Amending Schedule S pt 2 and Schedule S pt 3 section 1 as requested

6 6 3 1 1 2 0 1 5 2 0 1 0 0 1 0 5

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31--0717055

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

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address www.motoristsgroup.com

Statutory Statement Contact Joel B Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

Chief Executive Officer	David Lynn Kaufman	Secretary	Anne Bridges King
President	Michael Joseph Agan	Treasurer & CFO	Susan Elizabeth Haack

OTHER

DIRECTORS OR TRUSTEES

Michael Joseph Agan	John Jacob Bishop	Yvette McGee Brown
Grady Brendan Campbell	Larry Lee Forrester	Susan Elizabeth Haack
Sandra Werth Harbrecht	David Lynn Kaufman	John Christopher Kessler
Robert Charles Smith #	Charles Donovan Stapleton	Michael Lee Wiseman

State of Ohio
County of Franklin
SS:

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

David L. Kaufman	Anne B. King	Susan E. Haack
Chief Executive Officer	Secretary	Treasurer & CFO

Subscribed and sworn to before me this 8th day of June, 2016

a. Is this an original filing? Yes [ ] No [X]
b. If no,
1. State the amendment number 2
2. Date filed 06/08/2016
3. Number of pages attached 2

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	2,694,510	0.586	2,694,510	0	2,694,510	0.586
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	542,032	0.118	542,032	0	542,032	0.118
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	13,644,884	2.970	13,644,884	0	13,644,884	2.970
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	12,832,560	2.793	12,832,560	0	12,832,560	2.793
1.43 Revenue and assessment obligations	86,525,294	18.831	86,525,294	0	86,525,294	18.831
1.44 Industrial development and similar obligations	3,990,524	0.868	3,990,524	0	3,990,524	0.868
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	8,748,724	1.904	8,748,724	0	8,748,724	1.904
1.512 Issued or guaranteed by FNMA and FHLMC	35,597,803	7.748	35,597,803	0	35,597,803	7.748
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	9,002,225	1.959	9,002,225	0	9,002,225	1.959
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	39,483,999	8.593	39,483,999	0	39,483,999	8.593
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	171,490,946	37.323	171,490,946	0	171,490,946	37.323
2.2 Unaffiliated non-U.S. securities (including Canada)	39,366,398	8.568	39,366,398	0	39,366,398	8.568
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	615,013	0.134	615,013	0	615,013	0.134
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	13,992,487	3.045	13,992,487	0	13,992,487	3.045
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	13,810,054	3.006	13,810,054	0	13,810,054	3.006
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	6,989	0.002	6,989	0	6,989	0.002
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,130,256	1.552	7,130,256	0	7,130,256	1.552
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	459,474,699	100.000	459,474,699	0	459,474,699	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		105,727
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,896	
	5.2 Totals, Part 3, Column 9	0	2,896
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		108,623
12.	Deduct total nonadmitted amounts		108,623
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		474,592,528
2.	Cost of bonds and stocks acquired, Part 3, Column 7		87,613,919
3.	Accrual of discount		262,080
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(223,928)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	5	
	4.4. Part 4, Column 11	(1,108,984)	(1,332,907)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,839,370
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		122,305,601
7.	Deduct amortization of premium		1,815,689
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	114,940	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	112,700	
	9.4. Part 4, Column 13	98,662	326,302
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		438,527,398
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		438,527,398

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	14,015,450	14,856,297	14,042,680	13,869,431
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	14,015,450	14,856,297	14,042,680	13,869,431
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,644,884	15,784,148	13,680,742	13,355,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	12,832,560	14,464,396	12,897,083	12,750,000
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	133,862,543	141,668,158	134,725,898	128,439,645
	8. United States	210,198,065	211,477,854	212,378,290	198,810,597
Industrial and Miscellaneous and	9. Canada	3,159,776	3,032,710	3,208,692	3,010,000
Hybrid Securities (unaffiliated)	10. Other Countries	36,206,622	35,814,610	36,546,816	35,037,000
	11. Totals	249,564,463	250,325,173	252,133,797	236,857,597
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	423,919,899	437,098,172	427,480,200	405,271,673
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	14,080,789	14,080,789	9,182,773	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	526,712	526,712	450,491	
	23. Totals	14,607,501	14,607,501	9,633,265	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	14,607,501	14,607,501	9,633,265	
	26. Total Stocks	14,607,501	14,607,501	9,633,265	
	27. Total Bonds and Stocks	438,527,400	451,705,673	437,113,465	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	2,614,967	9,594,003	765,736	742,643	298,101	14,015,450	3.3	24,915,113	5.5	14,015,450	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	2,614,967	9,594,003	765,736	742,643	298,101	14,015,450	3.3	24,915,113	5.5	14,015,450	0
2. All Other Governments											
2.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	1,146,721	931,082	781,477	5,239,467	4,584,653	12,683,400	3.0	18,455,364	4.1	12,683,400	0
3.2 NAIC 2	0	0	961,484	0	0	961,484	0.2	0	0.0	961,484	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	1,146,721	931,082	1,742,961	5,239,467	4,584,653	13,644,884	3.2	18,455,364	4.1	13,644,884	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	6,624,846	2,600,000	3,607,714	0	12,832,560	3.0	20,077,395	4.4	12,832,560	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	6,624,846	2,600,000	3,607,714	0	12,832,560	3.0	20,077,395	4.4	12,832,560	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	17,078,877	56,041,436	18,243,312	15,229,495	26,590,780	133,183,900	31.3	140,058,939	30.8	133,183,900	0
5.2 NAIC 2	0	0	678,643	0	0	678,643	0.2	1,685,460	0.4	678,643	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	17,078,877	56,041,436	18,921,955	15,229,495	26,590,780	133,862,543	31.4	141,744,399	31.2	133,862,543	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	19,527,044	49,431,609	29,684,928	27,408,978	69,582,880	195,635,439	45.9	200,689,488	44.2	146,529,237	49,106,202
6.2 NAIC 2	1,165,045	4,975,081	15,254,355	1,805,595	12,755,396	35,955,473	8.4	33,796,442	7.4	34,594,131	1,361,342
6.3 NAIC 3	445,539	1,357,350	4,722,403	0	0	6,525,292	1.5	6,539,303	1.4	5,598,934	926,359
6.4 NAIC 4	229,532	8,442,425	3,728,306	75,000	0	12,475,263	2.9	6,924,888	1.5	10,787,870	1,687,393
6.5 NAIC 5	209,260	129,779	496,230	0	0	835,268	0.2	908,988	0.2	700,297	134,971
6.6 NAIC 6	0	0	12,600	0	0	12,600	0.0	384,370	0.1	12,600	0
6.7 Totals	21,576,421	64,336,244	53,898,821	29,289,573	82,338,276	251,439,335	59.1	249,243,479	54.8	198,223,070	53,216,266
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 40,367,609	122,622,975	52,075,452	52,228,298	101,056,415	368,350,749	86.5	XXX	XXX	319,244,547	49,106,202
9.2 NAIC 2	(d) 1,165,045	4,975,081	16,894,482	1,805,595	12,755,396	37,595,600	8.8	XXX	XXX	36,234,258	1,361,342
9.3 NAIC 3	(d) 445,539	1,357,350	4,722,403	0	0	6,525,292	1.5	XXX	XXX	5,598,934	926,359
9.4 NAIC 4	(d) 229,532	8,442,425	3,728,306	75,000	0	12,475,263	2.9	XXX	XXX	10,787,870	1,687,393
9.5 NAIC 5	(d) 209,260	129,779	496,230	0	0	(c) 835,268	0.2	XXX	XXX	700,297	134,971
9.6 NAIC 6	(d) 0	0	12,600	0	0	(c) 12,600	0.0	XXX	XXX	12,600	0
9.7 Totals	42,416,985	137,527,610	77,929,472	54,108,893	113,811,811	(b) 425,794,772	100.0	XXX	XXX	372,578,506	53,216,266
9.8 Line 9.7 as a % of Col. 6	10.0	32.3	18.3	12.7	26.7	100.0	XXX	XXX	XXX	87.5	12.5
10. Total Bonds Prior Year											
10.1 NAIC 1	27,873,390	79,135,740	103,988,549	74,765,475	118,433,145	XXX	XXX	404,196,299	88.9	380,998,259	23,198,040
10.2 NAIC 2	1,449,606	8,070,600	15,345,348	166,789	10,449,559	XXX	XXX	35,481,902	7.8	32,002,130	3,479,772
10.3 NAIC 3	638,565	2,644,851	3,180,887	75,000	0	XXX	XXX	6,539,303	1.4	5,838,147	701,156
10.4 NAIC 4	852,562	3,278,886	2,649,200	144,240	0	XXX	XXX	6,924,888	1.5	5,596,213	1,328,675
10.5 NAIC 5	0	531,163	377,825	0	0	XXX	XXX	(c) 908,988	0.2	435,820	473,168
10.6 NAIC 6	16,408	74,547	116,973	176,442	0	XXX	XXX	(c) 384,370	0.1	384,370	0
10.7 Totals	30,830,531	93,735,787	125,658,782	75,327,946	128,882,704	XXX	XXX	(b) 454,435,750	100.0	425,254,939	29,180,811
10.8 Line 10.7 as a % of Col. 8	6.8	20.6	27.7	16.6	28.4	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 NAIC 1	31,993,225	98,782,076	42,508,253	48,074,454	97,886,541	319,244,547	75.0	380,998,259	83.8	319,244,547	XXX
11.2 NAIC 2	989,781	4,745,066	16,822,951	921,064	12,755,396	36,234,258	8.5	32,002,130	7.0	36,234,258	XXX
11.3 NAIC 3	264,626	1,105,277	4,229,031	0	0	5,598,934	1.3	5,838,147	1.3	5,598,934	XXX
11.4 NAIC 4	229,532	8,043,596	2,514,741	0	0	10,787,870	2.5	5,596,213	1.2	10,787,870	XXX
11.5 NAIC 5	209,260	68,150	422,888	0	0	700,297	0.2	435,820	0.1	700,297	XXX
11.6 NAIC 6	0	0	12,600	0	0	12,600	0.0	384,370	0.1	12,600	XXX
11.7 Totals	33,686,424	112,744,165	66,510,463	48,995,517	110,641,937	372,578,506	87.5	425,254,939	93.6	372,578,506	XXX
11.8 Line 11.7 as a % of Col. 6	9.0	30.3	17.9	13.2	29.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	7.9	26.5	15.6	11.5	26.0	87.5	XXX	XXX	XXX	87.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	8,374,384	23,840,900	9,567,200	4,153,844	3,169,874	49,106,202	11.5	23,198,040	5.1	XXX	49,106,202
12.2 NAIC 2	175,264	230,015	71,531	884,532	0	1,361,342	0.3	3,479,772	0.8	XXX	1,361,342
12.3 NAIC 3	180,913	252,073	493,372	0	0	926,359	0.2	701,156	0.2	XXX	926,359
12.4 NAIC 4	0	398,829	1,213,565	75,000	0	1,687,393	0.4	1,328,675	0.3	XXX	1,687,393
12.5 NAIC 5	0	61,629	73,342	0	0	134,971	0.0	473,168	0.1	XXX	134,971
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	8,730,561	24,783,445	11,419,009	5,113,376	3,169,874	53,216,266	12.5	29,180,811	6.4	XXX	53,216,266
12.8 Line 12.7 as a % of Col. 6	16.4	46.6	21.5	9.6	6.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.1	5.8	2.7	1.2	0.7	12.5	XXX	XXX	XXX	XXX	12.5

(a) Includes $ 51,733,512 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	0	2,694,510	0	0	0	2,694,510	0.6	8,155,229	1.8	2,694,510	0
1.2 Residential Mortgage-Backed Securities	2,461,820	6,286,904	0	0	0	8,748,724	2.1	16,759,884	3.7	8,748,724	0
1.3 Commercial Mortgage-Backed Securities	153,147	612,589	765,736	742,643	298,101	2,572,215	0.6	0	0.0	2,572,215	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	2,614,967	9,594,003	765,736	742,643	298,101	14,015,450	3.3	24,915,113	5.5	14,015,450	0
2. All Other Governments											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	1,146,721	931,082	1,742,961	5,239,467	4,584,653	13,644,884	3.2	18,455,364	4.1	13,644,884	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	1,146,721	931,082	1,742,961	5,239,467	4,584,653	13,644,884	3.2	18,455,364	4.1	13,644,884	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	6,624,846	2,600,000	3,607,714	0	12,832,560	3.0	20,077,395	4.4	12,832,560	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	6,624,846	2,600,000	3,607,714	0	12,832,560	3.0	20,077,395	4.4	12,832,560	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	5,654,139	28,785,161	13,462,764	14,291,886	25,650,256	87,844,206	20.6	90,679,056	20.0	87,844,206	0
5.2 Residential Mortgage-Backed Securities	11,326,108	26,861,754	3,716,040	123,911	0	42,027,813	9.9	51,065,343	11.2	42,027,813	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	98,630	394,521	1,743,151	813,699	940,524	3,990,524	0.9	0	0.0	3,990,524	0
5.5 Totals	17,078,877	56,041,436	18,921,955	15,229,495	26,590,780	133,862,543	31.4	141,744,399	31.2	133,862,543	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	4,379,026	32,852,253	43,687,944	29,093,091	82,338,276	192,350,591	45.2	180,165,497	39.6	173,863,157	18,487,434
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	499,479	0.1	0	0
6.3 Commercial Mortgage-Backed Securities	13,015,648	19,683,308	6,785,043	0	0	39,483,999	9.3	46,201,186	10.2	22,992,947	16,491,052
6.4 Other Loan-Backed and Structured Securities	4,181,746	11,800,683	3,425,834	196,483	0	19,604,746	4.6	22,377,317	4.9	1,366,966	18,237,780
6.5 Totals	21,576,421	64,336,244	53,898,821	29,289,573	82,338,276	251,439,335	59.1	249,243,479	54.8	198,223,070	53,216,266
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	11,179,886	71,887,853	61,493,669	52,232,158	112,573,186	309,366,751	72.7	XXX	XXX	290,879,317	18,487,434
9.2 Residential Mortgage-Backed Securities	13,787,928	33,148,658	3,716,040	123,911	0	50,776,537	11.9	XXX	XXX	50,776,537	0
9.3 Commercial Mortgage-Backed Securities	13,168,795	20,295,896	7,550,778	742,643	298,101	42,056,214	9.9	XXX	XXX	25,565,162	16,491,052
9.4 Other Loan-Backed and Structured Securities	4,280,376	12,195,203	5,168,985	1,010,181	940,524	23,595,270	5.5	XXX	XXX	5,357,490	18,237,780
9.5 Totals	42,416,985	137,527,610	77,929,472	54,108,893	113,811,811	425,794,772	100.0	XXX	XXX	372,578,506	53,216,266
9.6 Line 9.5 as a % of Col. 6	10.0	32.3	18.3	12.7	26.7	100.0	XXX	XXX	XXX	87.5	12.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,436,937	47,952,492	83,716,406	58,412,481	118,014,225	XXX	XXX	317,532,541	69.9	307,438,787	10,093,754
10.2 Residential Mortgage-Backed Securities	8,418,548	19,163,478	15,807,803	14,413,176	10,521,701	XXX	XXX	68,324,706	15.0	68,324,706	0
10.3 Commercial Mortgage-Backed Securities	10,398,957	17,387,068	17,901,594	166,789	346,778	XXX	XXX	46,201,186	10.2	44,587,890	1,613,296
10.4 Other Loan-Backed and Structured Securities	2,576,089	9,232,749	8,232,979	2,335,500	0	XXX	XXX	22,377,317	4.9	4,903,556	17,473,761
10.5 Totals	30,830,531	93,735,787	125,658,782	75,327,946	128,882,704	XXX	XXX	454,435,750	100.0	425,254,939	29,180,811
10.6 Line 10.5 as a % of Col. 8	6.8	20.6	27.7	16.6	28.4	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	10,768,851	69,532,974	54,055,398	47,118,782	109,403,312	290,879,317	68.3	307,438,787	67.7	290,879,317	XXX
11.2 Residential Mortgage-Backed Securities	13,787,928	33,148,658	3,716,040	123,911	0	50,776,537	11.9	68,324,706	15.0	50,776,537	XXX
11.3 Commercial Mortgage-Backed Securities	8,726,465	9,275,371	6,522,582	742,643	298,101	25,565,162	6.0	44,587,890	9.8	25,565,162	XXX
11.4 Other Loan-Backed and Structured Securities	403,180	787,162	2,216,443	1,010,181	940,524	5,357,490	1.3	4,903,556	1.1	5,357,490	XXX
11.5 Totals	33,686,424	112,744,165	66,510,463	48,995,517	110,641,937	372,578,506	87.5	425,254,939	93.6	372,578,506	XXX
11.6 Line 11.5 as a % of Col. 6	9.0	30.3	17.9	13.2	29.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	7.9	26.5	15.6	11.5	26.0	87.5	XXX	XXX	XXX	87.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	411,035	2,354,878	7,438,271	5,113,376	3,169,874	18,487,434	4.3	10,093,754	2.2	XXX	18,487,434
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	4,442,330	11,020,525	1,028,196	0	0	16,491,052	3.9	1,613,296	0.4	XXX	16,491,052
12.4 Other Loan-Backed and Structured Securities	3,877,196	11,408,042	2,952,542	0	0	18,237,780	4.3	17,473,761	3.8	XXX	18,237,780
12.5 Totals	8,730,561	24,783,445	11,419,009	5,113,376	3,169,874	53,216,266	12.5	29,180,811	6.4	XXX	53,216,266
12.6 Line 12.5 as a % of Col. 6	16.4	46.6	21.5	9.6	6.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.1	5.8	2.7	1.2	0.7	12.5	XXX	XXX	XXX	XXX	12.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,347,841	3,347,841	0	0	0
2. Cost of short-term investments acquired	93,034,501	93,034,501	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	94,507,469	94,507,469	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,874,873	1,874,873	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,874,873	1,874,873	0	0	0

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

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 Identi-fication	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 Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Broad Street Brokerage Insurance Agency, LLC		Columbus	OH			12/27/2001		319,290	0	108,623	2,896	0	0	0	0	0	0	100.000
4399999. Any Other Class of Assets - Affiliated									319,290	0	108,623	2,896	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									319,290	0	108,623	2,896	0	0	0	0	0	0	XXX
4699999 - Totals									319,290	0	108,623	2,896	0	0	0	0	0	0	XXX

