - Other Affiliates							19,295,452	XXX	XXX
1899999 Subtotal - Common Stocks							19,295,452	XXX	XXX
1999999 Total - Preferred and Common Stocks							19,295,452	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
316175207	Fidelity Money Market #59 Ins'l			12/31/2015	Bank of America/Merrill Lynch		5,667,359					5,667,359	5,667,359			0.110	0.110	MON	5,197	
8999999 Subtotal - Class One Money Market Mutual Funds							5,667,359					XXX	5,667,359			XXX	XXX	XXX	5,197	
9199999 Total Short-Term Investments							5,667,359					XXX	5,667,359			XXX	XXX	XXX	5,197	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Fifth Third Admin	Cincinnati, OH						(104,486)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(8,074,508)	X X X
Fifth Third Indiv Prod Claims	Cincinnati, OH						(2,351)	X X X
Fifth Third Control Account	Cincinnati, OH						10,685,665	X X X
Fifth Third Prefunds	Cincinnati, OH						834,400	X X X
Fifth Third Receipts Groups	Cincinnati, OH						249	X X X
Bank of America Receipts Indiv	Chicago, IL						536,148	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						416,532	X X X
First Premier Bank	Sioux Falls, SD						49,985	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			4,341,634	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			4,341,634	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			4,341,634	X X X

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

1. January	(787,176)	4. April	(4,981,844)	7. July	(1,546,199)	10. October	(1,601,717)
2. February	(5,789,665)	5. May	(1,509,556)	8. August	(4,974,961)	11. November	1,013,444
3. March	(7,702,343)	6. June	(4,535,882)	9. September	(371,042)	12. December	4,341,635

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Health Insurance	150,456	148,325		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	150,456	148,325		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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