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-M7-2	UNITED STATES TREASURY				1	2,694,454	99.7110	2,692,197	2,700,000	2,694,510	0	56	0	0	0.875	0.983	MN	2,066	0	12/30/2015	11/30/2017
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,694,454	XXX	2,692,197	2,700,000	2,694,510	0	56	0	0	XXX	XXX	XXX	2,066	0	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200K-NJ-2	RMBS - GN 603493			2	1	494,097	114.2820	551,480	482,561	491,868	0	(826)	0	0	5.500	4.803	MON	2,212	26,541	01/21/2004	03/15/2033
36200N-AC-5	RMBS - GN 604903			2	1	179,355	113.7260	200,035	175,892	178,489	0	(512)	0	0	5.500	4.975	MON	806	9,674	09/21/2004	01/15/2034
36201S-VT-3	RMBS - GN 592026			2	1	263,443	112.9980	290,735	257,292	261,025	0	(517)	0	0	5.500	4.984	MON	1,179	14,151	02/01/2004	06/15/2033
36201Y-LG-9	RMBS - GN 607027			2	1	433,681	111.2590	469,738	422,202	431,455	0	(1,113)	0	0	5.500	4.728	MON	1,935	23,221	01/20/2004	01/15/2034
36205X-D5-0	RMBS - GN 403424			2	1	257,709	113.7310	286,251	251,692	256,364	0	(828)	0	0	5.500	4.848	MON	1,154	13,843	02/01/2004	10/15/2033
3620A2-KL-9	RMBS - GN 716799			2	1	169,685	110.7050	181,169	163,650	169,716	0	218	0	0	5.000	3.816	MON	682	8,183	03/30/2009	04/15/2039
3620AD-NY-4	RMBS - GN 726807			2	1	449,720	110.6040	485,572	439,019	449,564	0	234	0	0	5.000	4.222	MON	1,829	21,951	08/19/2009	09/15/2039
36217X-BW-9	RMBS - GN 206253			2	1	202	100.4290	190	190	190	0	(1)	0	0	9.500	8.935	MON	2	18	04/30/1987	03/15/2017
36241K-V8-8	RMBS - GN 782439			2	1	96,803	110.7760	103,296	93,248	96,486	0	(171)	0	0	5.000	3.877	MON	389	4,662	01/08/2009	10/15/2038
36241L-L3-8	RMBS - GN 783046			2	1	3,559,913	106.1860	3,630,921	3,419,398	3,547,052	0	(5,791)	0	0	4.000	2.953	MON	11,398	136,776	10/06/2010	08/15/2040
36290R-V3-4	RMBS - GN 615434			2	1	346,955	113.1800	385,161	340,308	345,470	0	538	0	0	5.500	4.957	MON	1,560	18,717	12/01/2004	08/15/2033
36290S-P5-4	RMBS - GN 616144			2	1	235,383	112.8740	258,655	229,153	234,590	0	(77)	0	0	5.500	4.679	MON	1,050	12,603	01/20/2004	12/15/2033
36291B-D5-3	RMBS - GN 623024			2	1	175,543	111.2590	190,138	170,897	174,794	0	(526)	0	0	5.500	4.711	MON	783	9,399	01/20/2004	01/15/2034
36291K-BU-0	RMBS - GN 630151			2	1	134,096	113.6760	149,492	131,507	133,539	0	(378)	0	0	5.500	4.959	MON	603	7,233	09/14/2004	07/15/2034
36291P-BC-9	RMBS - GN 633735			2	1	1,461,812	113.3440	1,629,130	1,437,333	1,454,509	0	(4,736)	0	0	5.500	5.086	MON	6,588	79,053	10/05/2004	10/15/2034
36291T-AQ-1	RMBS - GN 637315			2	1	337,314	112.8760	372,596	330,093	336,556	0	272	0	0	5.500	4.823	MON	1,513	18,155	12/06/2004	12/15/2034
36295Q-CN-8	RMBS - GN 676977			2	1	187,165	110.7100	200,173	180,808	187,056	0	131	0	0	5.000	3.881	MON	753	9,040	04/17/2009	05/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,782,875	XXX	9,384,733	8,525,242	8,748,724	0	(14,083)	0	0	XXX	XXX	XXX	34,435	413,221	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38376G-BE-9	CMBS - GN-09105-C			23	1	843,398	105.0020	886,415	844,189	843,230	0	27	0	0	4.570	4.577	MON	3,215	38,579	10/07/2009	03/16/2051
38376G-M8-0	CMBS - GN-1158-C			23	1	1,721,953	105.1640	1,892,952	1,800,000	1,728,985	0	1,994	0	0	3.701	3.906	MON	5,551	66,822	04/05/2011	08/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,565,351	XXX	2,779,367	2,644,189	2,572,215	0	2,022	0	0	XXX	XXX	XXX	8,766	105,401	XXX	XXX
0599999. Total - U.S. Government Bonds						14,042,680	XXX	14,856,297	13,869,431	14,015,450	0	(12,005)	0	0	XXX	XXX	XXX	45,267	518,623	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5G-5	CALIFORNIA ST ECONOMIC RECOVERY				1FE	2,292,436	145.3670	3,198,074	2,200,000	2,284,653	0	(1,020)	0	0	7.550	7.206	AO	41,525	166,100	04/27/2009	04/01/2039
13063B-FV-9	CALIFORNIA ST ECONOMIC RECOVERY			1	1FE	564,778	118.5310	539,316	455,000	545,901	0	(18,877)	0	0	7.950	2.830	MS	12,058	36,173	01/22/2015	03/01/2036
20772G-F4-5	CONNECTICUT ST				1FE	2,000,000	117.0040	2,340,080	2,000,000	2,000,000	0	0	0	0	5.850	5.849	MS	34,450	117,000	04/17/2008	03/15/2032
373383-X3-7	GEORGIA ST			1	1FE	1,061,361	100.4740	1,054,977	1,050,000	1,050,425	0	(2,460)	0	0	5.250	4.998	MS	18,375	55,125	03/25/2011	03/01/2026
419791-YW-2	HAWAII ST				1FE	1,910,165	119.4440	2,269,436	1,900,000	1,907,990	0	(311)	0	0	5.510	5.465	FA	43,621	104,690	02/10/2010	02/01/2029
452151-LE-1	ILLINOIS ST				2FE	936,965	100.0420	1,000,420	1,000,000	961,484	0	4,148	0	0	4.950	5.592	JD	4,125	49,500	12/22/2008	06/01/2023
57582P-UE-8	MASSACHUSETTS ST				1FE	2,300,000	120.5480	2,772,604	2,300,000	2,300,000	0	0	0	0	5.456	5.456	JJ	62,744	125,488	12/01/2009	12/01/2039
605580-5X-3	MISSISSIPPI ST			2	1FE	1,465,037	113.5780	1,476,514	1,300,000	1,444,430	0	(6,799)	0	0	5.245	4.230	MN	11,364	68,185	01/20/2012	11/01/2034
68608U-SF-4	OREGON ST			1	1FE	550,000	97.0040	533,522	550,000	550,000	0	0	0	0	3.027	3.027	FA	6,937	16,649	01/17/2013	08/01/2026
68608U-SG-2	OREGON ST			1	1FE	300,000	98.6960	296,088	300,000	300,000	0	0	0	0	3.227	3.227	FA	4,034	9,681	01/17/2013	08/01/2027
68608U-SJ-6	OREGON ST			1	1FE	300,000	101.0390	303,117	300,000	300,000	0	0	0	0	3.577	3.577	FA	4,471	10,731	01/17/2013	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,680,742	XXX	15,784,148	13,355,000	13,644,884	0	(25,320)	0	0	XXX	XXX	XXX	243,703	759,321	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,680,742	XXX	15,784,148	13,355,000	13,644,884	0	(25,320)	0	0	XXX	XXX	XXX	243,703	759,321	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
05914F-FF-2	BALTIMORE CNTY MD				1FE	1,709,928	118.8350	2,020,195	1,700,000	1,707,714	0	(268)	0	0	5.500	5.450	MN	15,583	93,500	10/28/2009	11/01/2028
234667-JA-2	DALLAS CNTY TEX HOSP DIST			1	1FE	2,300,000	111.2160	2,557,968	2,300,000	2,300,000	0	0	0	0	6.171	6.170	FA	53,619	141,933	08/27/2009	08/15/2034
235308-QK-2	DALLAS TEX INDPT SCH DIST				1FE	506,250	108.5310	542,655	500,000	503,134	0	(660)	0	0	4.450	4.282	FA	8,406	22,250	11/16/2010	02/15/2020
438670-WS-6	HONOLULU HAWAII CITY & CNTY			1	1FE	750,000	114.3640	857,730	750,000	750,000	0	0	0	0	6.338	6.337	JD	3,961	47,535	12/03/2010	12/01/2032
442331-ST-2	HOUSTON TEX			1	1FE	336,969	113.8370	341,511	300,000	320,439	0	(4,359)	0	0	6.319	4.506	MS	6,319	18,957	12/09/2011	03/01/2030
486063-MG-2	KATY TEX INDPT SCH DIST			1	1FE	750,000	110.4400	828,300	750,000	750,000	0	0	0	0	5.999	5.998	FA	16,997	44,993	12/03/2010	02/15/2030
64966J-AS-5	NEW YORK N Y			1	1FE	1,242,396	116.3480	1,396,176	1,200,000	1,224,683	0	(4,110)	0	0	6.646	6.155	JD	6,646	79,752	03/29/2011	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
662523-WY-1	NORTH SLOPE BORO ALASKA				1FE	801,540	112.3360	842,520	750,000	776,591	0	(5,276)	0	0	5.126	4.251	JD	107	38,445	10/26/2010	06/30/2020
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W				1FE	1,900,000	122.4030	2,325,657	1,900,000	1,900,000	0	0	0	0	6.220	6.219	AO	29,545	118,180	05/06/2009	10/01/2028
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST			1	1FE	2,600,000	105.8340	2,751,684	2,600,000	2,600,000	0	0	0	0	5.500	5.500	FA	59,583	143,000	06/06/2013	08/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						12,897,083	XXX	14,464,396	12,750,000	12,832,560	0	(14,673)	0	0	XXX	XXX	XXX	200,767	748,545	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						12,897,083	XXX	14,464,396	12,750,000	12,832,560	0	(14,673)	0	0	XXX	XXX	XXX	200,767	748,545	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
007110-AB-5	ADMINISTRATORS OF THE TULANE EDL FD LA R			1	1FE	802,125	97.8700	782,960	800,000	801,654	0	(125)	0	0	5.000	4.966	AO	10,000	40,000	03/07/2013	10/01/2047
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			1	1FE	379,596	100.5140	402,056	400,000	380,170	0	245	0	0	5.250	5.584	FA	7,933	21,000	06/20/2013	02/15/2048
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1FE	1,018,116	108.4110	964,858	890,000	932,271	0	(9,936)	0	0	6.500	5.092	AO	14,463	57,850	02/10/2005	10/01/2019
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV				1FE	1,132,890	115.3790	1,038,411	900,000	1,130,091	0	(2,799)	0	0	5.939	4.419	FA	20,193	26,726	02/26/2015	02/15/2047
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV				1FE	1,000,000	112.1190	1,121,190	1,000,000	1,000,000	0	0	0	0	5.086	5.085	MN	6,499	50,860	06/11/2010	11/15/2025
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV				1FE	599,337	131.5390	591,926	450,000	589,430	0	(2,731)	0	0	7.550	5.276	MN	4,341	33,975	02/14/2012	05/15/2040
155675-BZ-3	CENTRAL UTAH WTR CONSERVANCY DIST WTR CO			1	1FE	1,500,000	109.7720	1,646,580	1,500,000	1,500,000	0	0	0	0	5.550	5.549	AO	20,813	83,250	05/27/2010	10/01/2029
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T				1FE	2,039,354	115.4050	1,921,493	1,665,000	2,019,812	0	(6,612)	0	0	6.899	5.342	JD	9,572	114,868	12/04/2012	12/01/2040
16772P-BC-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1FE	312,453	109.1090	327,327	300,000	308,080	0	(1,149)	0	0	5.250	4.723	JD	1,313	15,750	11/30/2011	12/01/2036
172311-GB-2	CINCINNATI OHIO WTR SYS REV			2	1FE	1,857,690	114.9000	2,068,200	1,800,000	1,826,590	0	(5,753)	0	0	6.458	6.027	JD	9,687	116,244	11/02/2009	12/01/2034
18085P-LL-6	CLARK CNTY NEV ARPT REV			1	1FE	1,766,721	111.9210	1,734,776	1,550,000	1,665,172	0	(29,703)	0	0	6.881	4.560	JJ	53,328	106,656	05/10/2012	07/01/2042
196632-GY-3	COLORADO SPRINGS COLO UTILS REV				1FE	1,270,000	120.4590	1,529,829	1,270,000	1,270,000	0	0	0	0	5.913	5.912	MN	9,595	75,095	11/06/2009	11/15/2029
199112-JB-0	COLUMBUS GA BLDG AUTH LEASE REV			1	1FE	1,302,093	111.0400	1,443,520	1,300,000	1,301,157	0	(250)	0	0	5.875	5.850	JJ	38,188	76,375	03/24/2011	01/01/2029
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV				1FE	341,739	117.3950	352,185	300,000	335,112	0	(1,759)	0	0	5.740	4.592	JD	1,435	17,220	12/21/2011	12/01/2029
212257-BT-5	CONTRA COSTA CNTY CALIF PENSION OBLIG				1FE	888,067	101.1930	915,797	905,000	903,938	0	2,517	0	0	5.010	5.300	JD	3,778	45,341	05/28/2008	06/01/2016
235241-LT-1	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	1,358,313	110.4730	1,292,534	1,170,000	1,274,241	0	(28,301)	0	0	6.249	3.460	JD	6,093	73,113	11/05/2014	12/01/2034
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV				1FE	2,565,970	123.4720	2,716,384	2,200,000	2,548,517	0	(7,050)	0	0	6.414	5.243	MN	18,030	141,108	06/13/2013	11/15/2039
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV				1FE	750,000	117.6550	882,413	750,000	750,000	0	0	0	0	5.710	5.710	JJ	21,413	42,825	12/15/2010	07/01/2024
3133XG-AY-0	FEDERAL HOME LOAN BANKS				1	382,823	129.8980	454,643	350,000	379,423	0	(814)	0	0	5.500	4.849	JJ	8,876	19,250	06/30/2011	07/15/2036
3133XG-AY-0	FEDERAL HOME LOAN BANKS	SD			1	164,067	129.8980	194,847	150,000	162,610	0	(349)	0	0	5.500	4.849	JJ	3,804	8,250	06/30/2011	07/15/2036
41422E-BT-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US			1	1FE	1,951,145	113.8760	2,163,644	1,900,000	1,939,814	0	(9,493)	0	0	6.875	6.222	MN	21,771	130,625	10/31/2014	11/01/2038
438701-RC-0	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1	1FE	675,000	109.6260	739,976	675,000	675,000	0	0	0	0	4.643	4.643	JJ	15,670	31,340	10/27/2010	07/01/2022
45203H-AL-6	ILLINOIS FIN AUTH REV			1	1FE	544,346	112.2900	617,595	550,000	544,681	0	131	0	0	5.500	5.571	FA	11,428	30,250	05/11/2011	08/15/2041
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1FE	2,068,803	120.3720	2,407,440	2,000,000	2,061,659	0	(1,866)	0	0	5.851	5.580	JD	9,752	117,020	12/05/2011	12/01/2034
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV				1FE	2,143,551	116.6380	2,099,484	1,800,000	2,137,353	0	(5,120)	0	0	5.594	4.376	JJ	50,346	58,737	04/01/2015	01/01/2042
46263R-HE-8	IPS MULTI-SCH BLDG CORP IND			2	1FE	1,100,000	110.6900	1,217,590	1,100,000	1,100,000	0	0	0	0	5.731	5.731	JJ	29,069	63,041	09/30/2009	07/15/2029
46613C-WG-6	JEA FLA ELEC SYS REV				1FE	200,379	121.7850	207,035	170,000	199,183	0	(910)	0	0	6.406	4.986	AO	2,723	10,890	09/05/2014	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			2	1FE	1,902,140	105.8250	2,010,675	1,900,000	1,901,961	0	(84)	0	0	4.532	4.523	JJ	43,054	86,108	06/19/2013	01/01/2035
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV				1FE	376,128	120.3350	361,005	300,000	374,612	0	(1,516)	0	0	5.813	4.178	JD	1,453	17,439	02/10/2015	06/01/2040
56052E-5X-2	MAINE ST HSG AUTH MTG PUR			1	1FE	300,000	99.8360	299,508	300,000	300,000	0	0	0	0	3.843	3.843	MN	1,473	11,529	03/07/2013	11/15/2027
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1FE	1,900,000	120.5050	2,289,595	1,900,000	1,900,000	0	0	0	0	5.932	5.931	MN	18,785	112,708	12/09/2009	05/01/2040
576000-LP-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1FE	528,685	117.0620	585,310	500,000	518,264	0	(2,704)	0	0	5.000	4.281	AO	5,278	25,000	11/30/2011	10/15/2041
592481-CA-1	METROPOLITAN ST LOUIS MO SWR DIST WASTEW				1FE	488,165	117.2280	451,328	385,000	480,880	0	(2,371)	0	0	5.856	4.175	MN	3,758	22,546	10/22/2012	05/01/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV				1FE	379,392	129.9590	389,877	300,000	374,779	0	(1,612)	0	0	6.648	4.870	MN	2,548	19,944	01/04/2013	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV				1FE	382,938	130.8810	392,643	300,000	378,421	0	(1,578)	0	0	6.687	4.864	MN	2,563	20,061	01/04/2013	11/15/2040
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS				1FE	1,022,168	127.1690	1,017,352	800,000	1,001,864	0	(6,029)	0	0	6.772	4.779	MS	18,059	54,176	06/07/2012	09/01/2035
605275-MQ-6	MISSISSIPPI BUSINESS FIN CORP MISS INDL				2	678,643	98.6990	669,814	678,643	678,643	0	0	0	0	8.000	8.000	JAJO	13,573	55,035	12/11/1998	01/01/2022
60636W-NW-1	MISSOURI ST HWYS & TRANSN COMMN ST RD RE				1FE	1,850,000	105.7990	1,957,282	1,850,000	1,850,000	0	0	0	0	4.443	4.441	MN	13,699	82,196	10/28/2009	05/01/2018
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			1	1FE	1,106,438	98.7540	1,092,652	1,106,438	1,106,438	0	0	0	0	2.550	2.550	MON	2,351	28,356	03/15/2013	10/01/2034
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV				1FE	1,400,000	142.1360	1,989,904	1,400,000	1,400,000	0	0	0	0	7.414	7.414	JJ	51,898	103,796	04/20/2009	01/01/2040
64908Q-AA-9	NEW VALLEY GENERATION V			2	1FE	775,521	108.1498	841,180	777,792	776,879	0	41	0	0	4.929	4.973	JJ	17,678	38,338	10/05/2005	01/15/2021
64971Q-RM-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	949,590	112.7360	1,014,624	900,000	931,698	0	(4,644)	0	0	5.000	4.310	MN	7,500	45,000	12/01/2011	11/01/2038
64972F-L3-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1FE	1,238,809	113.0310	1,215,083	1,075,000	1,171,439	0	(19,296)	0	0	6.491	4.258	JD	3,101	69,778	04/17/2012	06/15/2042
64972F-T4-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1FE	616,825	111.9020	615,461	550,000	589,067	0	(7,794)	0	0	6.124	4.352	JD	1,497	33,682	03/14/2012	06/15/2042
64985H-JE-8	NEW YORK ST ENVIRONMENTAL FACS CORP REV				1FE	291,813	97.5450	292,635	300,000	293,052	0	1,084	0	0	2.306	2.736	MN	884	6,918	11/04/2014	11/15/2021
649870-HY-1	NEW YORK ST HSG FIN AGY ST PERSONAL INCO				1FE	1,982,840	102.9500	2,059,000	2,000,000	1,998,259	0	2,546	0	0	5.167	5.295	MS	30,428	103,340	05/28/2008	09/15/2016
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR				1FE	500,000	109.4910	547,455	500,000	500,000	0	0	0	0	4.450	4.450	JJ	11,125	22,250	10/15/2010	01/01/2023
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			1	1FE	2,264,386	112.9100	2,314,655	2,050,000	2,176,725	0	(22,645)	0	0	6.038	4.606	MN	15,816	123,779	12/20/2011	11/15/2040
677377-2M-4	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			1	1FE	1,690,000	100.8770	1,704,821	1,690,000	1,690,000	0	0	0	0	2.720	2.720	MON	3,831	45,968	03/13/2013	11/01/2041
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE				1FE	942,712	113.3120	906,496	800,000	931,331	0	(3,366)	0	0	5.848	4.646	JD	3,899	46,784	06/07/2012	12/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV				1FE	1,482,377	116.3890	1,513,057	1,300,000	1,472,810	0	(2,560)	0	0	5.511	4.681	JD	5,970	71,643	01/17/2012	12/01/2045
71884A-PW-3	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			1	1FE	1,608,775	102.5950	1,626,131	1,585,000	1,587,890	0	(5,546)	0	0	6.000	5.625	JJ	47,550	95,100	11/14/2011	07/01/2035
73358W-AH-7	PORT AUTH N Y & N J				1FE	1,000,000	121.6080	1,216,080	1,000,000	1,000,000	0	0	0	0	5.859	5.858	JD	4,883	58,590	06/18/2009	12/01/2024
73358W-KN-3	PORT AUTH N Y & N J				1FE	287,616	97.1300	291,390	300,000	289,469	0	1,616	0	0	2.250	2.900	JD	563	6,750	11/04/2014	12/01/2021
73358W-RQ-9	PORT AUTH N Y & N J			1	1FE	648,054	105.6300	633,780	600,000	643,044	0	(4,043)	0	0	5.310	4.302	FA	13,275	31,860	10/17/2014	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			1	1FE	1,050,000	101.5460	1,066,233	1,050,000	1,050,000	0	0	0	0	4.426	4.426	AO	9,811	45,698	10/08/2014	10/15/2034
744434-EC-1	PUBLIC PWR GENERATION AGY NEB REV				1FE	2,450,520	121.8610	2,437,220	2,000,000	2,450,339	0	(181)	0	0	7.242	5.564	JJ	72,420	0	12/16/2015	01/01/2041
751100-JA-7	RALEIGH N C COMB ENTERPRISE SYS REV				1FE	282,750	98.5790	295,737	300,000	285,443	0	2,130	0	0	2.140	3.008	MS	2,140	6,420	09/18/2014	03/01/2022
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV				1FE	1,761,803	121.0910	2,058,547	1,700,000	1,756,622	0	(1,583)	0	0	6.322	6.023	MN	13,733	107,474	06/06/2013	05/15/2036
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV				1FE	878,892	121.4700	850,290	700,000	864,497	0	(4,879)	0	0	6.156	4.398	MN	5,506	43,092	12/04/2012	05/15/2036
786134-VB-9	SACRAMENTO CNTY CALIF SANTN DIST FING AU				1FE	100,000	100.3330	100,333	100,000	100,000	0	0	0	0	2.810	2.810	JD	234	2,904	11/06/2014	12/01/2021
79642B-LE-1	SAN ANTONIO TEX WTR REV				1FE	500,000	107.2640	536,320	500,000	500,000	0	0	0	0	3.970	3.969	MN	2,536	19,850	11/12/2010	05/15/2020
837147-6A-0	SOUTH CAROLINA ST PUB SVC AUTH REV				1FE	1,921,261	116.9650	2,222,335	1,900,000	1,916,858	0	(829)	0	0	6.224	6.124	JJ	59,128	118,256	05/19/2009	01/01/2029
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV				1FE	365,022	117.0130	351,039	300,000	363,847	0	(1,175)	0	0	5.943	4.500	JJ	8,915	8,915	02/23/2015	07/01/2040
843375-ZR-0	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS				1FE	602,730	110.5140	552,570	500,000	592,878	0	(3,352)	0	0	5.826	4.330	JJ	14,565	29,130	11/28/2012	01/01/2034
864784-BK-8	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV				1FE	970,610	113.1270	1,131,270	1,000,000	974,404	0	761	0	0	5.500	5.720	JD	4,583	55,000	11/09/2009	06/01/2035
875287-LG-7	TAMPA FLA UTIL TAX				1FE	1,466,421	116.2720	1,703,385	1,465,000	1,466,013	0	90	0	0	5.750	5.742	AO	21,059	84,238	12/02/2010	10/01/2027
89602N-VL-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS				1FE	542,245	113.5500	567,750	500,000	536,999	0	(1,370)	0	0	5.450	4.805	MN	3,482	27,250	12/12/2011	11/15/2032
898365-AL-5	TRUSTEES BOSTON COLLEGE				1FE	1,104,320	108.2250	1,082,250	1,000,000	1,100,080	0	(3,838)	0	0	4.935	4.126	JJ	24,675	49,350	11/13/2014	07/01/2033
91412F-7X-9	UNIVERSITY CALIF REVS			1	1FE	633,306	111.6530	697,831	625,000	628,965	0	(978)	0	0	6.270	6.059	MN	5,007	39,188	03/28/2011	05/15/2031
91412G-DZ-5	UNIVERSITY CALIF REVS				1FE	728,160	122.0000	732,000	600,000	722,380	0	(1,885)	0	0	5.946	4.664	MN	4,559	35,676	10/25/2012	05/15/2045
91412G-QL-2	UNIVERSITY CALIF REVS			1	1FE	1,050,000	102.0710	1,071,746	1,050,000	1,050,000	0	0	0	0	4.062	4.062	MN	5,450	42,651	02/28/2013	05/15/2033
91417K-ND-9	UNIVERSITY COLO ENTERPRISE SYS REV			1	1FE	1,900,000	110.6570	2,102,483	1,900,000	1,900,000	0	0	0	0	6.264	6.263	JD	9,918	119,016	12/10/2009	06/01/2036
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1FE	1,400,000	111.1350	1,555,890	1,400,000	1,400,000	0	0	0	0	6.423	6.422	MN	14,987	89,922	10/15/2009	05/01/2029
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1FE	346,029	110.8460	332,538	300,000	323,754	0	(6,530)	0	0	6.573	4.010	MN	3,287	19,719	05/29/2012	05/01/2039
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV				1FE	686,880	111.7150	837,863	750,000	698,874	0	2,707	0	0	4.950	5.707	MN	6,188	37,125	12/01/2010	11/01/2028
914455-KA-7	UNIVERSITY MICH UNIV REVS				1FE	1,584,612	120.1200	1,861,860	1,550,000	1,581,928	0	(480)	0	0	5.593	5.439	AO	21,673	86,692	03/23/2011	04/01/2040
914716-VS-1	UNIVERSITY N C CHARLOTTE REV				1FE	865,000	112.2500	970,963	865,000	865,000	0	0	0	0	5.229	5.228	AO	11,308	45,231	11/18/2010	04/01/2022
915200-TT-6	UNIVERSITY VT & ST AGRIC COLLEGE				1FE	355,563	134.3040	402,912	300,000	352,745	0	(748)	0	0	6.428	5.238	AO	4,821	19,284	01/17/2012	10/01/2044
91739R-BA-4	UTAH COUNTY UTAH TRANSN SALES TAX REV			1	1FE	2,300,000	113.3100	2,606,130	2,300,000	2,300,000	0	0	0	0	6.510	6.509	JD	12,478	149,730	08/19/2009	12/01/2034
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG			1	1FE	476,175	100.1170	476,732	476,175	476,175	0	0	0	0	3.500	3.500	MON	278	16,840	11/24/2014	10/25/2037
92817Q-Q7-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1	1FE	510,000	108.1660	551,647	510,000	510,000	0	0	0	0	4.380	4.379	MN	3,723	22,338	11/05/2010	11/01/2023
92817Q-Q8-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1	1FE	1,270,000	109.2000	1,386,840	1,270,000	1,270,000	0	0	0	0	4.630	4.629	MN	9,800	58,801	11/05/2010	11/01/2024
940093-Z4-2	WASHINGTON ST UNIV REVS			1	1FE	1,754,586	112.7350	1,972,863	1,750,000	1,752,919	0	(696)	0	0	6.314	6.261	AO	27,624	110,495	07/09/2013	10/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						88,565,474	XXX	94,649,057	83,654,047	87,844,206	0	(215,165)	0	0	XXX	XXX	XXX	1,140,488	4,536,615	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-L7-2	RMBS - FH G12250			2	1	59,348	104.1000	64,471	61,932	60,373	0	194	0	0	4.500	5.980	MON	232	2,787	08/23/2007	06/01/2021
3128M1-PS-2	RMBS - FH G12333			2	1	148,263	104.0790	158,853	152,627	149,768	0	267	0	0	4.500	5.580	MON	572	6,868	11/13/2007	06/01/2021
3128M1-Q7-7	RMBS - FH G12378			2	1	32,051	105.3040	35,232	33,457	32,591	0	98	0	0	4.500	5.910	MON	125	1,506	08/23/2007	09/01/2021
3128M1-R6-8	RMBS - FH G12409			2	1	116,198	104.0930	122,991	118,155	117,012	0	109	0	0	4.500	5.080	MON	443	5,317	12/06/2007	05/01/2020
3128M4-UQ-4	RMBS - FH G02991			2	1	112,940	110.1530	133,011	120,751	112,678	0	(753)	0	0	5.000	6.879	MON	503	6,038	06/13/2007	01/01/2035
3128M9-6X-5	RMBS - FH G07786			2	1	3,228,692	106.7400	3,252,190	3,046,834	3,213,668	0	(13,790)	0	0	4.000	2.723	MON	10,156	121,873	09/26/2014	08/01/2044
3128MB-X6-9	RMBS - FH G13201			2	1	75,359	107.1960	84,312	78,652	76,100	0	86	0	0	4.500	5.909	MON	295	3,539	08/19/2008	07/01/2023
3128MJ-S8-4	RMBS - FH G08542			2	1	1,612,036	105.7370	1,662,236	1,572,047	1,615,113	0	3,902	0	0	4.000	3.410	MON	5,240	62,882	09/12/2013	08/01/2043
3128PL-CL-4	RMBS - FH J08175			2	1	143,574	103.7150	151,080	145,668	143,784	0	(37)	0	0	4.500	5.053	MON	546	6,555	05/21/2008	06/01/2023
3128PL-CS-9	RMBS - FH J08181			2	1	153,521	107.2650	171,704	160,074	156,084	0	779	0	0	4.500	5.531	MON	600	7,203	06/20/2008	06/01/2023
3128PP-H5-5	RMBS - FH J10252			2	1	120,065	105.5840	127,990	121,221	120,235	0	10	0	0	4.000	4.294	MON	404	4,849	06/04/2009	07/01/2024
3128PQ-FE-6	RMBS - FH J11065			2	1	199,937	107.3650	206,779	192,594	197,950	0	(284)	0	0	4.500	3.428	MON	722	8,667	11/04/2009	10/01/2024
312943-7E-7	RMBS - FH A95393			2	1	861,946	105.9650	912,933	861,542	861,597	0	(237)	0	0	4.000	3.998	MON	2,872	34,462	12/07/2010	12/01/2040
312944-FE-6	RMBS - FH A95565			2	1	457,131	105.9680	497,391	469,378	457,605	0	(26)	0	0	4.000	4.568	MON	1,565	18,775	12/16/2010	12/01/2040
312945-V5-4	RMBS - FH A96936			2	1	238,180	105.9720	240,027	226,501	238,134	0	181	0	0	4.000	2.927	MON	755	9,060	10/25/2013	02/01/2041
3132GD-BF-8	RMBS - FH Q00038			2	1	301,815	107.8830	321,117	297,653	301,867	0	249	0	0	4.500	4.163	MON	1,116	13,394	04/14/2011	04/01/2041
3132GD-VA-7	RMBS - FH Q00609			2	1	883,281	105.9720	937,789	884,941	882,912	0	(383)	0	0	4.000	4.050	MON	2,950	35,398	05/04/2011	05/01/2041
3132GF-EQ-6	RMBS - FH Q01943			2	1	509,302	108.0770	530,383	490,746	510,909	0	2,204	0	0	4.500	3.560	MON	1,840	22,084	06/21/2011	07/01/2041
3132GF-KH-9	RMBS - FH Q02096			2	1	418,366	107.8260	434,672	403,123	417,374	0	(330)	0	0	4.500	3.683	MON	1,512	18,141	06/21/2011	07/01/2041
3132J8-UR-9	RMBS - FH Q17391			2	1	392,248	106.3810	400,386	376,370	391,407	0	(592)	0	0	4.000	3.147	MON	1,255	15,055	02/14/2014	04/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132JM-2E-8	RMBS - FH Q20773			2	1	998,410	106.0740	1,010,125	952,284	998,608	0	1,172	0	0	4.000	2.973	MON	3,174	38,091	11/06/2013	08/01/2043
3132JP-3K-6	RMBS - FH Q22602			2	1	1,317,143	105.7040	1,350,287	1,277,423	1,318,441	0	1,973	0	0	4.000	3.312	MON	4,258	51,097	01/08/2014	10/01/2043
3132JP-P9-7	RMBS - FH Q22248			2	1	353,858	105.7680	355,970	336,557	353,242	0	(283)	0	0	4.000	2.959	MON	1,122	13,462	10/29/2013	10/01/2043
3132L5-SE-4	RMBS - FH V80517			2	1	2,488,842	106.2590	2,501,191	2,353,862	2,485,801	0	(1,607)	0	0	4.000	2.826	MON	7,846	94,155	07/28/2014	10/01/2043
3132QM-LQ-2	RMBS - FH Q31234			2	1	2,546,281	103.1340	2,503,265	2,427,197	2,539,438	0	(6,843)	0	0	3.500	2.696	MON	7,079	63,714	02/25/2015	02/01/2045
3132QN-L8-0	RMBS - FH Q32150			2	1	1,444,089	103.1340	1,416,738	1,373,687	1,443,292	0	(797)	0	0	3.500	2.624	MON	4,007	32,053	03/18/2015	03/01/2045
3132QN-WM-7	RMBS - FH Q32451			2	1	1,483,616	103.1340	1,452,495	1,408,357	1,480,513	0	(3,103)	0	0	3.500	2.618	MON	4,108	36,969	03/25/2015	04/01/2045
31361R-CZ-9	RMBS - FN 038788			2	1	3,246	100.3600	3,140	3,129	3,114	0	(13)	0	0	9.250	9.165	MON	24	290	09/01/1994	12/01/2016
3136AH-ML-1	CMO/RMBS - FN-13125C-AB			2	1	531,162	105.3470	527,579	500,801	515,208	0	714	0	0	4.000	3.714	MON	1,669	20,052	03/19/2014	11/25/2039
31371J-3J-1	RMBS - FN 253801			2	1	40,534	112.8470	43,850	38,858	39,685	0	(130)	0	0	6.000	4.748	MON	194	2,334	11/01/2002	05/01/2021
31371M-GC-5	RMBS - FN 255895			2	1	188,639	108.0030	225,239	208,549	186,755	0	(3,271)	0	0	4.500	7.497	MON	782	9,393	07/18/2008	09/01/2035
3137A6-5E-8	CMO/RMBS - FH-3792D-KL			2	1	2,400,391	105.8580	2,646,450	2,500,000	2,433,068	0	9,630	0	0	3.500	4.033	MON	7,292	87,500	06/22/2011	01/15/2026
3137A6-SU-7	CMO/RMBS - FH-3812A-AK			2	1	2,416,406	104.9520	2,623,800	2,500,000	2,451,284	0	10,377	0	0	3.500	4.035	MON	7,292	87,500	06/22/2011	02/15/2026
3137A8-Q9-2	CMO/RMBS - FH-3841H-AB			2	1	786,823	104.0940	790,801	759,699	774,248	0	(3,716)	0	0	4.000	2.836	MON	2,532	30,388	05/18/2011	01/15/2037
31381G-W4-6	RMBS - FN 460667			2	1	1,681,688	103.9490	1,661,148	1,598,041	1,613,600	0	(14,550)	0	0	6.030	5.060	MON	8,030	96,376	05/03/2007	06/01/2017
3138AE-MZ-3	RMBS - FN AI1275			2	1	288,565	108.0030	307,053	284,301	289,455	0	1,082	0	0	4.500	4.046	MON	1,066	12,833	04/14/2011	05/01/2041
3138AK-EK-1	RMBS - FN AI5537			2	1	424,579	108.2190	440,876	407,392	424,065	0	202	0	0	4.500	3.534	MON	1,528	18,380	06/02/2011	06/01/2041
3138EN-HG-7	RMBS - FN AL5630			2	1	2,922,132	106.2800	2,932,444	2,759,168	2,903,318	0	(17,240)	0	0	4.000	2.799	MON	9,197	110,422	08/19/2014	08/01/2044
3138WE-UD-9	RMBS - FN AS5079			2	1	1,537,275	103.4900	1,516,860	1,465,707	1,532,907	0	(4,368)	0	0	3.500	2.709	MON	4,275	29,925	05/07/2015	06/01/2045
3138WE-UF-4	RMBS - FN AS5081			2	1	1,766,582	103.4900	1,751,079	1,692,027	1,763,341	0	(3,241)	0	0	3.500	2.769	MON	4,935	29,610	05/19/2015	06/01/2045
3138XW-AM-0	RMBS - FN AW6311			2	1	2,003,401	106.2540	2,019,215	1,900,366	1,994,594	0	(7,590)	0	0	4.000	2.850	MON	6,335	76,326	07/24/2014	06/01/2044
3138Y1-4T-9	RMBS - FN AX0833			2	1	959,110	103.3550	953,592	922,637	956,189	0	(2,742)	0	0	3.500	2.837	MON	2,691	32,298	10/17/2014	09/01/2044
31393M-RL-7	CMO/RMBS - FH-2586D-HK			2	1	98,242	102.1210	103,880	101,723	100,729	0	735	0	0	4.500	5.958	MON	381	4,578	04/18/2007	02/15/2023
31393R-TE-0	CMO/RMBS - FH-2631E-DA			2	1	132,110	102.6990	136,873	133,276	132,334	0	(20)	0	0	3.625	3.858	MON	403	4,831	08/10/2009	06/15/2033
31396Y-FS-6	CMO/RMBS - FN-085A-PK			2	1	23,550	100.8930	23,138	22,933	23,139	0	(134)	0	0	4.500	2.675	MON	86	1,043	07/22/2009	12/25/2036
31402C-V7-4	RMBS - FN 725238			2	1	101,329	110.6170	116,068	104,927	101,389	0	(177)	0	0	5.000	5.888	MON	437	5,256	05/11/2007	03/01/2034
31407N-QM-8	RMBS - FN 835760			2	1	59,011	108.4700	68,118	62,799	58,875	0	(343)	0	0	4.500	6.188	MON	236	2,831	03/01/2008	09/01/2035
31409L-AH-8	RMBS - FN 874008			2	1	2,203,364	101.2870	2,186,454	2,158,672	2,155,155	0	(7,030)	0	0	5.480	5.193	MON	10,187	119,929	05/04/2007	10/01/2016
31410G-CW-1	RMBS - FN 888485			2	1	40,180	108.4320	46,364	42,759	40,200	0	(120)	0	0	4.500	6.105	MON	160	1,926	03/01/2008	06/01/2037
31410G-RJ-4	RMBS - FN 888889			2	1	101,200	103.3360	105,799	102,384	101,605	0	(10)	0	0	4.500	4.979	MON	384	4,624	11/29/2007	12/01/2018
31412U-AJ-9	RMBS - FN 934809			2	1	191,866	107.9620	200,047	185,294	189,564	0	(856)	0	0	4.500	3.530	MON	695	8,380	09/18/2009	03/01/2024
31412U-L7-3	RMBS - FN 935150			2	1	170,075	104.3860	170,603	163,435	168,965	0	(163)	0	0	4.500	3.115	MON	613	7,359	10/06/2009	04/01/2024
31413E-XV-2	RMBS - FN 943592			2	1	36,139	108.0030	41,536	38,458	36,769	0	239	0	0	4.500	5.611	MON	144	1,731	03/01/2008	07/01/2037
31414S-NF-6	RMBS - FN 974790			2	1	135,029	105.0520	142,564	135,708	134,986	0	(119)	0	0	4.500	4.646	MON	509	6,121	04/09/2008	04/01/2023
31415P-D6-2	RMBS - FN 984925			2	1	63,887	105.1220	68,053	64,737	63,983	0	(40)	0	0	4.500	4.929	MON	243	2,916	05/21/2008	06/01/2023
31416T-JN-0	RMBS - FN AA9268			2	1	162,774	105.8320	173,760	164,185	162,792	0	(159)	0	0	4.000	4.262	MON	547	6,581	05/28/2009	07/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						42,165,779	XXX	43,062,000	40,965,598	42,027,813	0	(60,896)	0	0	XXX	XXX	XXX	138,165	1,555,726	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
196711-LZ-6	COLORADO ST CTFS PARTN				1FE	944,644	119.4780	919,981	770,000	940,524	0	(3,710)	0	0	6.450	4.865	MS	14,624	49,665	12/18/2014	09/15/2039
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			2	1FE	1,800,000	98.8900	1,780,020	1,800,000	1,800,000	0	0	0	0	4.242	4.242	JD	3,394	76,356	04/18/2013	12/15/2037
702528-JD-3	PASCO CNTY FLA SCH BRD CTFS PARTN			1	1FE	1,250,000	100.5680	1,257,100	1,250,000	1,250,000	0	0	0	0	5.000	5.000	JD	5,208	61,979	11/21/2014	12/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,994,644	XXX	3,957,101	3,820,000	3,990,524	0	(3,710)	0	0	XXX	XXX	XXX	23,226	188,000	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						134,725,898	XXX	141,668,158	128,439,645	133,862,543	0	(279,770)	0	0	XXX	XXX	XXX	1,301,879	6,280,341	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00101J-AK-2	ADT CORP				3FE	115,314	104.4550	114,901	110,000	114,319	0	(611)	0	0	6.250	5.449	AO	1,451	6,875	05/16/2014	10/15/2021
00130H-BU-8	AES CORP			1	3FE	147,213	89.2500	133,875	150,000	147,271	0	58	0	0	5.500	5.778	MS	2,429	1,925	09/15/2015	03/15/2024
00164V-AC-7	AMC NETWORKS INC			1	3FE	101,450	100.0000	100,000	100,000	101,007	0	(119)	0	0	4.750	4.579	JD	211	4,750	12/19/2012	12/15/2022
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	58,019	104.7500	57,613	55,000	57,826	0	(193)	0	0	5.625	4.108	MS	911	0	09/21/2015	09/15/2021
007903-AX-5	ADVANCED MICRO DEVICES INC				5FE	68,775	68.0000	47,600	70,000	68,982	0	123	0	0	7.500	7.785	FA	1,983	5,250	02/20/2014	08/15/2022
010392-FG-8	ALABAMA POWER CO				1FE	995,380	95.0930	950,930	1,000,000	995,714	0	106	0	0	4.100	4.127	JJ	18,906	41,000	01/10/2012	01/15/2042
010392-FJ-2	ALABAMA POWER CO				1FE	1,495,500	91.7930	1,376,895	1,500,000	1,495,756	0	127	0	0	3.850	3.867	JD	4,813	57,750	11/27/2012	12/01/2042
013817-AW-1	ALCOA INC			1	3FE	108,750	91.0000	91,000	100,000	108,097	0	(653)	0	0	5.125	3.993	AO	1,281	5,253	02/25/2015	10/01/2024
018772-AS-2	ALLIANCE ONE INTERNATIONAL INC			1	5FE	98,046	73.5000	73,500	100,000	98,443	0	210	0	0	9.875	10.251	JJ	4,553	9,875	12/20/2013	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02005N-AE-0	ALLY FINANCIAL INC				3FE	203,125	114.0000	193,800	170,000	195,092	0	(3,769)	0	0	8.000	4.136	MS	4,004	8,080	10/13/2015	03/15/2020
02154C-AD-5	ALTICE FINANCING SA		R	1	4FE	59,100	98.7500	59,250	60,000	59,129	0	29	0	0	6.625	6.888	AO	994	2,617	09/18/2015	02/15/2023
02376R-AA-0	AMERICAN AIRLINES GROUP INC				4FE	70,700	98.7500	69,125	70,000	70,684	0	(16)	0	0	5.500	5.208	AO	963	0	11/19/2015	10/01/2019
02406P-AK-6	AMERICAN AXLE & MANUFACTURING INC				4FE	110,000	110.5000	110,500	100,000	105,982	0	(1,329)	0	0	7.750	5.995	MN	990	7,750	11/28/2012	11/15/2019
03077J-AB-6	AMERIGAS FINANCE CORP			1	3FE	103,825	96.7500	91,913	95,000	100,886	0	(1,747)	0	0	7.000	4.795	MN	757	6,650	08/05/2014	05/20/2022
031652-BE-9	AMKOR TECHNOLOGY INC			1	3FE	99,656	99.2500	99,250	100,000	99,634	0	58	0	0	6.625	6.704	JD	552	6,625	11/06/2012	06/01/2021
032803-AB-4	GLOBAL GENERATIONS MERGER SUB INC			1	5FE	136,835	106.7500	128,100	120,000	130,423	0	(3,751)	0	0	11.000	7.093	JD	587	13,200	11/24/2014	12/15/2020
035229-CJ-0	ANHEUSER-BUSCH COMPANIES, INC.		R		1FE	2,541,920	121.0640	2,421,280	2,000,000	2,398,370	0	(14,916)	0	0	6.800	5.020	FA	56,667	136,000	06/23/2003	08/20/2032
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		R		1FE	2,027,320	99.3940	1,987,880	2,000,000	2,027,157	0	(163)	0	0	4.625	4.539	FA	38,542	46,250	06/19/2015	02/01/2044
037411-AY-1	APACHE CORP			1	2FE	2,410,700	88.6420	1,772,840	2,000,000	2,380,495	0	(8,284)	0	0	5.250	4.049	FA	43,750	105,000	02/28/2012	02/01/2042
03834L-AA-7	APPVION INC			1	5FE	62,250	40.0000	24,000	60,000	61,629	0	(288)	0	0	9.000	8.254	JD	450	5,400	02/24/2014	06/01/2020
038521-AM-2	ARAMARK CORP			1	4FE	99,694	103.4380	98,266	95,000	98,153	0	(655)	0	0	5.750	4.867	MS	1,608	5,463	03/10/2014	03/15/2020
03938L-AQ-7	ARCELORMITTAL SA		R	3	3FE	103,463	79.8750	79,875	100,000	103,249	0	590	0	0	6.250	5.439	FA	2,535	6,000	01/09/2013	08/05/2020
040555-CN-2	ARIZONA PUBLIC SERVICE CO			1	1FE	496,235	102.5570	512,785	500,000	496,569	0	99	0	0	4.500	4.545	AO	5,625	22,500	01/26/2012	04/01/2042
04248N-AA-1	AHFH-051-1A			2	1FE	1,493,011	110.0070	1,642,417	1,493,011	1,493,011	0	0	0	0	5.524	5.524	JD	3,666	82,474	04/13/2005	06/15/2050
053773-AV-9	AVIS BUDGET CAR RENTAL LLC			1	4FE	104,625	100.2500	100,250	100,000	104,131	0	(494)	0	0	5.500	4.715	AO	1,375	5,500	02/11/2015	04/01/2023
05567L-T3-1	BNP PARIBAS SA		R		1FE	925,174	110.6480	940,508	850,000	904,223	0	(9,648)	0	0	5.000	3.604	JJ	19,597	42,500	10/08/2013	01/15/2021
057224-AZ-0	BAKER HUGHES INC				1FE	2,379,580	98.9160	1,978,320	2,000,000	2,349,995	0	(8,088)	0	0	5.125	4.003	MS	30,181	102,500	03/01/2012	09/15/2040
058498-AR-7	BALL CORP				3FE	72,450	102.0000	71,400	70,000	72,028	0	(274)	0	0	5.000	4.460	MS	1,031	3,500	06/10/2014	03/15/2022
06051G-EK-1	BANK OF AMERICA CORP				2FE	918,580	101.2540	1,012,540	1,000,000	989,781	0	19,326	0	0	3.750	5.794	JJ	17,604	37,500	12/06/2011	07/12/2016
075887-AX-7	BECTON DICKINSON & CO				2FE	1,245,570	101.1520	1,011,520	1,000,000	1,228,908	0	(5,587)	0	0	5.000	3.599	MN	6,806	50,000	11/28/2012	11/12/2040
077454-AF-3	BELDEN INC			1	4FE	98,500	96.2500	96,250	100,000	98,798	0	154	0	0	5.500	5.720	MS	1,833	5,500	12/10/2013	09/01/2022
081331-AC-4	BELVOIR LAND LLC			2	1FE	1,478,445	101.5190	1,522,785	1,500,000	1,482,754	0	753	0	0	5.170	5.280	JD	3,447	77,550	04/29/2005	12/15/2035
085789-AF-2	BERRY PETROLEUM CO			1	5FE	73,150	24.2500	16,975	70,000	72,591	0	(274)	0	0	6.375	5.744	MS	1,314	4,463	05/20/2014	09/15/2022
097751-AL-5	BOMBARDIER INC.		I		4FE	75,000	67.0000	50,250	75,000	75,000	0	0	0	0	7.450	7.449	MN	931	5,588	05/14/2014	05/01/2034
097751-AV-3	BOMBARDIER INC		I		4FE	71,906	80.7500	52,488	65,000	70,029	0	(1,029)	0	0	7.750	5.655	MS	1,483	5,038	02/18/2014	03/15/2020
103304-BJ-9	BOYD GAMING CORP			1	5FE	80,739	106.0000	79,500	75,000	78,837	0	(875)	0	0	9.000	7.390	JJ	3,375	6,750	05/31/2013	07/01/2020
115637-AL-4	BROWN-FORMAN CORP			1	1FE	1,892,160	90.8160	1,816,320	2,000,000	1,897,863	0	2,077	0	0	3.750	4.063	JJ	34,583	75,000	03/11/2013	01/15/2043
118230-AJ-0	BUCKEYE PARTNERS LP			1	2FE	524,140	97.2670	486,335	500,000	514,106	0	(2,555)	0	0	4.875	4.225	FA	10,156	24,375	08/30/2011	02/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			1	3FE	56,089	99.7500	54,863	55,000	56,067	0	(22)	0	0	5.375	5.100	MN	378	1,478	09/21/2015	11/15/2024
12189P-AF-9	BURLINGTON NORTHERN AND SANTE FE RAILWAY			2	1FE	394,935	110.3996	363,430	329,195	361,467	0	435	0	0	7.570	1.788	JJ	12,391	24,920	02/10/2005	01/02/2021
1248EP-AY-9	CCO HOLDINGS LLC			1	3FE	146,675	101.0000	146,450	145,000	146,677	0	9	0	0	5.250	5.184	MS	1,924	5,775	04/14/2015	09/30/2022
12543D-AV-2	COMMUNITY HEALTH SYSTEMS INC			1	4FE	161,163	94.8750	147,056	155,000	160,663	0	(499)	0	0	6.875	6.079	FA	4,440	3,438	10/22/2015	02/01/2022
125581-GH-5	CIT GROUP INCCITyUSUS				3FE	184,450	104.5000	177,650	170,000	179,381	0	(2,784)	0	0	5.500	3.615	FA	3,532	9,350	02/24/2014	02/15/2019
126307-AF-4	CSC HOLDINGS LLC				3FE	62,825	98.2500	68,775	70,000	63,064	0	239	0	0	6.750	8.958	MN	604	2,363	09/25/2015	11/15/2021
126408-GQ-0	CSX CORP				2FE	483,744	114.4620	457,848	400,000	436,531	0	(10,856)	0	0	7.375	4.187	FA	12,292	29,500	04/20/2011	02/01/2019
126408-GU-1	CSX CORP			1	2FE	1,116,890	110.1540	1,101,540	1,000,000	1,108,507	0	(2,189)	0	0	5.500	4.750	AO	11,611	55,000	12/22/2011	04/15/2041
126650-CN-8	CVS HEALTH CORP			1	2FE	1,992,700	105.3430	2,106,860	2,000,000	1,992,747	0	47	0	0	5.125	5.149	JJ	45,840	0	07/13/2015	07/20/2045
131347-CA-2	CALPINE CORP			1	3FE	75,425	103.2190	72,253	70,000	74,353	0	(1,072)	0	0	6.000	3.725	JJ	1,937	2,100	03/19/2015	01/15/2022
147446-AR-9	CASE NEW HOLLAND INC		R		3FE	140,880	105.7500	126,900	120,000	128,584	0	(4,236)	0	0	7.875	3.959	JD	788	9,450	08/05/2014	12/01/2017
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	94,783	105.5000	89,675	85,000	91,614	0	(1,057)	0	0	5.875	4.261	JD	222	4,994	11/20/2012	06/15/2021
151020-AS-3	CELGENE CORP			1	2FE	1,989,810	99.5950	1,991,900	2,000,000	1,990,156	0	346	0	0	3.875	3.937	FA	29,924	0	09/29/2015	08/15/2025
156700-AS-5	CENTURYLINK INC				3FE	212,843	91.6500	187,883	205,000	209,768	0	(902)	0	0	5.800	5.335	MS	3,501	10,440	08/24/2015	03/15/2022
165167-CF-2	CHESAPEAKE ENERGY CORP				4FE	81,188	29.0000	21,750	75,000	79,068	0	(753)	0	0	6.625	5.287	FA	1,877	4,969	01/16/2013	08/15/2020
166764-AH-3	CHEVRON CORP			1	1FE	1,800,000	100.5320	1,809,576	1,800,000	1,800,000	0	0	0	0	3.191	3.191	JD	1,117	57,438	06/17/2013	06/24/2023
169905-AE-6	CHOICE HOTELS INTERNATIONAL INC				2FE	109,250	107.0000	107,000	100,000	106,607	0	(855)	0	0	5.750	4.564	JJ	2,875	5,750	10/01/2012	07/01/2022
170031-AB-4	CHIQUITA BRANDS INTERNATIONAL INC			1	3FE	64,480	104.7500	63,898	61,000	63,720	0	(559)	0	0	7.875	6.604	FA	2,002	7,206	01/23/2015	02/01/2021
172441-AZ-0	CINEMARK USA INC			1	4FE	120,000	97.5000	117,000	120,000	120,000	0	0	0	0	4.875	4.874	JD	488	5,850	08/09/2013	06/01/2023
17290H-AA-3	ABS - CHAI-15PM3-A			1	1FE	1,899,692	100.0000	1,900,000	1,900,000	1,899,694	0	1	0	0	2.560	2.563	MON	1,756	0	12/10/2015	05/16/2022
172967-FT-3	CITIGROUP INC				2FE	1,266,213	107.1070	1,338,838	1,250,000	1,260,919	0	(1,533)	0	0	4.500	4.334	JJ	26,094	56,250	03/21/2012	01/14/2022
191241-AD-0	COCA-COLA FEMSA SAB DE CV		R		1FE	1,067,360	105.5870	1,055,870	1,000,000	1,044,195	0	(9,783)	0	0	4.625	3.465	FA	17,472	46,250	07/25/2013	02/15/2020
20030N-BA-8	COMCAST CORP				1FE	489,780	111.7330	502,799	450,000	470,759	0	(4,491)	0	0	5.150	3.938	MS	7,725	23,175	06/20/2011	03/01/2020
20030N-BH-3	COMCAST CORP				1FE	497,633	98.2630	491,315	500,000	497,805	0	94	0	0	4.250	4.287	JJ	9,799	21,250	04/15/2014	01/15/2033
20030N-BQ-3	COMCAST CORP			1	1FE	3,243,793	101.2520	3,290,690	3,250,000	3,243,719	0	(74)	0	0	4.600	4.612	FA	56,478	32,392	06/11/2015	08/15/2045
202608-AL-9	COMMERCIAL VEHICLE GROUP INC			1	4FE	115,758	87.5000	99,750	114,000	115,067	0	(258)	0	0	7.875	7.548	AO	1,895	9,202	05/13/2014	04/15/2019
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	68,344	91.0000	59,150	65,000	67,301	0	(271)	0	0	5.500	4.888	AO	894	3,575	12/14/2012	10/01/2022
207597-EE-1	CONNECTICUT LIGHT AND POWER CO				1FE	1,136,180	109.8050	1,098,050	1,000,000	1,059,153	0	(17,839)	0	0	5.500	3.461	FA	22,917	55,000	05/27/2011	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
208251-AE-8	CONOCO INC.				1FE	3,193,750	114.5390	2,863,475	2,500,000	2,963,758	0	(23,883)	0	0	6.950	5.020	AO	36,681	173,750	06/17/2003	04/15/2029
20826F-AC-0	CONOCOPHILLIPS CO			1	1FE	969,120	83.1020	831,020	1,000,000	969,429	0	309	0	0	4.300	4.490	MN	5,494	21,500	06/19/2015	11/15/2044
209111-EY-5	CONSOLIDATED EDISON CO OF NEW YORK INC				1FE	1,012,520	113.5860	1,135,860	1,000,000	1,011,590	0	(183)	0	0	5.500	5.413	JD	4,583	55,000	02/23/2011	12/01/2039
209111-FB-4	CONSOLIDATED EDISON CO OF NEW YORK INC				1FE	996,440	95.9020	959,020	1,000,000	996,687	0	122	0	0	4.200	4.221	MS	12,367	42,000	03/08/2012	03/15/2042
21036P-AL-2	CONSTELLATION BRANDS INC				3FE	78,563	100.0000	75,000	75,000	78,248	0	(314)	0	0	4.250	3.573	MN	531	3,188	02/26/2015	05/01/2023
224044-CF-2	COX COMMUNICATIONS INC			1	2FE	883,410	82.7260	827,260	1,000,000	884,532	0	1,122	0	0	4.800	5.809	FA	20,000	0	08/31/2015	02/01/2035
22818V-AB-3	CROWN AMERICAS LLC			1	3FE	76,300	103.2500	72,275	70,000	72,303	0	(1,353)	0	0	6.250	4.116	FA	1,823	4,375	11/29/2012	02/01/2021
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP				3FE	73,938	105.1250	73,588	70,000	73,635	0	(302)	0	0	5.250	4.384	JJ	1,695	1,838	04/14/2015	01/15/2023
23331A-BE-8	D R HORTON INC			1	3FE	63,863	99.3750	64,594	65,000	64,133	0	112	0	0	4.375	4.609	MS	837	2,844	06/07/2013	09/15/2022
23636T-AA-8	DANONE SA		R		1FE	2,163,038	99.1330	2,230,493	2,250,000	2,180,823	0	9,433	0	0	3.000	3.537	JD	3,000	67,500	01/28/2014	06/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			1	4FE	75,656	100.0000	75,000	75,000	75,573	0	(50)	0	0	5.125	5.014	JJ	1,772	4,185	06/12/2014	07/15/2024
247916-AC-3	DENBURY RESOURCES INC			1	4FE	115,903	36.0000	37,800	105,000	109,673	0	(2,060)	0	0	6.375	4.162	FA	2,529	6,694	11/28/2012	08/15/2021
24821V-AA-6	DENALI BORROWER LLC			1	2FE	68,775	104.7500	73,325	70,000	69,103	0	165	0	0	5.625	5.936	AO	831	3,938	11/20/2013	10/15/2020
25179M-AK-9	DEVON ENERGY CORP			1	2FE	477,792	91.5660	412,047	450,000	466,380	0	(2,791)	0	0	4.000	3.246	JJ	8,300	18,000	09/06/2011	07/15/2021
25243Y-AU-3	DIAGEO CAPITAL PLC		R	1	1FE	459,805	96.6120	483,060	500,000	467,689	0	3,813	0	0	2.625	3.638	AO	2,260	13,125	11/13/2013	04/29/2023
25245B-AA-5	DIAGEO INVESTMENT CORP		R		1FE	2,151,560	98.4880	1,969,760	2,000,000	2,141,405	0	(2,993)	0	0	4.250	3.822	MN	11,806	85,000	06/28/2012	05/11/2042
25389M-AD-1	DIGITALGLOBE INC			1	4FE	120,200	84.0000	100,800	120,000	120,070	0	(6)	0	0	5.250	5.237	FA	2,625	6,300	05/13/2014	02/01/2021
25468P-CL-8	WALT DISNEY CO	SD			1FE	499,665	106.8180	534,090	500,000	499,806	0	44	0	0	3.750	3.758	JD	10,938	9,375	05/18/2011	06/01/2021
25468P-CR-5	WALT DISNEY CO				1FE	984,460	100.0970	1,000,970	1,000,000	985,582	0	333	0	0	4.125	4.217	JD	3,438	41,250	03/26/2012	12/01/2041
25470D-AC-3	DISCOVERY COMMUNICATIONS LLC				2FE	317,010	106.3210	318,963	300,000	308,911	0	(1,789)	0	0	5.050	4.304	JD	1,263	15,150	02/02/2011	06/01/2020
25470X-AE-5	DISH DBS CORP				3FE	86,000	100.7500	80,600	80,000	84,065	0	(622)	0	0	6.750	5.648	JD	450	5,400	09/05/2012	06/01/2021
25746U-BE-8	DOMINION RESOURCES INC				2FE	462,156	109.4890	437,956	400,000	422,709	0	(8,661)	0	0	6.400	3.949	JD	1,138	25,600	01/27/2011	06/15/2018
257867-AX-9	RR DONNELLEY & SONS CO				3FE	51,638	105.0000	53,550	51,000	51,300	0	(107)	0	0	7.250	6.976	MN	472	3,698	09/10/2012	05/15/2018
260003-AJ-7	DOVER CORP			1	1FE	1,249,275	107.7410	1,346,763	1,250,000	1,249,597	0	132	0	0	4.300	4.307	MS	17,917	53,750	02/16/2011	03/01/2021
263534-BR-9	E I DU PONT DE NEMOURS AND CO				1FE	607,660	103.3610	516,805	500,000	597,451	0	(2,854)	0	0	5.600	4.193	JD	1,244	28,000	03/13/2012	12/15/2036
263534-CC-1	E I DU PONT DE NEMOURS AND CO				1FE	830,603	95.6990	717,743	750,000	824,810	0	(1,639)	0	0	4.900	4.249	JJ	16,946	36,750	03/30/2012	01/15/2041
26441C-AF-2	DUKE ENERGY CORP			1	2FE	449,915	102.1250	459,563	450,000	449,953	0	24	0	0	3.550	3.552	MS	4,704	15,975	08/22/2011	09/15/2021
26441C-AL-9	DUKE ENERGY CORP			1	2FE	1,036,070	102.9140	1,029,140	1,000,000	1,034,912	0	(1,158)	0	0	3.950	3.421	AO	8,339	19,750	09/14/2015	10/15/2023
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1	1FE	998,310	99.6750	996,750	1,000,000	998,442	0	51	0	0	4.250	4.260	JD	1,889	42,500	12/05/2011	12/15/2041
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	999,600	109.9520	1,099,520	1,000,000	999,840	0	136	0	0	5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019
26817R-AN-8	DYNEGY FINANCE I INC			1	4FE	70,000	87.0000	60,900	70,000	70,000	0	0	0	0	7.375	7.372	MN	860	2,581	10/10/2014	11/01/2022
26875P-AD-3	EOG RESOURCES INC				1FE	998,160	109.7320	1,097,320	1,000,000	999,264	0	245	0	0	5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019
291011-AY-0	EMERSON ELECTRIC CO				1FE	1,338,063	109.7560	1,371,950	1,250,000	1,292,334	0	(10,146)	0	0	4.875	3.904	AO	12,865	60,938	02/25/2011	10/15/2019
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP			1	2FE	1,494,150	95.3260	1,429,890	1,500,000	1,496,367	0	634	0	0	4.200	4.248	MS	18,550	63,000	09/15/2011	09/15/2021
29271L-AD-6	ENDO FINANCE LLC			13	4FE	86,505	102.2500	81,800	80,000	84,032	0	(1,442)	0	0	7.750	4.875	JJ	2,859	5,866	05/06/2014	01/15/2022
294549-AM-2	EQUITABLE RESOURCES, INC.				2FE	1,312,563	104.0530	1,300,663	1,250,000	1,262,517	0	(5,311)	0	0	5.150	4.658	MS	21,458	64,375	03/11/2004	03/01/2018
29482P-AB-6	ERICKSON AIR-CRANE INC			1	4FE	152,294	61.2500	88,813	145,000	150,518	0	(1,031)	0	0	8.250	7.211	MN	1,994	11,963	06/02/2014	05/01/2020
30251G-AN-7	FMG RESOURCES (AUGUST 2006) PTY LTD		R	1	4FE	40,750	61.5000	30,750	50,000	41,589	0	839	0	0	6.875	10.629	AO	859	3,438	02/03/2015	04/01/2022
30706V-AA-3	FAMILY TREE ESCROW LLC			1	4FE	74,550	103.5000	72,450	70,000	74,195	0	(355)	0	0	5.750	4.721	MS	1,342	2,102	04/13/2015	03/01/2023
315295-AE-5	FERRELLGAS PARTNERS LP			1	4FE	78,375	94.0000	70,500	75,000	77,217	0	(398)	0	0	8.625	7.826	JD	288	6,469	10/11/2013	06/15/2020
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV		R		4FE	122,813	98.2500	122,813	125,000	122,816	0	3	0	0	5.250	5.543	AO	1,385	0	12/22/2015	04/15/2023
337932-AF-4	FIRSTENERGY CORP			1	3FE	76,280	101.7390	76,304	75,000	76,213	0	(67)	0	0	4.250	3.982	MS	939	1,594	07/08/2015	03/15/2023
341081-EU-7	FLORIDA POWER & LIGHT CO				1FE	2,107,683	115.5120	2,021,460	1,750,000	2,068,176	0	(10,346)	0	0	5.400	4.050	MS	31,500	94,500	12/14/2011	09/01/2035
343498-AA-9	FLOWERS FOODS INC			1	2FE	1,746,666	103.9330	1,818,828	1,750,000	1,747,747	0	412	0	0	4.375	4.399	AO	19,141	76,563	03/30/2012	04/01/2022
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC		R	1	3FE	70,000	97.5000	68,250	70,000	70,000	0	0	0	0	4.750	4.749	AO	702	3,196	10/24/2014	10/15/2024
35906A-AN-8	FRONTIER COMMUNICATIONS CORP				3FE	134,950	84.0000	113,400	135,000	134,976	0	25	0	0	7.625	7.628	AO	2,173	10,294	06/24/2013	04/15/2024
35906A-AX-6	FRONTIER COMMUNICATIONS CORP			1	3FE	70,525	99.0000	69,300	70,000	70,514	0	(11)	0	0	11.000	10.877	MS	2,053	0	09/15/2015	09/15/2025
36159R-AE-3	GEO GROUP INC			1	3FE	132,563	102.5000	128,125	125,000	129,342	0	(1,605)	0	0	6.625	5.108	FA	3,128	8,281	12/09/2013	02/15/2021
36164N-FH-3	GE CAPITAL INTERNATIONAL FUNDING CO				1FE	2,963,881	102.0480	3,024,703	2,964,000	2,963,909	0	27	0	0	4.418	4.418	MN	23,644	0	10/26/2015	11/15/2035
364725-BC-4	GANNETT CO INC			1	3FE	52,625	100.0000	50,000	50,000	52,443	0	(182)	0	0	5.500	4.736	MN	351	3,262	04/08/2015	09/15/2024
369300-AN-8	GENERAL CABLE CORP			13	4FE	150,454	77.0000	119,350	155,000	151,097	0	578	0	0	5.750	6.205	AO	2,228	8,913	10/06/2014	10/01/2022
369550-AT-5	GENERAL DYNAMICS CORP			1	1FE	1,873,940	92.0780	1,841,560	2,000,000	1,880,949	0	2,522	0	0	3.600	3.962	MN	9,200	72,000	01/24/2013	11/15/2042
36962G-XZ-2	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	979,578	130.6610	1,122,378	859,000	948,764	0	(3,199)	0	0	6.750	5.750	MS	17,073	57,983	02/20/2003	03/15/2032
37045V-AG-5	GENERAL MOTORS CO				2FE	77,400	94.7370	75,790	80,000	77,521	0	121	0	0	4.000	4.412	AO	800	1,600	06/11/2015	04/01/2025
374689-AF-4	GIBRALTAR INDUSTRIES INC			13	3FE	125,876	101.7500	122,100	120,000	124,139	0	(493)	0	0	6.250	5.618	FA	3,125	7,500	07/24/2014	02/01/2021
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	1,294,975	113.7220	1,421,525	1,250,000	1,280,464	0	(4,121)	0	0	5.750	5.275	JJ	31,345	71,875	03/21/2012	01/24/2022
382550-BD-2	GOODYEAR TIRE & RUBBER CO			1	3FE	64,050	105.1250	63,075	60,000	63,143	0	(907)	0	0	6.500	4.050	MS	1,300	1,950	04/17/2015	03/01/2021

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-BN-8	HCA INC				3FE	205,900	99.7500	199,500	200,000	205,422	0	(459)	0	0	5.000	4.592	MS	2,944	7,000	12/22/2015	03/15/2024
421924-BK-6	HEALTHSOUTH CORP			1	4FE	140,275	95.3750	133,525	140,000	140,046	0	(24)	0	0	5.750	5.745	MN	1,342	5,750	08/24/2015	11/01/2024
428040-CP-2	HERTZ CORP			1	4FE	56,089	103.1250	56,719	55,000	56,040	0	(49)	0	0	5.875	5.421	AO	682	1,616	09/21/2015	10/15/2020
438516-AR-7	HONEYWELL INTERNATIONAL INC				1FE	903,998	118.4130	888,098	750,000	888,885	0	(4,198)	0	0	5.700	4.317	MS	12,588	42,750	03/16/2012	03/15/2036
438516-BA-3	HONEYWELL INTERNATIONAL INC				1FE	1,246,838	109.3550	1,366,938	1,250,000	1,248,219	0	366	0	0	4.250	4.281	MS	17,708	53,125	02/14/2011	03/01/2021
44328M-AK-0	HSBC BANK PLC		R		1FE	318,231	110.1510	330,453	300,000	310,624	0	(1,862)	0	0	4.750	3.969	JJ	6,413	14,250	08/18/2011	01/19/2021
447010-AZ-5	HUNTSMAN INTERNATIONAL LLC			1	4FE	87,225	91.2500	82,125	90,000	87,572	0	193	0	0	4.875	5.502	MN	561	3,900	09/25/2015	11/15/2020
451102-AX-5	ICAHN ENTERPRISES LP			1	3FE	136,013	100.8400	136,134	135,000	135,797	0	(106)	0	0	6.000	5.882	FA	3,375	8,100	05/13/2014	08/01/2020
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1FE	2,270,860	108.4920	2,169,840	2,000,000	2,235,536	0	(5,142)	0	0	4.875	4.120	MS	28,708	97,500	03/01/2012	09/15/2041
457030-AJ-3	INGLES MARKET INC			1	4FE	65,309	99.7500	64,838	65,000	65,248	0	(24)	0	0	5.750	5.687	JD	166	3,738	12/11/2013	06/15/2023
45824T-AM-7	INTELSAT JACKSON HOLDINGS SA		R	1	5FE	125,600	63.7500	102,000	160,000	126,402	0	802	0	0	6.625	11.029	JD	471	5,300	10/01/2015	12/15/2022
459284-AB-1	INTERNATIONAL CCE INC				2FE	375,196	102.2020	408,808	400,000	386,623	0	2,543	0	0	3.500	4.293	MS	4,122	14,000	01/27/2011	09/15/2020
459745-GH-2	INTERNATIONAL LEASE FINANCE CORP				3FE	190,600	107.1250	192,825	180,000	186,959	0	(1,253)	0	0	6.250	4.986	MN	1,438	10,000	10/16/2015	05/15/2019
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	49,625	96.5000	48,250	50,000	49,675	0	32	0	0	5.750	5.846	FA	1,086	2,875	06/18/2013	08/15/2024
464288-51-3	ISHARES IBOXX HIGH YIELD BOND ETF	*			4	6,496,073	80.5800	6,043,500	0	6,496,073	(223,928)	0	0	0	0.000	0.000	N/A	0	356,717	06/04/2012	
46625H-JC-5	JPMORGAN CHASE & CO				1FE	753,315	106.4230	798,173	750,000	752,114	0	(294)	0	0	4.350	4.293	FA	12,325	32,625	12/07/2011	08/15/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	1,563,720	107.8610	1,617,915	1,500,000	1,542,213	0	(6,021)	0	0	4.500	3.973	JJ	29,438	67,500	03/21/2012	01/24/2022
478160-AL-8	JOHNSON & JOHNSON				1FE	411,600	115.9890	463,956	400,000	408,592	0	(335)	0	0	4.950	4.767	MN	2,530	19,800	06/23/2003	05/15/2033
478160-AL-8	JOHNSON & JOHNSON	SD			1FE	1,646,400	115.9890	1,855,824	1,600,000	1,634,428	0	(1,057)	0	0	4.950	4.766	MN	10,120	79,200	06/23/2003	05/15/2033
478165-AH-6	S C JOHNSON & SON INC			1	1FE	2,994,210	104.1600	3,124,800	3,000,000	2,994,226	0	16	0	0	4.750	4.762	AO	29,688	0	10/13/2015	10/15/2046
48666K-AR-0	KB HOME				4FE	129,775	99.5000	114,425	115,000	126,195	0	(1,327)	0	0	7.500	5.730	MS	2,540	8,625	04/25/2013	09/15/2022
494368-BB-8	KIMBERLY-CLARK CORP				1FE	1,154,990	107.4390	1,074,390	1,000,000	1,037,655	0	(22,644)	0	0	6.125	3.656	FA	25,521	61,250	05/14/2010	08/01/2017
494368-BG-7	KIMBERLY-CLARK CORP				1FE	1,237,800	112.3700	1,123,700	1,000,000	1,219,325	0	(4,999)	0	0	5.300	3.921	MS	17,667	53,000	02/14/2012	03/01/2041
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.				2FE	920,390	80.4410	804,410	1,000,000	921,064	0	674	0	0	5.800	6.527	MS	17,078	29,000	09/02/2015	03/15/2035
50076Q-AR-7	KRAFT FOODS GROUP INC				2FE	1,494,738	118.5200	1,481,500	1,250,000	1,482,840	0	(4,905)	0	0	6.875	5.447	JJ	37,001	85,938	06/25/2013	01/26/2039
502160-AL-8	LSB INDUSTRIES INC			1	4FE	145,562	83.0000	116,200	140,000	143,966	0	(1,056)	0	0	7.750	6.646	FA	4,521	5,038	08/25/2015	08/01/2019
513075-BH-3	LAMAR MEDIA CORP			1	3FE	87,763	103.0000	87,550	85,000	87,755	0	(8)	0	0	5.375	5.040	JJ	2,107	0	12/01/2015	01/15/2024
527298-BD-4	LEVEL 3 ESCROW II INC			1	4FE	61,950	101.5000	60,900	60,000	61,855	0	(95)	0	0	5.375	4.984	MN	412	3,225	04/14/2015	08/15/2022
52736R-BG-6	LEVI STRAUSS & CO			1	3FE	75,844	99.5000	74,625	75,000	75,806	0	(25)	0	0	5.000	4.855	MN	625	1,917	04/29/2015	05/01/2025
532457-AP-3	Eli Lilly and Company				1FE	1,824,000	132.7960	1,991,940	1,500,000	1,762,904	0	(7,226)	0	0	6.770	5.334	JJ	50,775	101,550	02/24/2005	01/01/2036
532716-AU-1	LTD BRANDS INC				3FE	147,700	106.2500	148,750	140,000	145,374	0	(729)	0	0	5.625	4.892	FA	2,975	7,875	08/23/2012	02/15/2022
536022-AF-3	LINN ENERGY LLC			1	5FE	54,775	14.5000	10,150	70,000	56,471	0	1,696	0	0	7.750	13.082	MS	1,597	5,425	01/21/2015	02/01/2021
539830-AT-6	LOCKHEED MARTIN CORP				2FE	155,673	107.2580	160,887	150,000	152,819	0	(661)	0	0	4.250	3.724	MN	815	6,375	05/27/2011	11/15/2019
552704-AB-4	MEG ENERGY CORP		I	1	4FE	127,188	68.5000	85,625	125,000	126,917	0	(203)	0	0	6.375	6.105	JJ	3,342	7,969	10/06/2014	01/30/2023
552953-CC-3	MGM RESORTS INTERNATIONAL				4FE	129,531	99.2500	124,063	125,000	129,141	0	(390)	0	0	6.000	5.438	MS	2,208	6,042	02/24/2015	03/15/2023
55336V-AF-7	MARKWEST ENERGY PARTNERS LP			1	2FE	71,438	89.7500	67,313	75,000	71,531	0	93	0	0	4.875	5.539	JD	305	1,903	09/14/2015	12/01/2024
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP				2FE	505,740	99.9710	499,855	500,000	503,320	0	(561)	0	0	4.250	4.104	FA	8,854	21,250	06/09/2011	02/01/2021
565849-AD-8	MARATHON OIL CORP				2FE	507,110	101.9330	458,699	450,000	466,856	0	(9,155)	0	0	6.000	3.765	AO	6,750	27,000	04/14/2011	10/01/2017
574599-BJ-4	MASCO CORP			1	3FE	76,219	98.0000	73,500	75,000	76,174	0	(45)	0	0	4.450	4.239	AO	834	1,734	07/08/2015	04/01/2025
58013M-EN-0	MCDONALDS CORPMCDyUSUS				2FE	697,703	83.6490	627,368	750,000	701,376	0	1,051	0	0	3.700	4.107	FA	10,483	27,750	03/27/2012	02/15/2042
580638-AB-0	MCGRAW-HILL GLOBAL EDUCATION HOLDINGS LL			13	4FE	81,937	106.0000	79,500	75,000	80,641	0	(626)	0	0	9.750	8.110	AO	1,828	7,313	06/16/2014	04/01/2021
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	2FE	999,580	100.7520	1,007,520	1,000,000	999,590	0	10	0	0	4.125	4.130	MN	6,646	0	10/29/2015	11/15/2025
58445M-AP-7	MEDIACOM LLC			1	4FE	142,025	101.0000	136,350	135,000	139,839	0	(1,230)	0	0	7.250	6.018	FA	3,698	5,075	10/08/2015	02/15/2022
585055-AN-6	MEDTRONIC INC		R		1FE	1,406,488	110.7700	1,384,625	1,250,000	1,313,658	0	(18,302)	0	0	5.600	3.893	MS	20,611	70,000	06/21/2010	03/15/2019
585055-AW-6	MEDTRONIC INC		R	1	1FE	748,778	100.3980	752,985	750,000	748,854	0	68	0	0	4.500	4.510	MS	9,938	33,750	03/14/2012	03/15/2042
585055-BC-9	MEDTRONIC INC		R	1	1FE	299,418	102.4270	307,281	300,000	299,514	0	62	0	0	3.625	3.648	MS	3,202	10,875	02/20/2014	03/15/2024
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER				1FE	305,796	107.0960	321,288	300,000	305,455	0	(99)	0	0	5.000	4.877	JJ	7,500	15,000	01/06/2012	07/01/2042
58933Y-AJ-4	MERCK & CO INC				1FE	930,490	99.2480	992,480	1,000,000	933,441	0	1,246	0	0	4.150	4.579	MN	4,957	41,500	06/25/2013	05/18/2043
59217G-AX-7	METLIFE GLOBAL FUNDING 1				1FE	673,218	99.4950	696,465	700,000	677,989	0	2,725	0	0	3.000	3.509	JJ	9,975	21,000	03/19/2014	01/10/2023
595620-AP-0	MIDAMERICAN ENERGY CO			1	1FE	3,245,515	98.9190	3,214,868	3,250,000	3,245,557	0	42	0	0	4.250	4.258	MN	29,160	0	10/05/2015	05/01/2046
604059-AE-5	Minnesota Mining and Manufacturing Compa				1FE	3,059,375	129.5880	3,239,700	2,500,000	2,855,202	0	(21,002)	0	0	6.375	4.814	FA	60,208	159,375	06/19/2003	02/15/2028
61747W-AF-6	MORGAN STANLEY				1FE	1,724,280	112.2750	1,964,813	1,750,000	1,734,156	0	2,686	0	0	5.750	5.959	JJ	43,604	100,625	03/21/2012	01/25/2021
629377-BY-7	NRG ENERGY INC			1	4FE	65,163	84.0200	54,613	65,000	65,157	0	(6)	0	0	6.250	6.212	MN	677	4,063	03/19/2015	05/01/2024
63530Q-AC-3	NATIONAL CINEMEDIA LLC			1	4FE	72,313	104.0000	67,600	65,000	68,713	0	(2,077)	0	0	7.875	4.329	JJ	2,360	5,119	03/21/2014	07/15/2021
64110L-AE-6	NETFLIX INC				4FE	72,370	105.0000	73,500	70,000	71,798	0	(303)	0	0	5.375	4.799	FA	1,568	3,763	02/04/2014	02/01/2021
649322-AA-2	NEWYORK-PRESBYTERIAN HOSPITAL				1FE	300,000	94.4710	283,413	300,000	300,000	0	0	0	0	4.024	4.024	FA	5,030	5,902	01/29/2015	08/01/2045
651290-AP-3	NEWFIELD EXPLORATION CO				3FE	74,163	88.5000	61,950	70,000	73,312	0	(457)	0	0	5.750	4.841	JJ	1,688	4,025	04/21/2014	01/30/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
654106-AD-5	NIKE INC			1	1FE	2,492,725	92.6830	2,317,075	2,500,000	2,493,114	0	236	0	0	3.625	3.641	MN	15,104	90,625	04/23/2013	05/01/2043
654106-AE-3	NIKE INC			1	1FE	1,733,725	96.5000	1,688,750	1,750,000	1,733,777	0	52	0	0	3.875	3.928	MN	11,679	0	10/26/2015	11/01/2045
65410C-AA-8	NIELSEN CO (LUXEMBOURG) SARL			1	4FE	71,618	102.5000	71,750	70,000	71,616	0	(2)	0	0	5.500	5.031	AO	963	0	12/22/2015	10/01/2021
655044-AK-1	NOBLE ENERGY INC			1	2FE	1,012,500	97.8190	978,190	1,000,000	1,011,993	0	(507)	0	0	5.625	5.363	MN	9,375	28,125	09/09/2015	05/01/2021
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	1,857,608	97.1390	1,699,933	1,750,000	1,840,497	0	(1,725)	0	0	4.837	4.496	AO	21,162	84,648	01/05/2012	10/01/2041
665772-CD-9	NORTHERN STATES POWER CO (MINNESOTA)				1FE	1,361,475	107.3400	1,341,750	1,250,000	1,287,440	0	(16,278)	0	0	5.250	3.795	MS	21,875	65,625	02/10/2011	03/01/2018
67054L-AB-3	NUMERICABLE GROUP SA		R	1	4FE	76,875	97.0000	72,750	75,000	76,682	0	(193)	0	0	6.000	5.578	FA	1,700	4,500	01/29/2015	05/15/2022
68245X-AB-5	RESTAURANT BRANDS INTERNATIONAL INC		I	1	4FE	73,875	100.2500	75,188	75,000	73,915	0	40	0	0	4.625	4.904	JJ	1,599	0	10/02/2015	01/15/2022
690768-BF-2	Owens-Illinois, Inc.				4FE	138,675	110.5000	132,600	120,000	128,882	0	(3,477)	0	0	7.800	4.473	MN	1,196	9,360	11/22/2013	05/15/2018
693304-AL-1	PECO ENERGY CO				1FE	1,373,600	107.4480	1,343,100	1,250,000	1,288,180	0	(16,581)	0	0	5.350	3.865	MS	22,292	66,875	05/18/2010	03/01/2018
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1	1FE	2,405,400	113.2960	2,265,920	2,000,000	2,375,242	0	(8,559)	0	0	5.200	4.006	JJ	47,956	104,000	03/06/2012	07/15/2041
694308-GV-3	PACIFIC GAS AND ELECTRIC CO			1	2FE	454,550	107.0810	481,865	450,000	452,667	0	(437)	0	0	4.250	4.121	MN	2,444	19,125	05/24/2011	05/15/2021
694308-GZ-4	PACIFIC GAS AND ELECTRIC CO			1	2FE	1,026,890	100.4120	1,004,120	1,000,000	1,025,127	0	(470)	0	0	4.450	4.288	AO	9,394	44,500	04/30/2012	04/15/2042
701081-AY-7	PARKER DRILLING CO			1	4FE	122,913	76.0000	87,400	115,000	120,243	0	(1,516)	0	0	7.500	5.849	FA	3,594	8,625	07/09/2014	08/01/2020
713448-BS-6	PEPSICO INC				1FE	1,114,020	106.8490	1,068,490	1,000,000	1,104,933	0	(2,316)	0	0	4.875	4.191	MN	8,125	48,750	11/21/2011	11/01/2040
713448-CZ-9	PEPSICO INC			1	1FE	3,238,463	105.8140	3,438,955	3,250,000	3,238,545	0	83	0	0	4.600	4.622	JJ	68,106	0	07/14/2015	07/17/2045
71713U-AW-2	MONSANTO COMPANY			3	1FE	1,886,355	128.0440	1,920,660	1,500,000	1,752,907	0	(13,780)	0	0	6.600	4.830	JD	8,250	99,000	06/19/2003	12/01/2028
720186-AG-0	PIEDMONT NATURAL GAS CO INC			1	1FE	999,520	102.8300	1,028,300	1,000,000	999,539	0	45	0	0	4.650	4.653	FA	19,375	46,500	07/29/2013	08/01/2043
740816-AE-3	PRESIDENT & FELLOWS OF HARVARD COLLEGE				1FE	995,200	111.9140	1,119,140	1,000,000	998,275	0	536	0	0	6.000	6.063	JJ	27,667	60,000	12/05/2008	01/15/2019
742718-CB-3	PROCTER & GAMBLE COMPANY (THE)				1FE	1,263,280	119.4780	1,194,780	1,000,000	1,231,146	0	(8,781)	0	0	5.500	3.731	FA	22,917	55,000	02/23/2012	02/01/2034
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN			2	1FE	601,840	119.3550	543,984	455,770	515,645	0	(10,825)	0	0	9.360	4.479	JJ	21,330	42,660	07/06/2004	01/01/2021
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS COMPANY				1FE	868,350	114.2200	856,650	750,000	856,082	0	(3,465)	0	0	5.250	4.182	JJ	19,688	39,375	03/22/2012	07/01/2035
747262-AS-2	QVC INC				2FE	76,460	95.7080	71,781	75,000	76,378	0	(82)	0	0	4.850	4.580	AO	909	1,819	05/12/2015	04/01/2024
749571-AB-1	RYMAN HOSPITALITY PROPERTIES INC			1	4FE	84,900	101.7500	86,488	85,000	84,916	0	14	0	0	5.000	5.020	AO	897	4,250	10/07/2014	04/15/2021
75281A-AN-9	RANGE RESOURCES CORP			1	3FE	77,906	74.7500	56,063	75,000	76,893	0	(280)	0	0	5.000	4.495	FA	1,417	3,750	02/12/2013	08/15/2022
755111-BU-4	RAYTHEON CO				1FE	1,123,630	109.4600	1,094,600	1,000,000	1,114,236	0	(2,554)	0	0	4.875	4.134	AO	10,292	48,750	02/28/2012	10/15/2040
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		R	1	1FE	1,614,944	102.0920	1,633,472	1,600,000	1,611,935	0	(1,310)	0	0	3.625	3.511	MS	16,111	58,000	09/26/2013	09/21/2023
75952A-AJ-6	RELIANT ENERGY MID-ATLANTIC POWER HOLDIN			2	4FE	144,875	102.0000	137,700	135,000	143,029	0	(1,211)	0	0	9.681	8.239	JJ	6,498	13,069	07/26/2013	07/02/2026
76009N-AH-3	RENT-A-CENTER INC			1	4FE	95,400	84.7500	76,275	90,000	92,905	0	(1,115)	0	0	6.625	5.079	MN	762	5,963	11/27/2013	11/15/2020
76117W-AB-5	RESOLUTE FOREST PRODUCTS INC		I	1	3FE	95,789	72.7500	72,750	100,000	96,361	0	374	0	0	5.875	6.495	MN	751	5,875	05/28/2014	05/15/2023
783764-AR-4	RYLAND GROUP INC				3FE	131,188	100.5000	130,650	130,000	130,876	0	(96)	0	0	5.375	5.255	AO	1,747	6,988	11/28/2012	10/01/2022
78401F-AG-2	SBA TELECOMMUNICATIONS INC			1	4FE	135,919	104.0000	135,200	130,000	134,001	0	(470)	0	0	5.750	5.213	JJ	3,447	7,475	05/13/2014	07/15/2020
78442F-EQ-7	SLM CORP				3FE	159,738	80.0000	132,000	165,000	160,090	0	245	0	0	5.500	6.004	JJ	3,933	7,425	08/24/2015	01/25/2023
785592-AD-8	SABINE PASS LIQUEFACTION LLC			13	3FE	143,999	87.7500	127,238	145,000	144,318	0	111	0	0	5.625	5.695	AO	1,722	8,156	02/26/2015	04/15/2023
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO				1FE	1,421,994	114.8310	1,607,634	1,400,000	1,417,742	0	(428)	0	0	5.350	5.245	MN	9,571	74,900	06/21/2005	05/15/2035
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO			1	1FE	746,108	101.1050	758,288	750,000	746,361	0	117	0	0	4.300	4.331	AO	8,063	32,250	03/19/2012	04/01/2042
80007P-AN-9	SANDRIDGE ENERGY INC			1	6FE	12,600	10.5000	12,600	120,000	12,600	0	1,332	77,532	0	7.500	87.475	MS	2,650	9,000	02/10/2015	03/15/2021
80874Y-AM-2	SCIENTIFIC GAMES INTERNATIONAL INC			1	5FE	68,150	47.0000	68,150	145,000	68,150	0	4,058	37,408	0	6.250	26.793	MS	3,021	9,063	02/01/2013	09/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	52,625	102.0000	51,000	50,000	52,418	0	(207)	0	0	5.250	4.439	AO	656	1,313	04/09/2015	04/01/2023
816752-AC-3	SEMINOLE HARD ROCK ENTERTAINMENT INC			1	4FE	99,250	99.7500	99,750	100,000	99,393	0	102	0	0	5.875	6.009	MN	751	5,875	07/16/2014	05/15/2021
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		R		1FE	2,508,503	108.0610	2,431,373	2,250,000	2,497,936	0	(5,222)	0	0	5.500	4.731	MS	33,000	123,750	12/11/2013	03/25/2040
829259-AN-0	SINCLAIR TELEVISION GROUP INC			1	4FE	70,506	102.0000	71,400	70,000	70,376	0	(40)	0	0	6.125	6.026	AO	1,072	4,288	06/25/2013	10/01/2022
82967N-AS-7	SIRIUS XM RADIO INC			1	3FE	72,800	104.5000	73,150	70,000	72,692	0	(108)	0	0	6.000	5.566	JJ	1,937	2,100	03/19/2015	07/15/2024
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	75,775	103.7500	72,625	70,000	74,814	0	(961)	0	0	6.625	4.190	FA	1,752	2,319	04/29/2015	08/15/2022
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO			1	1FE	1,004,750	95.0280	950,280	1,000,000	1,004,377	0	(74)	0	0	3.900	3.873	JD	3,250	39,000	11/21/2011	12/01/2041
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1	2FE	299,901	100.9310	302,793	300,000	299,942	0	16	0	0	4.600	4.604	JD	613	13,800	06/06/2011	06/15/2021
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1	2FE	498,825	96.8680	484,340	500,000	499,027	0	129	0	0	4.750	4.779	MS	6,993	23,750	09/16/2013	03/15/2024
84762L-AR-6	SPECTRUM BRANDS INC			1	4FE	57,327	104.0000	57,200	55,000	57,295	0	(31)	0	0	6.125	5.635	JD	150	1,684	09/21/2015	12/15/2024
85205T-AD-2	SPIRIT AEROSYSTEMS INC		I	1	3FE	134,531	103.5000	129,375	125,000	129,180	0	(2,618)	0	0	6.750	4.372	JD	375	8,438	12/06/2013	12/15/2020
85207U-AE-5	SPRINT CORP		R		4FE	199,178	75.4700	139,620	185,000	197,213	0	(1,740)	0	0	7.250	5.871	MS	3,949	13,413	11/14/2014	09/15/2021
85571N-AB-5	STARZ LLC			1	3FE	143,352	101.2500	141,750	140,000	141,727	0	(410)	0	0	5.000	4.634	MS	2,061	7,000	08/05/2014	09/15/2019
85771P-AE-2	STATOIL ASA		R		1FE	2,224,320	94.2180	1,884,360	2,000,000	2,209,869	0	(4,775)	0	0	4.250	3.622	MN	8,972	85,000	11/14/2012	11/23/2041
86184F-AB-9	STONEMOR PARTNERS LP			1	4FE	142,627	103.0000	144,200	140,000	142,251	0	(319)	0	0	7.875	7.504	JD	919	11,025	12/02/2014	06/01/2021
864486-AG-0	SUBURBAN PROPANE PARTNERS LP			1	3FE	143,713	96.0000	127,680	133,000	139,038	0	(1,852)	0	0	7.375	5.661	FA	4,087	9,809	04/30/2014	08/01/2021
86737N-AA-6	SUNGARD AVAILABILITY SERVICES CAPITAL IN			1	5FE	71,275	61.2500	55,125	90,000	73,342	0	1,659	0	0	8.750	13.171	AO	1,969	7,875	09/12/2014	04/01/2022
87264A-AK-1	METROPCS WIRELESS INC		R	1	3FE	202,803	103.0000	200,850	195,000	201,056	0	(815)	0	0	6.250	5.587	AO	3,047	10,313	09/23/2015	04/01/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP			1	3FE	75,200	77.0000	61,600	80,000	75,455	0	255	0	0	4.250	5.137	MN	434	1,700	06/11/2015	11/15/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AR-7	TARGET CORP				1FE	2,118,995	128.9840	2,257,220	1,750,000	2,086,344	0	(8,388)	0	0	6.500	5.028	AO	24,014	113,750	03/26/2012	10/15/2037
87927Y-AA-0	TELECOM ITALIA SPA		R		3FE	100,500	98.7500	98,750	100,000	100,485	0	(15)	0	0	5.303	5.231	MN	457	2,652	07/10/2015	05/30/2024
88033G-CA-6	TENET HEALTHCARE CORP				3FE	59,973	96.5000	57,900	60,000	59,981	0	3	0	0	4.375	4.382	JJ	1,313	2,625	12/16/2013	10/01/2021
88033G-CN-8	THC ESCROW CORP II				4FE	68,075	92.7500	64,925	70,000	68,117	0	42	0	0	6.750	7.223	JD	210	2,349	10/22/2015	06/15/2023
881609-AZ-4	TESORO CORP			1	3FE	134,475	100.2500	130,325	130,000	133,067	0	(328)	0	0	5.375	4.987	AO	1,747	6,988	11/28/2012	10/01/2022
887228-AA-2	TIME INC			1	4FE	119,850	91.5000	109,800	120,000	119,875	0	28	0	0	5.750	5.770	AO	1,457	6,900	05/05/2014	04/15/2022
887317-AF-2	TIME WARNER INC				2FE	414,964	108.1180	432,472	400,000	407,648	0	(1,604)	0	0	4.875	4.372	MS	5,742	19,500	02/02/2011	03/15/2020
88732J-AW-8	TIME WARNER CABLE INC				2FE	467,595	105.8560	476,352	450,000	459,132	0	(1,980)	0	0	5.000	4.451	FA	9,375	22,500	05/24/2011	02/01/2020
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		R		1FE	1,012,590	101.3540	1,013,540	1,000,000	1,010,545	0	(1,105)	0	0	3.700	3.548	JJ	17,061	37,000	02/11/2014	01/15/2024
89352H-AB-5	TRANSCANADA PIPELINES LTD		I		1FE	1,379,625	102.8600	1,285,750	1,250,000	1,372,874	0	(3,333)	0	0	5.850	5.067	MS	21,531	73,125	12/10/2013	03/15/2036
89352H-AF-6	TRANSCANADA PIPELINES LTD		I		1FE	1,051,090	109.1010	1,091,010	1,000,000	1,017,331	0	(5,881)	0	0	6.500	5.778	FA	24,556	65,000	05/08/2009	08/15/2018
89837L-AA-3	PRINCETON UNIVERSITY				1FE	996,200	109.5390	1,095,390	1,000,000	998,582	0	473	0	0	4.950	4.999	MS	16,500	49,500	01/13/2009	03/01/2019
90131H-AQ-8	NEWS AMERICA INC				2FE	448,574	107.6030	484,214	450,000	449,206	0	180	0	0	4.500	4.539	FA	7,650	20,250	05/25/2011	02/15/2021
90320T-AA-8	UPCB FINANCE V LTD		R	1	3FE	128,901	106.2500	124,313	117,000	123,087	0	(2,018)	0	0	7.250	5.184	MN	1,084	8,834	11/24/2014	11/15/2021
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	1,355,900	126.9410	1,586,763	1,250,000	1,331,511	0	(2,845)	0	0	5.900	5.310	MN	9,424	73,750	05/25/2005	11/15/2032
911312-AK-2	UNITED PARCEL SERVICE INC				1FE	1,001,460	110.3470	1,103,470	1,000,000	1,000,562	0	(75)	0	0	5.125	5.106	AO	12,813	51,250	03/20/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE INC			1	1FE	1,166,060	110.8840	1,108,840	1,000,000	1,152,643	0	(3,664)	0	0	4.875	3.899	MN	6,229	48,750	02/23/2012	11/15/2040
911365-AZ-7	UR FINANCING ESCROW CORP			1	4FE	134,700	106.8700	128,244	120,000	129,051	0	(3,310)	0	0	7.625	4.439	AO	1,932	9,150	04/03/2014	04/15/2022
912909-AF-5	UNITED STATES STEEL CORP				4FE	55,688	51.9600	28,578	55,000	55,588	0	(99)	0	0	7.375	7.079	AO	1,014	4,056	01/23/2015	04/01/2020
913017-BJ-7	UNITED TECHNOLOGIES CORP				1FE	1,275,213	111.1590	1,389,488	1,250,000	1,270,315	0	(498)	0	0	5.400	5.265	MN	11,250	67,500	05/26/2005	05/01/2035
913017-BK-4	UNITED TECHNOLOGIES CORP				1FE	933,090	119.9140	899,355	750,000	915,579	0	(4,902)	0	0	6.050	4.400	JD	3,781	45,375	03/14/2012	06/01/2036
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	2,033,900	100.7040	2,014,080	2,000,000	2,033,573	0	(327)	0	0	4.500	4.392	JD	7,500	45,000	06/11/2015	06/01/2042
91324P-CR-1	UNITEDHEALTH GROUP INC				1FE	2,987,670	105.3290	3,159,870	3,000,000	2,987,721	0	51	0	0	4.750	4.776	JJ	62,542	0	07/20/2015	07/15/2045
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG		R	1	3FE	69,400	99.7500	69,825	70,000	69,510	0	55	0	0	5.500	5.620	JJ	1,775	3,850	12/03/2013	01/15/2023
914906-AP-7	UNIVISION COMMUNICATIONS INC			1	4FE	64,800	103.6250	62,175	60,000	64,015	0	(785)	0	0	6.750	4.549	MS	1,193	2,025	04/13/2015	09/15/2022
91829K-AA-1	VPI ESCROW CORP		I	1	4FE	137,813	96.5000	130,275	135,000	136,806	0	(534)	0	0	6.375	5.879	AO	1,817	8,606	05/16/2014	10/15/2020
92240M-BB-3	VECTOR GROUP LTD			1	3FE	142,548	105.5000	147,700	140,000	141,930	0	(164)	0	0	7.750	7.513	FA	4,099	10,850	08/14/2014	02/15/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC				2FE	1,295,788	109.9330	1,429,129	1,300,000	1,296,567	0	460	0	0	5.150	5.192	MS	19,713	66,950	09/11/2013	09/15/2023
925524-BG-4	VIACOM INC (NEW)				2FE	449,046	103.2360	464,562	450,000	449,466	0	115	0	0	4.500	4.526	MS	6,750	20,250	04/26/2011	03/01/2021
92553P-AQ-5	VIACOM INC (NEW)			1	2FE	994,740	80.3180	803,180	1,000,000	994,899	0	111	0	0	4.875	4.909	JD	2,167	48,750	03/11/2013	06/15/2043
92658T-AQ-1	VIDEOTRON LTD		I		3FE	61,875	100.0000	60,000	60,000	61,363	0	(174)	0	0	5.000	4.594	JJ	1,383	3,000	11/27/2012	07/15/2022
92676X-AA-5	VIKING CRUISES LTD		R	1	4FE	63,188	94.7500	56,850	60,000	62,100	0	(535)	0	0	8.500	7.308	AO	1,077	5,100	11/25/2013	10/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		R	1	4FE	53,063	99.7500	49,875	50,000	52,836	0	(227)	0	0	6.000	5.064	AO	633	3,067	04/08/2015	10/15/2024
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1	1FE	448,596	98.5260	443,367	450,000	448,951	0	141	0	0	2.750	2.786	MS	3,644	12,375	03/11/2013	03/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	1,439,055	113.9080	1,423,850	1,250,000	1,423,854	0	(5,538)	0	0	5.250	4.203	MS	21,875	65,625	05/01/2014	09/01/2035
931142-CU-5	WAL-MART STORES INC				1FE	999,080	106.9960	1,069,960	1,000,000	999,543	0	98	0	0	3.625	3.636	JJ	17,420	36,250	06/30/2010	07/08/2020
97381W-AT-1	WINDSTREAM CORP			1	4FE	102,288	78.6880	74,754	95,000	99,380	0	(874)	0	0	7.750	6.474	AO	1,841	7,363	11/06/2012	10/01/2021
976656-CE-6	WISCONSIN ELECTRIC POWER CO			1	1FE	1,792,836	91.5970	1,648,746	1,800,000	1,793,268	0	169	0	0	3.650	3.672	JD	2,920	65,700	12/05/2012	12/15/2042
983130-AT-2	WYNN LAS VEGAS LLC			1	3FE	83,200	95.0230	76,018	80,000	82,377	0	(173)	0	0	5.375	4.995	MS	1,266	4,300	06/07/2013	03/15/2022
98389B-AM-2	XCEL ENERGY INC			1	2FE	447,197	107.4750	467,516	435,000	441,320	0	(1,454)	0	0	4.700	4.289	MN	2,612	20,445	04/14/2011	05/15/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						192,775,618	XXX	190,200,735	176,906,976	190,475,718	(223,928)	(429,431)	114,940	0	XXX	XXX	XXX	2,459,750	7,599,759	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AK-3	CMBS - AMCOLD-10ART-B			2	1FM	499,997	110.2600	551,300	500,000	499,882	0	(31)	0	0	6.030	6.101	MON	1,675	30,155	12/09/2010	01/14/2029
05357H-AJ-9	CMBS - AVM-13AVM-C			23	1FM	994,709	101.5170	1,015,170	1,000,000	995,983	0	518	0	0	3.867	3.904	MON	3,223	37,947	12/10/2013	12/05/2032
05950E-AE-8	CMBS - BACM-062-A4			23	1FM	379,132	100.1310	357,692	357,224	358,129	0	(3,938)	0	0	6.020	4.434	MON	1,792	21,402	07/14/2010	05/10/2045
05950X-AE-6	CMBS - BACM-065-A4			2	1FM	1,188,459	101.1580	1,137,188	1,124,170	1,130,083	0	(11,100)	0	0	5.414	4.354	MON	5,072	61,089	08/25/2011	09/10/2047
17310M-AE-0	CMBS - CGCMT-06C5-A4			2	1FM	2,009,392	101.3390	2,006,668	1,980,153	1,982,634	0	(3,183)	0	0	5.431	4.865	MON	8,962	107,542	06/15/2010	10/15/2049
17319W-AA-7	CMBS - CGCMT-13SMP-A			2	1FM	749,850	100.1350	732,571	731,583	740,790	0	(2,162)	0	0	2.110	1.747	MON	1,286	15,436	03/05/2013	01/14/2030
17319W-AG-4	CMBS - CGCMT-13SMP-B			2	1FM	307,495	100.2740	300,822	300,000	303,078	0	(1,584)	0	0	2.435	1.889	MON	609	7,305	03/05/2013	01/14/2030
17320D-AN-8	CMBS - CGCMT-13GJ11-AS			2	1FM	1,596,430	100.5180	1,558,029	1,550,000	1,588,889	0	(667)	0	0	3.422	3.039	MON	4,420	53,041	04/16/2013	04/10/2046
17322A-AD-4	CMBS - CGCMT-14GC19-A4			2	1FM	2,018,326	104.9280	2,046,096	1,950,000	1,994,350	0	(4,986)	0	0	4.023	3.706	MON	6,537	78,449	04/09/2014	03/10/2047
17322A-AG-7	CMBS - CGCMT-14GC19-B			23	1FM	308,998	105.1300	315,390	300,000	307,503	0	(814)	0	0	4.805	4.456	MON	1,201	14,415	02/28/2014	03/10/2047
30225A-BU-6	CMBS - ESAT-13ESH-C7			2	1FM	2,272,496	100.0640	2,251,440	2,250,000	2,263,200	0	(3,393)	0	0	3.901	3.755	MON	7,316	87,788	01/31/2013	12/05/2031
350910-AN-5	CMBS - FTST-064TS-A			2	1FM	1,900,205	110.3300	2,041,105	1,850,000	1,879,491	0	2,322	0	0	5.401	5.062	MON	5,551	99,918	04/14/2011	12/13/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
36197R-AN-7	CMBS - GMSCII-13NYC5-C			2	1FM	2,152,411	100.5540	2,111,634	2,100,000	2,124,806	0	(7,643)	0	0	2.974	2.343	MON	5,205	62,454	03/19/2013	01/10/2030
36197X-AP-9	CMBS - GSMST-13GC12-AS			2	1FM	1,956,984	99.6940	1,894,186	1,900,000	1,942,099	0	(5,740)	0	0	3.375	3.043	MON	5,344	64,125	05/16/2013	06/10/2046
36249K-AA-8	CMBS - GSMSC-10C1-A1			2	1FM	629,310	102.3450	625,319	610,992	622,750	0	1,655	0	0	3.679	2.703	MON	1,873	22,478	08/04/2010	08/10/2043
43289U-AW-5	CMBS - HLTUS-13HLT-CFX			2	1FM	1,306,499	100.0740	1,300,962	1,300,000	1,303,615	0	(1,472)	0	0	3.714	3.615	MON	4,024	48,283	11/22/2013	11/05/2030
46361T-AG-7	CMBS - IRVCOT-13IRV-B			23	1FM	1,400,391	98.4479	1,476,718	1,500,000	1,421,453	0	12,572	0	0	3.173	4.064	MON	2,776	44,292	01/10/2014	05/15/2048
46361T-AJ-1	CMBS - IRVCOT-13IRV-C			23	1FM	965,004	94.8994	948,994	1,000,000	970,686	0	905	0	0	3.173	3.321	MON	1,851	32,172	05/07/2013	05/15/2048
46638U-AK-2	CMBS - JPMCMS-12C8-B			23	1FM	1,076,242	101.2860	1,063,503	1,050,000	1,068,244	0	(2,642)	0	0	3.977	3.684	MON	3,480	41,755	09/27/2012	10/15/2045
46639N-AV-3	CMBS - JPMBB-13C12-B			23	1FM	1,795,538	101.8440	1,833,192	1,800,000	1,795,495	0	(844)	0	0	4.086	4.140	MON	6,129	74,575	06/14/2013	07/17/2045
46639Y-AV-9	CMBS - JPMCMS-13LC11-B			2	1FM	2,368,989	98.0880	2,256,024	2,300,000	2,351,851	0	(6,761)	0	0	3.499	3.149	MON	6,706	80,468	05/02/2013	04/15/2046
50179M-AE-1	CMBS - LBUCMT-06C6-A4			2	1FM	2,049,627	101.4480	2,006,567	1,977,927	1,983,168	0	(13,398)	0	0	5.372	4.415	MON	5,903	106,573	07/08/2010	09/15/2039
67087M-AA-4	CMBS - OBPDT-10OBP-CTF			2	1FM	1,999,988	107.7420	2,154,840	2,000,000	1,997,976	0	(464)	0	0	4.646	4.671	MON	7,744	92,924	06/25/2010	07/15/2045
91830M-AJ-5	CMBS - VNDOMT-13PENN-C			23	1FM	298,879	103.7720	311,316	300,000	299,098	0	56	0	0	3.947	4.076	MON	987	12,006	12/05/2013	12/13/2029
92890N-AX-7	CMBS - WFCMT-12C10-B			2	1FM	1,844,933	99.7660	1,795,788	1,800,000	1,832,070	0	(4,455)	0	0	3.744	3.455	MON	5,616	67,392	11/30/2012	12/15/2045
92890P-AH-7	CMBS - WRBCMT-13C14-B			23	1FM	1,544,916	99.2030	1,488,045	1,500,000	1,533,044	0	(4,505)	0	0	3.841	3.501	MON	4,801	57,615	05/22/2013	06/15/2046
92937U-AF-5	CMBS - WRBCMT-13C13-AS			2	1FM	308,990	100.0040	300,012	300,000	306,741	0	(881)	0	0	3.345	2.998	MON	836	10,035	04/17/2013	05/15/2045
92938V-AT-2	CMBS - WRBCMT-14C19-B			23	1FM	617,966	104.7730	628,638	600,000	615,926	0	(1,742)	0	0	4.723	4.350	MON	2,362	28,338	03/10/2014	03/15/2047
92978P-AE-9	CMBS - WBCMT-06C29-A4			2	1FM	969,452	101.3660	963,943	950,953	953,608	0	(1,660)	0	0	5.308	4.721	MON	4,206	50,758	07/13/2010	11/15/2048
95000A-AZ-0	CMBS - WFCMT-15P2-B			2	1FE	2,317,478	102.3940	2,303,865	2,250,000	2,317,357	0	(120)	0	0	4.255	3.901	MON	7,978	0	12/08/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						39,829,084	XXX	39,777,018	39,133,003	39,483,999	0	(66,159)	0	0	XXX	XXX	XXX	125,464	1,510,731	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00191D-AA-8	ABS - ARES-25-A		R	23	1FE	1,507,500	98.9550	1,484,325	1,500,000	1,505,873	0	(430)	0	0	1.679	1.651	JAJO	5,175	25,259	03/27/2013	01/17/2024
04964R-AA-4	ABS - ATRIUM-10-A		R	23	1FE	2,795,800	97.6920	2,735,376	2,800,000	2,796,693	0	346	0	0	1.437	1.471	JAJO	8,606	39,225	04/25/2013	07/16/2025
12549B-AE-8	ABS - CIFC-132-A2L		R	23	1FE	975,000	96.7310	967,310	1,000,000	980,116	0	3,536	0	0	1.965	2.336	JAJO	4,039	19,325	03/31/2014	04/21/2025
13975D-AC-9	ABS - CARAT-133-A3			2	1FE	206,310	99.9950	206,324	206,334	206,390	0	69	0	0	1.310	1.233	MON	83	2,703	08/14/2013	12/20/2017
14310G-AA-8	ABS - CARLYL-133-A1A		R	23	1FE	2,345,065	97.9380	2,301,543	2,350,000	2,346,088	0	410	0	0	1.440	1.480	JAJO	7,335	32,928	06/10/2013	07/15/2025
26249B-AA-9	ABS - DRYSLF-30-A		R	23	1FE	1,541,591	97.3990	1,509,685	1,550,000	1,544,807	0	2,286	0	0	1.611	1.693	FMAN	3,192	23,837	09/12/2013	11/15/2025
26827E-AC-9	ABS - ECAF I LTD		R	2	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.947	4.998	MON	6,596	72,968	06/15/2015	06/15/2040
284157-AA-2	ABS - ELTIME-14A-A			2	1FE	494,695	98.3310	486,449	494,705	494,695	0	0	0	0	2.530	2.544	MON	209	12,516	10/22/2014	02/25/2027
34530N-AA-5	ABS - FCAOT-14REV2-A			2	1FE	2,549,064	99.8360	2,545,818	2,550,000	2,549,906	0	23	0	0	2.310	2.322	MON	2,618	58,905	10/07/2014	04/15/2026
501673-AA-5	ABS - LAAF-1-AR			2	2FE	336,176	111.0942	373,472	336,176	336,176	0	0	0	0	7.656	7.654	JD	1,144	25,738	04/13/1999	12/15/2026
52523K-AG-9	RMBS - LHXSTR-0617-F41			23	1FM	731,671	88.8060	1,371,513	1,544,392	757,861	0	(5,376)	0	0	5.306	14.708	MON	6,829	83,054	10/04/2006	11/25/2036
73316P-CL-2	RMBS - POPABS-052-M2			23	1FM	384,371	64.9080	527,667	812,945	402,715	0	18,344	0	0	4.770	15.083	MON	3,231	37,541	08/21/2006	04/25/2035
82650H-AA-1	ABS - SRFC 2013-3A A			2	1FE	97,822	99.4020	97,264	97,849	97,827	0	1	0	0	2.200	2.224	MON	66	2,153	10/29/2013	10/20/2030
82651N-AA-7	ABS - SRFC-103-A			2	1FE	97,065	100.0970	97,168	97,074	97,071	0	1	0	0	3.510	3.538	MON	104	3,407	10/14/2010	11/20/2025
82651R-AA-8	ABS - SRFC-111-A			2	1FE	73,576	100.0746	73,638	73,583	73,580	0	1	0	0	3.350	3.377	MON	75	2,465	03/16/2011	04/20/2026
82651T-AA-4	ABS - SRFC-112-A			2	1FE	117,767	100.4650	118,336	117,788	117,778	0	2	0	0	3.260	3.288	MON	117	3,840	08/24/2011	05/20/2028
82651X-AA-5	ABS - SRFC-113-A			2	1FE	162,650	100.7649	163,926	162,682	162,665	0	3	0	0	3.370	3.402	MON	168	5,482	11/04/2011	07/20/2028
82651Y-AA-3	ABS - SRFC-131-A			2	1FE	127,324	98.3433	125,241	127,351	127,332	0	1	0	0	1.590	1.604	MON	62	2,025	03/12/2013	11/20/2029
82652D-AA-8	ABS - SRFC 2014-2A A			2	1FE	252,064	100.0460	252,218	252,102	252,062	0	(2)	0	0	2.050	2.065	MON	158	5,168	07/08/2014	06/20/2031
88576N-AB-4	ABS - HNDRSN-061-A2			2	1FE	1,733,585	109.4870	1,910,149	1,744,636	1,755,111	0	21,255	0	0	5.560	5.513	MON	4,311	97,002	03/14/2006	03/15/2047
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						19,529,095	XXX	20,347,420	20,817,617	19,604,746	0	40,471	0	0	XXX	XXX	XXX	54,117	555,541	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						252,133,797	XXX	250,325,173	236,857,597	249,564,463	(223,928)	(455,119)	114,940	0	XXX	XXX	XXX	2,639,332	9,666,030	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						310,613,372	XXX	317,790,533	289,366,023	307,491,878	(223,928)	(684,533)	114,940	0	XXX	XXX	XXX	4,046,774	13,644,239	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						50,948,654	XXX	52,446,733	49,490,840	50,776,537	0	(74,979)	0	0	XXX	XXX	XXX	172,600	1,968,947	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						42,394,435	XXX	42,556,386	41,777,192	42,056,214	0	(64,137)	0	0	XXX	XXX	XXX	134,230	1,616,132	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						23,523,739	XXX	24,304,521	24,637,617	23,595,270	0	36,762	0	0	XXX	XXX	XXX	77,343	743,541	XXX	XXX
8399999 - Total Bonds						427,480,200	XXX	437,098,172	405,271,673	423,919,899	(223,928)	(786,887)	114,940	0	XXX	XXX	XXX	4,430,947	17,972,860	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT ORD			110.000	3,628	32.980	3,628	2,840	0	92	0	(358)	0	(358)	0	L	10/31/2012
001055-10-2	AFLAC ORD			234.000	14,017	59.900	14,017	12,626	0	370	0	(278)	0	(278)	0	L	08/14/2014
001204-10-6	AGL RESOURCES ORD			35.000	2,233	63.810	2,233	1,382	0	71	0	326	0	326	0	L	02/25/2013
00130H-10-5	AES ORD			258.000	2,469	9.570	2,469	2,453	0	0	0	16	0	16	0	L	12/23/2015
00206R-10-2	AT&T ORD			2,425.000	83,444	34.410	83,444	56,621	0	3,945	0	9,494	0	9,494	0	L	11/17/2009
002824-10-0	ABBOTT LABORATORIES ORD			5,525.000	248,128	44.910	248,128	180,330	0	5,304	0	(608)	0	(608)	0	L	09/24/2014
00287Y-10-9	ABBVIE ORD			645.000	38,210	59.240	38,210	17,224	0	1,303	0	(3,999)	0	(3,999)	0	L	08/15/2013
00507V-10-9	ACTIVISION BLIZZARD ORD			195.000	7,548	38.710	7,548	6,511	0	0	0	1,037	0	1,037	0	L	10/19/2015
00724F-10-1	ADOBE SYSTEM ORD			210.000	19,727	93.940	19,727	6,464	0	0	0	4,460	0	4,460	0	L	03/28/2007
00751Y-10-6	ADVANCE AUTO PARTS ORD			29.000	4,365	150.510	4,365	5,560	2	0	0	(1,195)	0	(1,195)	0	L	10/19/2015
00817Y-10-8	AETNA ORD			135.000	14,596	108.120	14,596	9,980	0	104	0	2,272	0	2,272	0	L	11/19/2015
00846U-10-1	AGILENT TECHNOLOGIES ORD			110.000	4,599	41.810	4,599	2,656	13	44	0	96	0	96	0	L	03/28/2007
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			90.000	11,710	130.110	11,710	6,660	73	288	0	(1,271)	0	(1,271)	0	L	03/28/2007
009363-10-2	AIRGAS ORD			30.000	4,150	138.320	4,150	1,900	0	71	0	694	0	694	0	L	06/22/2010
00971T-10-1	AKAMAI TECHNOLOGIES ORD			90.000	4,737	52.630	4,737	1,570	0	0	0	(930)	0	(930)	0	L	07/24/2007
013817-10-1	ALCOA ORD			395.000	3,899	9.870	3,899	3,155	0	21	0	(143)	0	(143)	0	L	08/26/2015
015351-10-9	ALEXION PHARMACEUTICALS ORD			87.000	16,595	190.750	16,595	11,881	0	0	0	927	0	927	0	L	08/26/2015
018581-10-8	ALLIANCE DATA SYSTEMS ORD			20.000	5,531	276.570	5,531	5,228	0	0	0	(190)	0	(190)	0	L	01/22/2014
020002-10-1	ALLSTATE ORD			220.000	13,660	62.090	13,660	6,609	66	260	0	(1,795)	0	(1,795)	0	L	07/24/2007
02079K-10-7	ALPHABET CL C ORD			115.000	87,271	758.880	87,271	29,348	0	0	0	25,615	0	25,615	0	L	11/19/2015
02079K-30-5	ALPHABET CL A ORD			370.000	287,864	778.010	287,864	170,119	0	0	0	84,767	0	84,767	0	L	03/06/2015
02209S-10-3	ALTRIA GROUP ORD			770.000	44,822	58.210	44,822	15,362	435	1,636	0	6,884	0	6,884	0	L	03/28/2007
023135-10-6	AMAZON COM ORD			148.000	100,032	675.890	100,032	15,786	0	0	0	52,800	0	52,800	0	L	10/19/2015
02376R-10-2	AMERICAN AIRLINES GROUP ORD			246.000	10,418	42.350	10,418	12,612	0	74	0	(2,194)	0	(2,194)	0	L	04/23/2015
025537-10-1	AMERICAN ELECTRIC POWER ORD			200.000	11,654	58.270	11,654	5,052	0	430	0	(490)	0	(490)	0	L	03/28/2007
025816-10-9	AMERICAN EXPRESS ORD			355.000	24,690	69.550	24,690	4,839	0	391	0	(8,339)	0	(8,339)	0	L	05/21/2008
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			4,080.000	252,838	61.970	252,838	144,515	0	3,304	0	24,292	0	24,292	0	L	06/11/2015
03027X-10-0	AMERICAN TOWER REIT			170.000	16,482	96.950	16,482	7,482	83	289	0	(323)	0	(323)	0	L	11/20/2007
03073E-10-5	AMERISOURCEBERGEN ORD			92.000	9,541	103.710	9,541	4,764	0	80	0	1,080	0	1,080	0	L	10/19/2015
03076C-10-6	AMERIPRISE FINANCE ORD			50.000	5,321	106.420	5,321	1,168	0	130	0	(1,292)	0	(1,292)	0	L	03/28/2007
031162-10-0	AMGEN ORD			290.000	47,076	162.330	47,076	16,132	0	916	0	882	0	882	0	L	03/28/2011
032095-10-1	AMPHENOL CL A ORD			160.000	8,357	52.230	8,357	4,138	22	82	0	(253)	0	(253)	0	L	11/20/2012
032511-10-7	ANADARKO PETROLEUM ORD			195.000	9,473	48.580	9,473	9,283	0	211	0	(6,614)	0	(6,614)	0	L	06/22/2010
032654-10-5	ANALOG DEVICES ORD			120.000	6,638	55.320	6,638	2,312	0	192	0	(24)	0	(24)	0	L	03/28/2007
036752-10-3	ANTHEM ORD			85.000	11,852	139.440	11,852	4,228	0	213	0	1,170	0	1,170	0	L	12/03/2014
037411-10-5	APACHE ORD			131.000	5,826	44.470	5,826	6,010	0	46	0	314	1,226	(912)	0	L	11/19/2015
03748R-10-1	APARTMENT INVESTMENT MGT CL A REIT			83.000	3,322	40.030	3,322	835	0	98	0	239	0	239	0	L	03/28/2007
037833-10-0	APPLE ORD			3,691.000	388,515	105.260	388,515	139,946	0	7,151	0	(24,255)	0	(24,255)	0	L	05/12/2015
038222-10-5	APPLIED MATERIAL ORD			525.000	9,802	18.670	9,802	5,888	0	210	0	(3,281)	0	(3,281)	0	L	01/26/2012
039483-10-2	ARCHER DANIELS MIDLAND ORD			230.000	8,436	36.680	8,436	6,389	0	258	0	(3,524)	0	(3,524)	0	L	01/30/2008
052769-10-6	AUTODESK ORD			50.000	3,047	60.930	3,047	1,271	0	0	0	44	0	44	0	L	03/28/2007
053015-10-3	AUTOMATIC DATA PROCESSING ORD			200.000	16,944	84.720	16,944	6,946	106	392	0	270	0	270	0	L	12/17/2008
053332-10-2	AUTOZONE ORD			15.000	11,129	741.910	11,129	5,636	0	0	0	1,842	0	1,842	0	L	03/28/2012
053484-10-1	AVALONBAY COMMUNITIES REIT			51.000	9,391	184.130	9,391	2,995	64	250	0	1,058	0	1,058	0	L	03/28/2007
054937-10-7	BB AND T ORD			369.000	13,952	37.810	13,952	11,414	0	387	0	(399)	0	(399)	0	L	08/14/2014
057224-10-7	BAKER HUGHES ORD			174.000	8,030	46.150	8,030	5,619	0	89	0	(1,343)	0	(1,343)	0	L	12/23/2015
058498-10-6	BALL ORD			54.000	3,927	72.730	3,927	3,907	0	0	0	21	0	21	0	L	12/23/2015
060505-10-4	BANK OF AMERICA ORD			4,172.000	70,215	16.830	70,215	46,043	0	654	0	(3,542)	0	(3,542)	0	L	12/23/2015
064058-10-0	BANK OF NEW YORK MELLON ORD			483.000	19,909	41.220	19,909	13,339	0	328	0	314	0	314	0	L	11/17/2009
067383-10-9	C R BARD ORD			11.000	2,084	189.440	2,084	945	0	10	0	251	0	251	0	L	03/05/2014
07177M-10-3	BAXALTA ORD			2,265.000	88,403	39.030	88,403	61,578	159	123	0	26,825	0	26,825	0	L	11/30/2015
071813-10-9	BAXTER INTERNATIONAL ORD			250.000	9,538	38.150	9,538	6,346	29	29	0	3,192	0	3,192	0	L	12/17/2008
075887-10-9	BECTON DICKINSON ORD			75.000	11,557	154.090	11,557	5,211	0	185	0	1,120	0	1,120	0	L	12/17/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
075896-10-0	BED BATH AND BEYOND ORD			35.000	1,689	48.250	1,689	890	0	0	0	(977)	0	(977)	0	L	03/28/2007
081437-10-5	BEMIS ORD			40.000	1,788	44.690	1,788	947	0	45	0	(21)	0	(21)	0	L	03/28/2007
084670-70-2	BERKSHIRE HATHWAY CL B ORD			698.000	92,164	132.040	92,164	54,858	0	0	0	(12,169)	0	(12,169)	0	L	12/23/2015
086516-10-1	BEST BUY ORD			110.000	3,350	30.450	3,350	1,304	0	157	0	(938)	0	(938)	0	L	12/21/2006
09062X-10-3	BIOGEN ORD			93.000	28,491	306.350	28,491	5,406	0	0	0	(3,078)	0	(3,078)	0	L	06/25/2013
09238E-10-4	BLACKHAWK NETWORK HOLDINGS ORD			15.000	663	44.210	663	355	0	0	0	308	0	308	0	L	04/15/2014
09247X-10-1	BLACKROCK ORD			59.000	20,091	340.520	20,091	11,699	0	514	0	(1,005)	0	(1,005)	0	L	11/20/2012
093671-10-5	H&R BLOCK ORD			80.000	2,665	33.310	2,665	953	16	64	0	(30)	0	(30)	0	L	01/27/2009
097023-10-5	BOEING ORD			233.000	33,689	144.590	33,689	9,957	0	848	0	3,404	0	3,404	0	L	08/26/2009
099724-10-6	BORGWARNER ORD			3,400.000	146,982	43.230	146,982	154,268	0	1,143	0	(8,600)	23,197	(31,797)	0	L	09/21/2015
101121-10-1	BOSTON PROPERTIES REIT			26.000	3,316	127.540	3,316	3,230	49	0	0	86	0	86	0	L	11/19/2015
101137-10-7	BOSTON SCIENTIFIC ORD			10,700.000	197,308	18.440	197,308	86,506	0	0	0	55,533	0	55,533	0	L	08/14/2014
110122-10-8	BRISTOL MYERS SQUIBB ORD			675.000	46,433	68.790	46,433	16,966	257	999	0	6,588	0	6,588	0	L	03/28/2011
111320-10-7	BROADCOM CL A ORD			216.000	12,489	57.820	12,489	6,377	0	93	0	2,610	0	2,610	0	L	10/19/2015
115637-20-9	BROWN FORMAN CL B ORD			72.000	7,148	99.280	7,148	2,496	0	93	0	824	0	824	0	L	03/28/2007
124857-20-2	CBS CL B ORD			175.000	8,248	47.130	8,248	1,433	26	105	0	(1,437)	0	(1,437)	0	L	03/28/2007
12504L-10-9	CBRE GROUP CL A ORD			90.000	3,112	34.580	3,112	389	0	0	0	30	0	30	0	L	03/28/2007
12508E-10-1	CDK GLOBAL ORD			66.000	3,133	47.470	3,133	962	0	33	0	443	0	443	0	L	10/01/2014
125269-10-0	CF INDUSTRIES HOLDINGS ORD			90.000	3,673	40.810	3,673	2,086	0	108	0	(1,233)	0	(1,233)	0	L	12/17/2010
12541W-20-9	CH ROBINSON WORLDWIDE ORD			55.000	3,411	62.020	3,411	3,951	0	24	0	(540)	0	(540)	0	L	10/19/2015
125509-10-9	CIGNA ORD			105.000	15,365	146.330	15,365	1,769	0	4	0	4,559	0	4,559	0	L	03/28/2007
12572Q-10-5	CME GROUP CL A ORD			131.000	11,869	90.600	11,869	8,703	380	318	0	(220)	0	(220)	0	L	11/19/2015
125896-10-0	CMS ENERGY ORD			130.000	4,690	36.080	4,690	1,539	0	151	0	173	0	173	0	L	03/28/2007
126408-10-3	CSX ORD			450.000	11,678	25.950	11,678	11,966	0	315	0	(4,626)	0	(4,626)	0	L	03/28/2011
12650T-10-4	CSRA ORD			10.000	300	30.000	300	184	1	0	0	116	0	116	0	L	03/28/2007
126650-10-0	CVS HEALTH ORD			454.000	44,388	97.770	44,388	13,136	0	636	0	663	0	663	0	L	11/17/2009
12673P-10-5	CA ORD			95.000	2,713	28.560	2,713	1,673	0	95	0	(180)	0	(180)	0	L	03/28/2007
12686C-10-9	CABLEVISION SYSTEMS CL A ORD			40.000	1,276	31.900	1,276	598	0	18	0	450	0	450	0	L	02/23/2011
127097-10-3	CABOT OIL & GAS ORD			100.000	1,769	17.690	1,769	918	0	8	0	(1,192)	0	(1,192)	0	L	08/26/2009
13057Q-10-7	CALIFORNIA RESOURCES ORD			120.000	280	2.330	280	608	0	4	0	(301)	81	(382)	0	L	12/01/2014
13342B-10-5	CAMERON INTERNATIONAL ORD			72.000	4,550	63.200	4,550	3,162	0	0	0	954	0	954	0	L	01/30/2008
134429-10-9	CAMPBELL SOUP ORD			71.000	3,731	52.550	3,731	3,325	0	22	0	406	0	406	0	L	08/26/2015
14040H-10-5	CAPITAL ONE FINANCIAL ORD			2,285.000	164,931	72.180	164,931	173,276	0	3,392	0	(21,504)	0	(21,504)	0	L	04/27/2015
14149Y-10-8	CARDINAL HEALTH ORD			110.000	9,820	89.270	9,820	3,764	43	161	0	939	0	939	0	L	03/28/2007
141624-10-6	CARE CAPITAL PROPERTIES ORD			43.000	1,315	30.570	1,315	1,247	0	49	0	67	0	67	0	L	04/23/2015
143130-10-2	CARMAX ORD			95.000	5,127	53.970	5,127	3,481	0	0	0	(1,198)	0	(1,198)	0	L	06/25/2013
143658-30-0	CARNIVAL ORD		R	130.000	7,082	54.480	7,082	4,556	0	143	0	1,190	0	1,190	0	L	05/21/2008
149123-10-1	CATERPILLAR ORD			232.000	15,767	67.960	15,767	15,433	0	682	0	(5,468)	0	(5,468)	0	L	11/20/2007
151020-10-4	CELGENE ORD			325.000	38,922	119.760	38,922	8,593	0	0	0	2,568	0	2,568	0	L	03/28/2007
15189T-10-7	CENTERPOINT ENERGY ORD			190.000	3,488	18.360	3,488	3,418	0	188	0	(963)	0	(963)	0	L	03/28/2007
156700-10-6	CENTURYLINK ORD			261.000	6,567	25.160	6,567	6,664	0	457	0	(896)	1,537	(2,433)	0	L	08/26/2015
156782-10-4	CERNER ORD			120.000	7,220	60.170	7,220	3,982	0	0	0	(539)	0	(539)	0	L	10/19/2011
16117M-30-5	CHARTER COMMUNICATIONS CL A ORD			250.000	45,775	183.100	45,775	43,396	0	0	0	2,379	0	2,379	0	L	07/08/2015
163851-10-8	CHEMOURS ORD			94.000	504	5.360	504	726	0	55	0	(222)	329	(551)	0	L	08/14/2014
165167-10-7	CHESAPEAKE ENERGY ORD			215.000	968	4.500	968	1,185	0	0	0	(217)	0	(217)	0	L	11/19/2015
166764-10-0	CHEVRON ORD			730.000	65,671	89.960	65,671	41,490	0	3,124	0	(16,221)	0	(16,221)	0	L	02/17/2006
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			15.000	7,198	479.850	7,198	4,315	0	0	0	(3,070)	0	(3,070)	0	L	05/26/2011
171232-10-1	CHUBB ORD			90.000	11,938	132.640	11,938	4,697	51	199	0	2,625	0	2,625	0	L	05/04/2007
171798-10-1	CIMAREX ENERGY ORD			1,576.000	140,863	89.380	140,863	151,806	0	934	0	(26,796)	0	(26,796)	0	L	08/11/2015
172062-10-1	CINCINNATI FINANCIAL ORD			90.000	5,325	59.170	5,325	2,616	41	205	0	661	0	661	0	L	03/28/2007
17275R-10-2	CISCO SYSTEMS ORD			9,444.000	256,452	27.155	256,452	200,620	0	5,481	0	(3,795)	0	(3,795)	0	L	12/02/2015
172908-10-5	CINTAS ORD			50.000	4,553	91.050	4,553	2,271	0	53	0	631	0	631	0	L	06/25/2013
172967-42-4	CITIGROUP ORD			5,498.000	284,522	51.750	284,522	220,719	0	876	0	(12,996)	0	(12,996)	0	L	04/16/2015
177376-10-0	CITRIX SYSTEMS ORD			50.000	3,783	75.650	3,783	1,132	0	0	0	593	0	593	0	L	03/28/2007

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
189054-10-9	CLOROX ORD			45.000	5,707	126.830	5,707	3,238	0	136	0	1,018	0	1,018	0	L	11/20/2012
189754-10-4	COACH ORD			109.000	3,568	32.730	3,568	3,599	0	0	0	(32)	0	(32)	0	L	12/23/2015
191216-10-0	COCA-COLA ORD			1,520.000	65,299	42.960	65,299	32,453	0	2,006	0	1,125	0	1,125	0	L	05/08/2006
19122T-10-9	COCA-COLA ENTERPRISES ORD			90.000	4,432	49.240	4,432	1,083	0	101	0	452	0	452	0	L	11/20/2007
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			260.000	15,605	60.020	15,605	8,023	0	0	0	1,914	0	1,914	0	L	09/28/2010
194162-10-3	COLGATE PALMOLIVE ORD			348.000	23,184	66.620	23,184	13,242	0	412	0	(692)	0	(692)	0	L	10/19/2015
198280-10-9	COLUMBIA PIPELINE GROUP ORD			160.000	3,200	20.000	3,200	1,098	0	40	0	2,102	0	2,102	0	L	03/28/2007
20030N-10-1	COMCAST CL A ORD			3,288.000	185,542	56.430	185,542	96,032	0	3,176	0	(5,316)	0	(5,316)	0	L	10/19/2015
200340-10-7	COMERICA ORD			50.000	2,092	41.830	2,092	1,338	11	41	0	(251)	0	(251)	0	L	08/20/2008
20341J-10-4	COMMUNICATIONS SALES AND LEASING ORD			62.000	1,159	18.690	1,159	1,159	37	65	0	0	729	(729)	0	L	11/22/2011
205363-10-4	COMPUTER SCIENCES ORD			10.000	327	32.680	327	184	1	0	0	143	0	143	0	L	03/28/2007
205887-10-2	CONAGRA FOODS ORD			217.000	9,149	42.160	9,149	6,352	0	217	0	1,276	0	1,276	0	L	08/14/2014
20825C-10-4	CONOCOPHILLIPS ORD			510.000	23,812	46.690	23,812	23,513	0	1,499	0	(11,409)	0	(11,409)	0	L	07/23/2010
209115-10-4	CONSOLIDATED EDISON ORD			151.000	9,705	64.270	9,705	7,297	0	393	0	(263)	0	(263)	0	L	08/14/2014
21036P-10-8	CONSTELLATION BRANDS CL A ORD			65.000	9,259	142.440	9,259	2,938	0	60	0	2,878	0	2,878	0	L	06/25/2013
219350-10-5	CORNING ORD			348.000	6,361	18.280	6,361	4,618	0	167	0	(1,618)	0	(1,618)	0	L	03/28/2007
22160K-10-5	COSTCO WHOLESALE ORD			169.000	27,294	161.500	27,294	12,024	0	931	0	2,769	0	2,769	0	L	11/19/2015
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT			110.000	9,510	86.450	9,510	5,814	0	368	0	853	0	853	0	L	12/16/2014
231021-10-6	CUMMINS ORD			70.000	6,161	88.010	6,161	1,990	0	246	0	(3,931)	0	(3,931)	0	L	12/21/2007
23331A-10-9	D R HORTON ORD			110.000	3,523	32.030	3,523	778	0	29	0	741	0	741	0	L	03/28/2007
233331-10-7	DTE ENERGY ORD			50.000	4,010	80.190	4,010	2,408	37	140	0	(309)	0	(309)	0	L	03/28/2007
235851-10-2	DANAHER ORD			218.000	20,248	92.880	20,248	8,772	29	108	0	1,572	0	1,572	0	L	04/23/2015
237194-10-5	DARDEN RESTAURANTS ORD			10.000	636	63.640	636	251	0	0	0	386	0	386	0	L	03/28/2007
23918K-10-8	DAVITA ORD			70.000	4,880	69.710	4,880	3,583	0	0	0	(422)	0	(422)	0	L	06/25/2013
244199-10-5	DEERE ORD			129.000	9,839	76.270	9,839	7,617	77	310	0	(1,574)	0	(1,574)	0	L	06/25/2014
247361-70-2	DELTA AIR LINES ORD			354.000	17,944	50.690	17,944	9,772	0	159	0	531	0	531	0	L	08/14/2014
249030-10-7	DENTSPLY INTERNATIONAL ORD			10.000	609	60.850	609	305	1	3	0	76	0	76	0	L	07/24/2009
25179M-10-3	DEVON ENERGY ORD			181.000	5,792	32.000	5,792	5,854	0	106	0	318	3,594	(3,276)	0	L	12/23/2015
254687-10-6	WALT DISNEY ORD			1,845.000	193,873	105.080	193,873	76,520	1,310	3,339	0	20,092	0	20,092	0	L	08/14/2014
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			175.000	9,384	53.620	9,384	1,736	0	189	0	(2,077)	0	(2,077)	0	L	09/28/2010
25470F-10-4	DISCOVERY COMMUNICATIONS SRS A ORD			105.000	2,801	26.680	2,801	2,116	0	0	0	(816)	0	(816)	0	L	06/22/2010
25470F-30-2	DISCOVERY COMMUNICATIONS SRS C ORD			101.000	2,547	25.220	2,547	1,961	0	0	0	(859)	0	(859)	0	L	08/07/2014
256677-10-5	DOLLAR GENERAL ORD			125.000	8,984	71.870	8,984	6,315	28	83	0	146	0	146	0	L	06/25/2013
256746-10-8	DOLLAR TREE ORD			104.000	8,031	77.220	8,031	4,694	0	0	0	624	0	624	0	L	07/06/2015
25746U-10-9	DOMINION RESOURCES ORD			210.000	14,204	67.640	14,204	9,162	0	544	0	(1,945)	0	(1,945)	0	L	10/17/2007
260003-10-8	DOVER ORD			40.000	2,452	61.310	2,452	1,279	0	66	0	(416)	0	(416)	0	L	10/21/2005
260543-10-3	DOW CHEMICAL ORD			500.000	25,740	51.480	25,740	8,459	230	840	0	2,935	0	2,935	0	L	07/24/2009
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			45.000	4,194	93.200	4,194	1,477	22	83	0	968	0	968	0	L	02/25/2013
263534-10-9	E I DU PONT DE NEMOURS ORD			320.000	21,312	66.600	21,312	10,732	0	243	0	10,580	0	10,580	0	L	10/30/2008
26441C-20-4	DUKE ENERGY ORD			312.000	22,274	71.390	22,274	18,787	0	1,011	0	(3,818)	0	(3,818)	0	L	04/23/2014
26483E-10-0	DUN & BRADSTREET ORD			20.000	2,079	103.930	2,079	1,488	0	37	0	(341)	0	(341)	0	L	12/17/2008
268648-10-2	EMC ORD			745.000	19,132	25.680	19,132	11,304	86	343	0	(3,025)	0	(3,025)	0	L	11/17/2009
26875P-10-1	EOG RESOURCES ORD			2,220.000	157,154	70.790	157,154	124,960	0	1,299	0	(36,512)	4,481	(40,992)	0	L	08/11/2015
26884L-10-9	EQT ORD			40.000	2,085	52.130	2,085	2,652	0	5	0	(943)	0	(943)	0	L	10/19/2011
269246-40-1	E TRADE FINANCIAL ORD			134.000	3,972	29.640	3,972	3,337	0	0	0	635	0	635	0	L	08/26/2015
277432-10-0	EASTMAN CHEMICAL ORD			1,020.000	68,860	67.510	68,860	76,365	469	1,632	0	(8,517)	0	(8,517)	0	L	10/23/2014
278642-10-3	EBAY ORD			375.000	10,305	27.480	10,305	1,850	0	0	0	8,455	0	8,455	0	L	03/28/2007
278865-10-0	ECOLAB ORD			130.000	14,869	114.380	14,869	6,148	46	172	0	1,282	0	1,282	0	L	01/23/2013
281020-10-7	EDISON INTERNATIONAL ORD			160.000	9,474	59.210	9,474	5,565	77	267	0	(1,003)	0	(1,003)	0	L	03/28/2007
28176E-10-8	EDWARDS LIFESCIENCES ORD			100.000	7,898	78.980	7,898	3,914	0	0	0	1,529	0	1,529	0	L	01/26/2012
285512-10-9	ELECTRONIC ARTS ORD			121.000	8,315	68.720	8,315	3,680	0	0	0	1,808	0	1,808	0	L	11/19/2015
291011-10-4	EMERSON ELECTRIC ORD			270.000	12,914	47.830	12,914	11,521	0	509	0	(3,753)	0	(3,753)	0	L	03/28/2007
29364G-10-3	ENTERGY ORD			83.000	5,674	68.360	5,674	5,289	0	71	0	385	0	385	0	L	08/26/2015
294429-10-5	EQUIFAX ORD			70.000	7,796	111.370	7,796	2,568	0	81	0	2,135	0	2,135	0	L	03/28/2007

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29444U-70-0	EQUINIX REIT			15.996	4,837	302.400	4,837	3,925	0	256	0	912	0	912	0	L	04/23/2015
29476L-10-7	EQUITY RESIDENTIAL REIT			173.000	14,115	81.590	14,115	9,460	96	373	0	1,687	0	1,687	0	L	08/14/2014
297178-10-5	ESSEX PROPERTY REIT			33.000	7,901	239.410	7,901	6,262	48	185	0	1,083	0	1,083	0	L	08/14/2014
30040W-10-8	EVERSOURCE ENERGY ORD			110.000	5,618	51.070	5,618	3,859	0	184	0	(270)	0	(270)	0	L	01/26/2012
30161N-10-1	EXELON ORD			353.000	9,803	27.770	9,803	9,941	0	189	0	(1,401)	0	(1,401)	0	L	10/19/2015
30212P-30-3	EXPEDIA ORD			41.000	5,096	124.300	5,096	4,836	0	6	0	260	0	260	0	L	12/23/2015
30219G-10-8	EXPRESS SCRIPTS HOLD ORD			1,726.000	150,870	87.410	150,870	109,530	0	0	0	4,729	0	4,729	0	L	08/14/2014
30231G-10-2	EXXON MOBIL ORD			1,622.000	126,435	77.950	126,435	83,823	0	4,414	0	(21,658)	0	(21,658)	0	L	12/23/2015
302491-30-3	FMC ORD			70.000	2,739	39.130	2,739	2,874	12	45	0	(500)	753	(1,253)	0	L	11/20/2012
30249U-10-1	FMC TECHNOLOGIES ORD			110.000	3,191	29.010	3,191	3,180	0	0	0	(1,961)	0	(1,961)	0	L	11/17/2009
30303M-10-2	FACEBOOK CL A ORD			872.000	91,264	104.660	91,264	54,802	0	0	0	21,472	0	21,472	0	L	10/19/2015
311900-10-4	FASTENAL ORD			90.000	3,674	40.820	3,674	1,982	0	101	0	(474)	133	(607)	0	L	03/28/2012
31428X-10-6	FEDEX ORD			110.000	16,389	148.990	16,389	7,057	28	99	0	(2,714)	0	(2,714)	0	L	12/17/2008
315616-10-2	F5 NETWORKS ORD			39.000	3,781	96.960	3,781	4,473	0	0	0	(1,307)	0	(1,307)	0	L	08/14/2014
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			80.000	4,848	60.600	4,848	1,456	0	83	0	(128)	0	(128)	0	L	03/28/2007
316773-10-0	FIFTH THIRD BANCORP ORD			145.000	2,915	20.100	2,915	1,414	19	75	0	(40)	0	(40)	0	L	10/17/2007
336433-10-7	FIRST SOLAR ORD			30.000	1,980	65.990	1,980	1,985	0	0	0	(5)	0	(5)	0	L	12/23/2015
337738-10-8	FISERV ORD			91.000	8,323	91.460	8,323	5,317	0	0	0	1,865	0	1,865	0	L	01/22/2014
337932-10-7	FIRSTENERGY ORD			195.000	6,187	31.730	6,187	6,205	0	70	0	(18)	0	(18)	0	L	08/26/2015
343412-10-2	FLUOR ORD			40.000	1,889	47.220	1,889	2,150	8	34	0	(536)	0	(536)	0	L	08/26/2009
34354P-10-5	FLOWSERVE ORD			62.000	2,609	42.080	2,609	2,657	11	11	0	(48)	0	(48)	0	L	08/26/2015
345370-86-0	FORD MOTOR ORD			1,483.000	20,895	14.090	20,895	5,224	0	890	0	(2,091)	0	(2,091)	0	L	07/24/2009
34988V-10-6	FOSSIL GROUP ORD			5.000	183	36.560	183	353	0	0	0	(371)	0	(371)	0	L	05/23/2012
35086T-10-9	FOUR CORNERS PROPERTY ORD			3.000	72	24.160	72	28	0	0	0	45	0	45	0	L	03/28/2007
354613-10-1	FRANKLIN RESOURCES ORD			2,290.000	84,318	36.820	84,318	82,451	412	2,519	0	(1,927)	40,553	(42,480)	0	L	08/14/2014
35671D-85-7	FREEPORT MCMORAN ORD			333.000	2,254	6.770	2,254	3,953	0	0	0	(1,698)	0	(1,698)	0	L	10/19/2015
35906A-10-8	FRONTIER COMMUNICATIONS ORD			468.000	2,186	4.670	2,186	2,268	0	0	0	(82)	0	(82)	0	L	12/23/2015
36473H-10-4	GANNETT ORD			60.000	977	16.290	977	192	10	10	0	785	0	785	0	L	03/28/2007
364760-10-8	GAP ORD			135.000	3,335	24.700	3,335	3,830	0	123	0	(2,350)	0	(2,350)	0	L	11/20/2012
369550-10-8	GENERAL DYNAMICS ORD			118.000	16,208	137.360	16,208	9,067	0	317	0	(31)	0	(31)	0	L	03/28/2007
369604-10-3	GENERAL ELECTRIC ORD			3,560.000	110,894	31.150	110,894	57,158	819	3,150	0	21,217	0	21,217	0	L	08/26/2015
370023-10-3	GENERAL GROWTH PROPERTIES REIT			210.000	5,714	27.210	5,714	4,288	40	145	0	(193)	0	(193)	0	L	01/22/2014
370334-10-4	GENERAL MILLS ORD			240.000	13,838	57.660	13,838	8,493	0	415	0	1,039	0	1,039	0	L	04/13/2010
37045V-10-0	GENERAL MOTORS ORD			623.000	21,188	34.010	21,188	19,472	0	743	0	707	0	707	0	L	08/26/2015
372460-10-5	GENUINE PARTS ORD			100.000	8,589	85.890	8,589	3,796	62	242	0	(2,068)	0	(2,068)	0	L	03/28/2007
375558-10-3	GILEAD SCIENCES ORD			564.000	57,071	101.190	57,071	12,491	0	728	0	3,909	0	3,909	0	L	08/26/2009
38141G-10-4	GOLDMAN SACHS GROUP ORD			178.000	32,081	180.230	32,081	24,655	0	454	0	(2,421)	0	(2,421)	0	L	08/14/2014
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			2,713.000	88,634	32.670	88,634	55,612	0	678	0	11,123	0	11,123	0	L	10/22/2014
384802-10-4	WW GRAINGER ORD			5.000	1,013	202.590	1,013	450	0	23	0	(262)	0	(262)	0	L	09/29/2009
40412C-10-1	HCA HOLDINGS ORD			123.000	8,318	67.630	8,318	8,596	0	0	0	(278)	0	(278)	0	L	11/19/2015
40414L-10-9	HCP REIT			250.000	9,560	38.240	9,560	9,211	0	565	0	(1,448)	0	(1,448)	0	L	03/28/2011
40434L-10-5	HP Inc.			693.000	8,205	11.840	8,205	6,354	86	0	0	1,851	0	1,851	0	L	10/13/2004
406216-10-1	HALLIBURTON ORD			315.000	10,723	34.040	10,723	9,866	0	227	0	(1,666)	0	(1,666)	0	L	03/28/2007
40650V-10-0	HALYARD HEALTH ORD			13.000	434	33.410	434	246	0	0	0	(157)	0	(157)	0	L	11/03/2014
410345-10-2	HANESBRANDS ORD			68.000	2,001	29.430	2,001	2,340	0	20	0	(339)	0	(339)	0	L	04/23/2015
412822-10-8	HARLEY DAVIDSON ORD			61.000	2,769	45.390	2,769	1,035	0	76	0	(1,252)	0	(1,252)	0	L	03/28/2007
413086-10-9	HARMAN INTERNATIONAL ORD			27.000	2,544	94.210	2,544	2,721	0	0	0	(178)	0	(178)	0	L	11/19/2015
413875-10-5	HARRIS ORD			70.000	6,083	86.900	6,083	3,310	0	136	0	1,056	0	1,056	0	L	09/25/2008
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			91.000	3,955	43.460	3,955	2,693	30	46	0	(2)	0	(2)	0	L	08/26/2015
418056-10-7	HASBRO ORD			60.000	4,042	67.360	4,042	1,729	0	109	0	742	0	742	0	L	03/28/2007
423452-10-1	HELMERICH AND PAYNE ORD			60.000	3,213	53.550	3,213	3,653	0	165	0	(832)	0	(832)	0	L	01/26/2012
427866-10-8	HERSHEY FOODS ORD			65.000	5,803	89.270	5,803	3,074	0	145	0	(953)	0	(953)	0	L	01/23/2013
42809H-10-7	HESS ORD			90.000	4,363	48.480	4,363	5,088	0	90	0	(2,281)	0	(2,281)	0	L	03/28/2012
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			693.000	10,534	15.200	10,534	7,122	38	0	0	3,412	0	3,412	0	L	10/13/2004

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
437076-10-2	HOME DEPOT ORD			497.000	65,728	132.250	65,728	11,441	0	1,173	0	13,558	0	13,558	0	L	03/28/2007
438516-10-6	HONEYWELL INTERNATIONAL ORD			300.000	31,071	103.570	31,071	9,412	0	644	0	1,095	0	1,095	0	L	08/14/2014
44107P-10-4	HOST HOTELS & RESORTS REIT			77.000	1,181	15.340	1,181	571	15	66	0	(649)	0	(649)	0	L	03/28/2007
444859-10-2	HUMANA ORD			50.000	8,926	178.510	8,926	1,864	15	57	0	1,744	0	1,744	0	L	03/28/2007
446150-10-4	HUNTINGTON BANCSHARES ORD			220.000	2,433	11.060	2,433	803	15	53	0	119	0	119	0	L	05/21/2008
452308-10-9	ILLINOIS TOOL ORD			1,530.000	141,800	92.680	141,800	79,440	842	3,068	0	(3,091)	0	(3,091)	0	L	08/14/2014
452327-10-9	ILLUMINA ORD			55.000	10,557	191.945	10,557	9,536	0	0	0	1,021	0	1,021	0	L	11/19/2015
458140-10-0	INTEL ORD			1,855.000	63,905	34.450	63,905	27,194	0	1,781	0	(3,413)	0	(3,413)	0	L	01/30/2008
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			39.000	9,994	256.260	9,994	3,215	0	113	0	1,442	0	1,442	0	L	10/17/2007
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,033.000	142,161	137.620	142,161	138,408	0	5,165	0	(7,080)	16,493	(23,573)	0	L	08/14/2014
460146-10-3	INTERNATIONAL PAPER ORD			180.000	6,786	37.700	6,786	2,095	0	295	0	(2,858)	0	(2,858)	0	L	05/21/2008
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			175.000	4,074	23.280	4,074	693	0	84	0	439	0	439	0	L	03/28/2007
461202-10-3	INTUIT ORD			110.000	10,615	96.500	10,615	5,664	0	116	0	474	0	474	0	L	03/28/2011
46120E-60-2	INTUITIVE SURGICAL ORD			15.000	8,192	546.160	8,192	4,173	0	0	0	258	0	258	0	L	06/25/2008
46284V-10-1	IRON MOUNTAIN ORD			104.000	2,809	27.010	2,809	2,346	0	199	0	(1,212)	0	(1,212)	0	L	04/17/2009
46625H-10-0	JPMORGAN CHASE ORD			4,747.000	313,444	66.030	313,444	189,394	0	7,975	0	16,377	0	16,377	0	L	08/14/2014
466313-10-3	JABIL CIRCUIT ORD			10.000	233	23.290	233	38	0	3	0	15	0	15	0	L	03/03/2009
478160-10-4	JOHNSON & JOHNSON ORD			1,060.000	108,883	102.720	108,883	59,460	0	3,127	0	(1,961)	0	(1,961)	0	L	05/16/2006
478366-10-7	JOHNSON CONTROLS ORD			285.000	11,255	39.490	11,255	7,971	83	296	0	(2,522)	0	(2,522)	0	L	05/23/2012
481165-10-8	JOY GLOBAL ORD			44.000	555	12.610	555	1,005	0	9	0	(450)	0	(450)	0	L	08/26/2015
48203R-10-4	JUNIPER NETWORKS ORD			2,995.000	82,662	27.600	82,662	65,072	0	1,198	0	15,814	0	15,814	0	L	08/14/2014
482480-10-0	KLA TENCOR ORD			80.000	5,548	69.350	5,548	1,743	0	163	0	(78)	0	(78)	0	L	03/28/2007
485170-30-2	KANSAS CITY SOUTHERN ORD			43.000	3,211	74.670	3,211	4,006	14	0	0	(795)	0	(795)	0	L	11/19/2015
487836-10-8	KELLOGG ORD			98.000	7,082	72.270	7,082	5,325	0	194	0	669	0	669	0	L	10/17/2007
49271M-10-0	KEURIG GREEN MOUNTAIN ORD			54.000	4,859	89.980	4,859	4,142	0	0	0	717	0	717	0	L	12/23/2015
493267-10-8	KEYCORP ORD			325.000	4,287	13.190	4,287	3,812	0	37	0	(17)	0	(17)	0	L	11/19/2015
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			55.000	1,558	28.330	1,558	1,028	0	0	0	(299)	0	(299)	0	L	11/03/2014
494368-10-3	KIMBERLY CLARK ORD			1,594.000	202,916	127.300	202,916	119,279	1,403	5,552	0	18,745	0	18,745	0	L	08/14/2014
49446R-10-9	KIMCO REALTY REIT			161.000	4,260	26.460	4,260	4,257	41	0	0	3	0	3	0	L	12/23/2015
49456B-10-1	KINDER MORGAN ORD			357.000	5,326	14.920	5,326	7,629	0	689	0	(4,201)	5,577	(9,778)	0	L	01/23/2015
49926D-10-9	KNOWLES ORD			20.000	267	13.330	267	252	0	0	0	(204)	0	(204)	0	L	03/03/2014
500255-10-4	KOHL'S ORD			73.000	3,477	47.630	3,477	3,418	0	13	0	(72)	0	(72)	0	L	12/23/2015
500754-10-6	KRAFT HEINZ ORD			190.000	13,824	72.760	13,824	5,874	109	214	0	7,950	0	7,950	0	L	10/02/2012
501044-10-1	KROGER ORD			420.000	17,569	41.830	17,569	4,311	0	166	0	4,085	0	4,085	0	L	03/28/2007
501797-10-4	L BRANDS ORD			80.000	7,666	95.820	7,666	803	0	320	0	742	0	742	0	L	03/28/2007
502424-10-4	L-3 COMMUNICATIONS HOLDINGS ORD			10.000	1,195	119.510	1,195	677	0	26	0	(67)	0	(67)	0	L	03/05/2008
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			45.000	5,564	123.640	5,564	3,823	0	0	0	708	0	708	0	L	02/25/2013
512807-10-8	LAM RESEARCH ORD			30.000	2,383	79.420	2,383	1,427	9	29	0	2	0	2	0	L	06/05/2013
518439-10-4	ESTEE LAUDER CL A ORD			65.000	5,724	88.060	5,724	1,582	0	66	0	771	0	771	0	L	03/28/2007
524660-10-7	LEGGETT & PLATT ORD			100.000	4,202	42.020	4,202	2,229	32	125	0	(59)	0	(59)	0	L	03/28/2007
526057-10-4	LENNAR CL A ORD			70.000	3,424	48.910	3,424	607	0	11	0	287	0	287	0	L	03/28/2007
527288-10-4	LEUCADIA ORD			129.000	2,243	17.390	2,243	2,295	0	3	0	(44)	0	(44)	0	L	12/23/2015
52729N-30-8	LEVEL 3 COMMUNICATIONS ORD			146.000	7,937	54.360	7,937	7,306	0	0	0	631	0	631	0	L	01/23/2015
532457-10-8	ELI LILLY ORD			345.000	29,070	84.260	29,070	12,324	0	690	0	5,268	0	5,268	0	L	11/22/2011
534187-10-9	LINCOLN NATIONAL ORD			82.000	4,121	50.260	4,121	4,231	0	7	0	(459)	0	(459)	0	L	11/19/2015
535678-10-6	LINEAR TECHNOLOGY ORD			2,420.000	102,777	42.470	102,777	85,691	0	2,414	0	(4,452)	0	(4,452)	0	L	08/24/2015
539830-10-9	LOCKHEED MARTIN ORD			110.000	23,887	217.150	23,887	7,690	0	677	0	2,704	0	2,704	0	L	03/28/2007
540424-10-8	LOEWS ORD			2,551.000	97,958	38.400	97,958	95,785	0	265	0	1,772	0	1,772	0	L	12/08/2015
548661-10-7	LOWE'S COMPANIES ORD			367.000	27,907	76.040	27,907	10,433	0	374	0	2,657	0	2,657	0	L	09/27/2006
55261F-10-4	M&T BANK ORD			60.000	7,271	121.180	7,271	3,907	0	168	0	(266)	0	(266)	0	L	02/25/2013
554382-10-1	MACERICH REIT			72.000	5,810	80.690	5,810	4,734	144	333	0	(196)	0	(196)	0	L	08/14/2014
55616P-10-4	MACYS ORD			155.000	5,422	34.980	5,422	2,916	56	208	0	(4,769)	0	(4,769)	0	L	01/12/2007
565849-10-6	MARATHON OIL ORD			172.000	2,165	12.590	2,165	2,921	0	65	0	(1,862)	0	(1,862)	0	L	10/19/2015
56585A-10-2	MARATHON PETROLEUM ORD			224.000	11,612	51.840	11,612	2,509	0	255	0	1,503	0	1,503	0	L	06/27/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
571748-10-2	MARSH & MCLENNAN ORD			3,105.000	172,172	55.450	172,172	139,437	0	3,664	0	(5,558)	0	(5,558)	0	L	08/14/2014
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			50.000	3,352	67.040	3,352	908	0	48	0	(550)	0	(550)	0	L	10/17/2007
573284-10-6	MARTIN MARIETTA MATERIALS ORD			29.000	3,961	136.580	3,961	4,515	0	23	0	(554)	0	(554)	0	L	08/26/2015
574599-10-6	MASCO ORD			70.000	1,981	28.300	1,981	545	0	13	0	1,436	0	1,436	0	L	08/31/2011
57636Q-10-4	MASTERCARD CL A ORD			400.000	38,944	97.360	38,944	7,775	0	256	0	4,480	0	4,480	0	L	11/17/2009
577081-10-2	MATTEL ORD			190.000	5,162	27.170	5,162	3,040	0	289	0	(717)	0	(717)	0	L	03/28/2007
579780-20-6	MCCORMICK ORD			70.000	5,989	85.560	5,989	2,710	30	112	0	788	0	788	0	L	09/25/2008
580135-10-1	MCDONALD'S ORD			328.000	38,750	118.140	38,750	15,134	0	1,128	0	8,016	0	8,016	0	L	07/24/2009
580645-10-9	MCGRAW HILL FINANCIAL ORD			110.000	10,844	98.580	10,844	3,477	0	145	0	1,056	0	1,056	0	L	10/17/2007
58155Q-10-3	MCKESSON ORD			100.000	19,723	197.230	19,723	5,883	28	100	0	(1,035)	0	(1,035)	0	L	03/28/2007
582839-10-6	MEAD JOHNSON NUTRITION ORD			83.000	6,553	78.950	6,553	3,638	34	134	0	(1,792)	0	(1,792)	0	L	12/18/2009
58933Y-10-5	MERCK & CO ORD			1,082.000	57,151	52.820	57,151	32,893	498	1,948	0	(4,296)	0	(4,296)	0	L	03/05/2008
59156R-10-8	METLIFE ORD			3,960.000	190,912	48.210	190,912	193,853	0	3,098	0	(17,254)	0	(17,254)	0	L	12/08/2015
594918-10-4	MICROSOFT ORD			5,697.000	316,070	55.480	316,070	162,749	0	7,349	0	51,444	0	51,444	0	L	09/24/2014
595017-10-4	MICROCHIP TECHNOLOGY ORD			89.000	4,142	46.540	4,142	4,342	0	127	0	127	0	127	0	L	06/25/2014
595112-10-3	MICRON TECHNOLOGY ORD			370.000	5,239	14.160	5,239	1,787	0	0	0	(7,715)	0	(7,715)	0	L	03/28/2007
608190-10-4	MOHAWK INDUSTRIES ORD			27.000	5,114	189.390	5,114	4,835	0	0	0	279	0	279	0	L	04/23/2015
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD			30.000	2,818	93.920	2,818	1,367	0	49	0	582	0	582	0	L	05/14/2010
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			715.000	32,061	44.840	32,061	13,880	122	443	0	6,088	0	6,088	0	L	07/29/2011
61166W-10-1	MONSANTO ORD			170.000	16,748	98.520	16,748	12,499	0	342	0	(3,562)	0	(3,562)	0	L	11/17/2009
61174X-10-9	MONSTER BEVERAGE ORD			69.000	10,278	148.960	10,278	4,945	0	0	0	2,802	0	2,802	0	L	08/14/2014
615369-10-5	MOODYS ORD			100.000	10,034	100.340	10,034	2,009	0	136	0	453	0	453	0	L	03/28/2007
617446-44-8	MORGAN STANLEY ORD			6,152.000	195,695	31.810	195,695	140,823	0	3,374	0	(42,924)	0	(42,924)	0	L	11/19/2015
61945C-10-3	MOSAIC ORD			105.000	2,897	27.590	2,897	2,897	0	113	0	1,007	2,903	(1,896)	0	L	10/19/2011
620076-30-7	MOTOROLA SOLUTIONS ORD			51.000	3,491	68.450	3,491	3,525	0	0	0	(34)	0	(34)	0	L	12/23/2015
626717-10-2	MURPHY OIL ORD			75.000	1,684	22.450	1,684	1,745	0	28	0	(142)	481	(622)	0	L	12/23/2015
628530-10-7	MYLAN ORD		R	140.000	7,570	54.070	7,570	8,026	0	0	0	(456)	0	(456)	0	L	03/02/2015
629377-50-8	NRG ENERGY ORD			146.000	1,718	11.770	1,718	1,692	0	0	0	26	0	26	0	L	12/23/2015
631103-10-8	NASDAQ ORD			80.000	4,654	58.170	4,654	2,054	0	72	0	817	0	817	0	L	12/17/2008
637071-10-1	NATIONAL OILWELL VARCO ORD			140.000	4,689	33.490	4,689	4,883	0	258	0	(4,218)	267	(4,486)	0	L	05/23/2012
63938C-10-8	NAVIENT ORD			90.000	1,031	11.450	1,031	514	0	58	0	(914)	0	(914)	0	L	04/30/2014
64110D-10-4	NETAPP ORD			110.000	2,918	26.530	2,918	2,005	0	76	0	(1,641)	0	(1,641)	0	L	10/17/2007
64110L-10-6	NETFLIX ORD			175.000	20,017	114.380	20,017	3,523	0	0	0	11,476	0	11,476	0	L	01/22/2014
651229-10-6	NEWELL RUBBER ORD			160.000	7,053	44.080	7,053	1,565	0	122	0	958	0	958	0	L	03/28/2007
651639-10-6	NEWMONT MINING ORD			214.000	3,850	17.990	3,850	4,527	0	14	0	(132)	0	(132)	0	L	12/23/2015
65249B-10-9	NEWS CL A ORD			176.000	2,351	13.360	2,351	874	0	18	0	(410)	0	(410)	0	L	07/01/2013
65339F-10-1	NEXTERA ENERGY ORD			170.000	17,661	103.890	17,661	7,941	0	524	0	(408)	0	(408)	0	L	11/20/2007
654106-10-3	NIKE CL B ORD			522.000	32,625	62.500	32,625	7,215	84	292	0	7,530	0	7,530	0	L	02/23/2011
65473P-10-5	NISOURCE ORD			160.000	3,122	19.510	3,122	657	0	50	0	2,465	0	2,465	0	L	03/28/2007
655044-10-5	NOBLE ENERGY ORD			197.000	6,487	32.930	6,487	5,552	0	111	0	(1,934)	0	(1,934)	0	L	08/26/2015
655664-10-0	NORDSTROM ORD			80.000	3,985	49.810	3,985	2,299	0	506	0	(2,366)	0	(2,366)	0	L	03/28/2007
655844-10-8	NORFOLK SOUTHERN ORD			140.000	11,843	84.590	11,843	7,007	0	330	0	(3,503)	0	(3,503)	0	L	03/28/2007
665859-10-4	NORTHERN TRUST ORD			77.000	5,551	72.090	5,551	3,901	28	102	0	337	0	337	0	L	11/19/2015
666807-10-2	NORTHROP GRUMMAN ORD			50.000	9,441	188.810	9,441	2,533	0	155	0	2,071	0	2,071	0	L	03/28/2007
67011P-10-0	NOW ORD			35.000	554	15.820	554	546	0	0	0	(319)	28	(347)	0	L	06/02/2014
670346-10-5	NUCOR ORD			103.000	4,151	40.300	4,151	3,932	39	153	0	(901)	0	(901)	0	L	03/28/2007
67066G-10-4	NVIDIA ORD			270.000	8,899	32.960	8,899	2,662	0	107	0	3,486	0	3,486	0	L	03/28/2007
67103H-10-7	O'REILLY AUTOMOTIVE ORD			45.000	11,404	253.420	11,404	1,746	0	0	0	2,736	0	2,736	0	L	04/17/2009
674599-10-5	OCCIDENTAL PETROLEUM ORD			301.000	20,351	67.610	20,351	18,324	226	885	0	(2,950)	963	(3,913)	0	L	03/28/2011
681919-10-6	OMNICOM GROUP ORD			140.000	10,592	75.660	10,592	3,276	70	280	0	(253)	0	(253)	0	L	03/28/2007
682680-10-3	ONEOK ORD			120.000	2,959	24.660	2,959	4,622	0	292	0	(3,016)	0	(3,016)	0	L	01/26/2012
68389X-10-5	ORACLE ORD			1,221.000	44,603	36.530	44,603	23,363	0	696	0	(10,305)	0	(10,305)	0	L	09/29/2009
690768-40-3	OWENS ILLINOIS ORD			74.000	1,289	17.420	1,289	1,461	0	0	0	(172)	0	(172)	0	L	08/26/2015
69331C-10-8	PG&E ORD			238.000	12,659	53.190	12,659	9,183	108	433	0	(12)	0	(12)	0	L	08/14/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			1,095.000	104,364	95.310	104,364	72,432	0	2,201	0	4,468	0	4,468	0	L	08/14/2014
693506-10-7	PPG INDUSTRIES ORD			120.000	11,858	98.820	11,858	4,242	0	170	0	(2,011)	0	(2,011)	0	L	03/28/2007
69351T-10-6	PPL ORD			220.000	7,509	34.130	7,509	5,393	83	165	0	2,116	0	2,116	0	L	03/28/2007
693656-10-0	PVH ORD			11.000	810	73.650	810	1,226	0	2	0	(600)	0	(600)	0	L	06/05/2013
693718-10-8	PACCAR ORD			100.000	4,740	47.400	4,740	2,576	140	192	0	(2,061)	0	(2,061)	0	L	03/28/2007
701094-10-4	PARKER HANNIFIN ORD			1,385.000	134,317	96.980	134,317	88,103	0	3,490	0	(44,278)	0	(44,278)	0	L	08/14/2014
703395-10-3	PATTERSON COMPANIES ORD			5.000	226	45.210	226	166	0	4	0	(14)	0	(14)	0	L	03/28/2007
704326-10-7	PAYCHEX ORD			45.000	2,380	52.890	2,380	2,428	0	0	0	(48)	0	(48)	0	L	11/19/2015
70450Y-10-3	PAYPAL HOLDINGS ORD			433.000	15,675	36.200	15,675	5,000	0	0	0	10,675	0	10,675	0	L	12/23/2015
713291-10-2	PEPCO HOLDINGS ORD			120.000	3,121	26.010	3,121	2,022	0	130	0	(110)	0	(110)	0	L	09/25/2008
713448-10-8	PEPSICO ORD			490.000	48,961	99.920	48,961	29,258	344	1,330	0	2,626	0	2,626	0	L	12/17/2008
714046-10-9	PERKINELMER ORD			70.000	3,750	53.570	3,750	1,681	0	20	0	689	0	689	0	L	03/28/2007
717081-10-3	PFIZER ORD			9,605.000	310,049	32.280	310,049	199,619	0	10,758	0	10,854	0	10,854	0	L	08/14/2014
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,985.000	174,501	87.910	174,501	156,265	1,984	7,819	0	12,533	0	12,533	0	L	12/23/2015
718546-10-4	PHILLIPS 66 ORD			184.000	15,051	81.800	15,051	4,988	0	401	0	1,858	0	1,858	0	L	05/01/2012
723484-10-1	PINNACLE WEST ORD			60.000	3,869	64.480	3,869	1,928	0	145	0	(230)	0	(230)	0	L	03/28/2007
723787-10-7	PIONEER NATURAL RESOURCE ORD			60.000	7,523	125.380	7,523	6,169	0	5	0	(1,408)	0	(1,408)	0	L	06/25/2013
724479-10-0	PITNEY BOWES ORD			40.000	826	20.650	826	426	0	30	0	(149)	0	(149)	0	L	03/28/2007
729251-10-8	PLUM CREEK TIMBER REIT			100.000	4,772	47.720	4,772	3,841	0	176	0	493	0	493	0	L	03/28/2007
74005P-10-4	PRAXAIR ORD			990.000	101,376	102.400	101,376	125,304	0	2,778	0	(24,908)	0	(24,908)	0	L	11/19/2015
740189-10-5	PRECISION CASTPARTS ORD			60.000	13,921	232.010	13,921	5,613	2	5	0	(532)	0	(532)	0	L	07/18/2012
74144T-10-8	T ROWE PRICE GROUP ORD			60.000	4,289	71.490	4,289	2,860	0	245	0	(862)	0	(862)	0	L	03/05/2008
741503-40-3	THE PRICELINE GROUP ORD			20.000	25,499	1,274.950	25,499	4,174	0	0	0	2,695	0	2,695	0	L	11/17/2009
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			115.000	5,173	44.980	5,173	2,638	0	173	0	(800)	0	(800)	0	L	08/31/2011
742718-10-9	PROCTER & GAMBLE ORD			4,203.000	333,760	79.410	333,760	292,207	0	10,299	0	(42,411)	0	(42,411)	0	L	06/11/2015
743315-10-3	PROGRESSIVE ORD			5,245.000	166,791	31.800	166,791	120,506	0	3,599	0	25,228	0	25,228	0	L	08/14/2014
74340W-10-3	PROLOGIS REIT			213.000	9,142	42.920	9,142	7,036	0	324	0	(23)	0	(23)	0	L	08/14/2014
744320-10-2	PRUDENTIAL FINANCIAL ORD			195.000	15,875	81.410	15,875	5,901	0	476	0	(1,765)	0	(1,765)	0	L	07/24/2007
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			220.000	8,512	38.690	8,512	6,483	0	343	0	(598)	0	(598)	0	L	03/28/2007
74460D-10-9	PUBLIC STORAGE REIT			70.000	17,339	247.700	17,339	6,564	0	455	0	4,400	0	4,400	0	L	03/28/2007
745867-10-1	PULTEGROUP ORD			99.000	1,764	17.820	1,764	625	9	32	0	(360)	0	(360)	0	L	03/28/2007
74733V-10-0	QEP RESOURCES ORD			70.000	938	13.400	938	938	0	6	0	560	1,037	(477)	0	L	06/25/2013
74736K-10-1	QORVO ORD			65.000	3,309	50.900	3,309	3,333	0	0	0	(24)	0	(24)	0	L	08/26/2015
747525-10-3	QUALCOMM ORD			585.000	29,241	49.985	29,241	23,226	0	1,088	0	(14,242)	0	(14,242)	0	L	01/12/2007
74762E-10-2	QUANTA SERVICES ORD			120.000	2,430	20.250	2,430	2,825	0	0	0	(977)	0	(977)	0	L	07/24/2009
74834L-10-0	QUEST DIAGNOSTICS ORD			90.000	6,403	71.140	6,403	4,471	0	132	0	367	0	367	0	L	03/28/2007
751212-10-1	RALPH LAUREN CL A ORD			20.000	2,230	111.480	2,230	1,569	10	39	0	(842)	632	(1,474)	0	L	03/28/2012
75281A-10-9	RANGE RESOURCES ORD			40.000	984	24.610	984	1,395	0	6	0	(1,154)	0	(1,154)	0	L	08/24/2010
755111-50-7	RAYTHEON ORD			120.000	14,944	124.530	14,944	6,283	0	314	0	1,963	0	1,963	0	L	03/28/2007
756577-10-2	RED HAT ORD			110.000	9,109	82.810	9,109	3,515	0	0	0	1,504	0	1,504	0	L	01/26/2012
75886F-10-7	REGENERON PHARMACEUTICALS ORD			28.000	15,200	542.870	15,200	6,243	0	0	0	3,713	0	3,713	0	L	06/25/2013
7591EP-10-0	REGIONS FINANCIAL ORD			551.000	5,290	9.600	5,290	5,241	1	4	0	(56)	0	(56)	0	L	12/23/2015
760759-10-0	REPUBLIC SERVICES ORD			145.000	6,379	43.990	6,379	4,635	44	165	0	542	0	542	0	L	09/18/2013
761713-10-6	REYNOLDS AMRICAN ORD			384.001	17,722	46.150	17,722	9,299	138	458	0	5,127	0	5,127	0	L	06/12/2015
770323-10-3	ROBERT HALF ORD			80.000	3,771	47.140	3,771	1,666	0	64	0	(899)	0	(899)	0	L	03/28/2007
773903-10-9	ROCKWELL AUTOMAT ORD			60.000	6,157	102.610	6,157	1,934	0	161	0	(515)	0	(515)	0	L	03/28/2007
774341-10-1	ROCKWELL COLLINS ORD			55.000	5,077	92.300	5,077	2,150	0	71	0	430	0	430	0	L	03/28/2007
776696-10-6	ROPER TECHNOLOGIES ORD			50.000	9,490	189.790	9,490	4,716	0	50	0	1,672	0	1,672	0	L	01/26/2012
778296-10-3	ROSS STORES ORD			144.000	7,749	53.810	7,749	3,075	0	68	0	962	0	962	0	L	10/19/2011
783549-10-8	RYDER SYSTEM ORD			20.000	1,137	56.830	1,137	978	0	31	0	(720)	0	(720)	0	L	03/28/2007
78440X-10-1	SL GREEN RLTY REIT			48.000	5,423	112.980	5,423	6,105	35	58	0	(682)	0	(682)	0	L	04/23/2015
786CVR-20-9	Safeway CASA LAY CVR			95.000	96	1.010	96	0	0	0	0	96	0	96	0	V	02/03/2015
786CVR-30-8	SAFEWAY INC CVR			95.000	5	0.050	5	0	0	0	0	5	0	5	0	V	02/02/2015
790849-10-3	ST JUDE MEDICAL ORD			150.000	9,266	61.770	9,266	5,706	44	171	0	(489)	0	(489)	0	L	03/28/2007

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
79466L-30-2	SALESFORCE.COM ORD			243.000	19,051	78.400	19,051	7,871	0	0	0	3,817	0	3,817	0	L	12/23/2015
80004C-10-1	SANDISK ORD			95.000	7,219	75.990	7,219	912	0	86	0	(2,089)	0	(2,089)	0	L	03/28/2007
806407-10-2	HENRY SCHEIN ORD			23.000	3,638	158.190	3,638	3,296	0	0	0	342	0	342	0	L	06/11/2015
806857-10-8	SCHLUMBERGER ORD		R	486.000	33,899	69.750	33,899	30,803	243	923	0	(7,611)	0	(7,611)	0	L	01/31/2007
808513-10-5	CHARLES SCHWAB ORD			450.000	14,819	32.930	14,819	6,732	0	108	0	1,233	0	1,233	0	L	07/18/2012
811065-10-1	SCRIPPS NETWORKS INTERACTIV CL A ORD			50.000	2,761	55.210	2,761	2,223	0	46	0	(1,003)	0	(1,003)	0	L	07/01/2008
81211K-10-0	SEALED AIR ORD			100.000	4,460	44.600	4,460	1,494	0	52	0	217	0	217	0	L	03/28/2007
816851-10-9	SEMPRA ENERGY ORD			80.000	7,521	94.010	7,521	4,485	56	221	0	(1,388)	0	(1,388)	0	L	06/25/2008
818097-10-7	SEVENTY SEVEN ENERGY ORD			17.000	18	1.050	18	18	0	2	0	126	200	(74)	0	L	07/01/2014
824348-10-6	SHERWIN WILLIAMS ORD			32.000	8,307	259.600	8,307	2,098	0	86	0	(110)	0	(110)	0	L	03/28/2007
828806-10-9	SIMON PROP GRP REIT			125.000	24,305	194.440	24,305	10,146	0	756	0	1,541	0	1,541	0	L	03/28/2012
83088M-10-2	SKYWORKS SOLUTIONS ORD			38.000	2,920	76.830	2,920	3,652	0	25	0	(733)	0	(733)	0	L	04/23/2015
832696-40-5	JM SMUCKER ORD			53.000	6,537	123.340	6,537	4,850	0	139	0	1,185	0	1,185	0	L	08/14/2014
833034-10-1	SNAP ON ORD			30.000	5,143	171.430	5,143	1,442	0	66	0	1,041	0	1,041	0	L	03/28/2007
842587-10-7	SOUTHERN ORD			376.000	17,593	46.790	17,593	13,367	0	739	0	(444)	0	(444)	0	L	06/11/2015
844741-10-8	SOUTHWEST AIRLINES ORD			256.000	11,023	43.060	11,023	2,926	19	69	0	189	0	189	0	L	03/28/2007
845467-10-9	SOUTHWSTN ENER ORD			141.000	1,003	7.110	1,003	2,098	0	0	0	(1,096)	0	(1,096)	0	L	08/26/2015
847560-10-9	SPECTRA ENERGY ORD			313.000	7,493	23.940	7,493	6,863	0	278	0	(2,339)	0	(2,339)	0	L	12/23/2015
854502-10-1	STANLEY BLACK AND DECKER ORD			51.000	5,443	106.730	5,443	1,489	0	109	0	543	0	543	0	L	03/01/2010
855030-10-2	STAPLES ORD			295.000	2,794	9.470	2,794	3,912	35	35	0	(1,118)	0	(1,118)	0	L	08/26/2015
855244-10-9	STARBUCKS ORD			574.000	34,457	60.030	34,457	2,715	0	390	0	10,909	0	10,909	0	L	03/28/2007
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD			48.000	3,325	69.280	3,325	1,052	0	72	0	(566)	0	(566)	0	L	08/14/2014
857477-10-3	STATE STREET ORD			155.000	10,286	66.360	10,286	7,370	53	198	0	(1,882)	0	(1,882)	0	L	07/24/2009
858912-10-8	STERICYCLE ORD			50.000	6,030	120.600	6,030	2,755	0	0	0	(524)	0	(524)	0	L	12/17/2008
863667-10-1	STRYKER ORD			1,080.000	100,375	92.940	100,375	84,235	410	1,490	0	(1,501)	0	(1,501)	0	L	10/22/2014
867914-10-3	SUNTRUST BANKS ORD			130.000	5,569	42.840	5,569	3,012	0	110	0	180	0	180	0	L	11/19/2015
871503-10-8	SYMANTEC ORD			355.000	7,455	21.000	7,455	6,512	0	213	0	(1,653)	0	(1,653)	0	L	08/14/2014
87165B-10-3	SYNCHRONY FINANCIAL ORD			223.001	6,781	30.410	6,781	5,831	0	0	0	950	0	950	0	L	12/23/2015
871829-10-7	SYSCO ORD			5,450.000	223,450	41.000	223,450	191,330	0	5,927	0	6,051	0	6,051	0	L	02/09/2015
872375-10-0	TECO ENERGY ORD			120.000	3,198	26.650	3,198	2,086	0	108	0	739	0	739	0	L	03/28/2007
872540-10-9	TJX ORD			2,745.000	194,648	70.910	194,648	120,096	0	2,210	0	6,396	0	6,396	0	L	08/14/2014
87265H-10-9	TRI POINTE GROUP ORD			5.000	63	12.670	63	60	0	0	0	(13)	0	(13)	0	L	07/02/2014
87422J-10-5	TALEN ENERGY ORD			27.000	168	6.230	168	168	0	0	0	0	223	(223)	0	L	03/28/2007
87612E-10-6	TARGET ORD			230.000	16,700	72.610	16,700	11,133	0	497	0	(759)	0	(759)	0	L	09/05/2006
87901J-10-5	TEGNA ORD			3,152.000	80,439	25.520	80,439	69,568	441	429	0	10,871	0	10,871	0	L	11/19/2015
88033G-40-7	TENET HEALTHCARE ORD			40.000	1,212	30.300	1,212	1,038	0	0	0	(815)	0	(815)	0	L	03/28/2007
881609-10-1	TESORO ORD			49.000	5,163	105.370	5,163	645	0	91	0	1,520	0	1,520	0	L	10/17/2007
882508-10-4	TEXAS INSTRUMENTS ORD			480.000	26,309	54.810	26,309	7,925	0	672	0	646	0	646	0	L	03/28/2007
883203-10-1	TEXTRON ORD			106.000	4,453	42.010	4,453	4,071	2	0	0	382	0	382	0	L	10/19/2015
883556-10-2	THERMO FISHER SCIENTIFIC ORD			153.000	21,703	141.850	21,703	10,057	23	71	0	2,428	0	2,428	0	L	10/19/2015
88579Y-10-1	3M ORD			220.000	33,141	150.640	33,141	15,099	0	902	0	(3,010)	0	(3,010)	0	L	12/17/2008
886547-10-8	TIFFANY ORD			20.000	1,526	76.290	1,526	431	8	31	0	(611)	0	(611)	0	L	03/28/2007
887228-10-4	TIME ORD			47.000	736	15.670	736	422	0	36	0	(420)	0	(420)	0	L	06/06/2014
887317-30-3	TIME WARNER ORD			315.000	20,371	64.670	20,371	8,513	0	441	0	(6,536)	0	(6,536)	0	L	12/28/2009
88732J-20-7	TIME WARNER CABLE ORD			108.000	20,044	185.590	20,044	4,086	81	324	0	3,621	0	3,621	0	L	03/05/2014
89055F-10-3	TOPBUILD ORD			7.000	215	30.770	215	61	0	0	0	154	0	154	0	L	08/31/2011
891027-10-4	TORCHMARK ORD			45.000	2,572	57.160	2,572	879	0	24	0	135	0	135	0	L	03/28/2007
891906-10-9	TOTAL SYSTEM SERVICES ORD			53.000	2,639	49.800	2,639	742	5	21	0	840	0	840	0	L	12/18/2007
892356-10-6	TRACTOR SUPPLY ORD			29.000	2,480	85.500	2,480	2,482	0	0	0	(2)	0	(2)	0	L	12/23/2015
89417E-10-9	TRAVELERS COMPANIES ORD			170.000	19,186	112.860	19,186	10,055	0	405	0	1,192	0	1,192	0	L	03/28/2011
896945-20-1	TRIPADVISOR ORD			45.000	3,836	85.250	3,836	2,508	0	0	0	477	0	477	0	L	06/25/2013
90130A-10-1	TWENTY FIRST CENTURY FOX CL A ORD			545.000	14,802	27.160	14,802	4,387	0	164	0	(6,129)	0	(6,129)	0	L	07/01/2013
90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD			3,623.000	98,654	27.230	98,654	122,263	0	1,044	0	(34,060)	0	(34,060)	0	L	11/19/2015
902494-10-3	TYSON FOODS CL A ORD			140.000	7,466	53.330	7,466	1,315	0	63	0	1,854	0	1,854	0	L	05/21/2008

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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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
902973-30-4	US BANCORP ORD			595.000	25,389	42.670	25,389	14,590	152	595	0	(1,357)	0	(1,357)	0	L	07/24/2009
904311-10-7	UNDER ARMOUR CL A ORD			83.000	6,691	80.610	6,691	5,711	0	0	0	1,055	0	1,055	0	L	08/14/2014
907818-10-8	UNION PACIFIC ORD			348.000	27,214	78.200	27,214	10,636	0	940	0	(14,244)	0	(14,244)	0	L	07/23/2010
910047-10-9	UNITED CONTINENTAL HOLDINGS ORD			124.000	7,105	57.300	7,105	7,046	0	0	0	60	0	60	0	L	10/19/2015
911312-10-6	UNITED PARCEL SERVICE CL B ORD			1,244.000	119,710	96.230	119,710	115,154	0	2,315	0	(6,328)	0	(6,328)	0	L	08/24/2015
911363-10-9	UNITED RENTAL ORD			44.000	3,192	72.540	3,192	2,757	0	0	0	434	0	434	0	L	08/26/2015
913017-10-9	UNITED TECHNOLOGIES ORD			2,650.000	254,586	96.070	254,586	186,794	0	6,784	0	(50,165)	0	(50,165)	0	L	08/14/2014
91324P-10-2	UNITEDHEALTH GRP ORD			347.000	40,821	117.640	40,821	9,230	0	651	0	5,743	0	5,743	0	L	03/28/2007
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			28.000	3,346	119.490	3,346	3,604	0	3	0	(258)	0	(258)	0	L	10/19/2015
91529Y-10-6	UNUM ORD			10.000	333	33.290	333	225	0	7	0	(16)	0	(16)	0	L	03/28/2007
91704F-10-4	URBAN EDGE PROPERTIES ORD			38.000	891	23.450	891	547	0	30	0	344	0	344	0	L	04/23/2014
918204-10-8	VF ORD			2,220.000	138,195	62.250	138,195	84,971	0	2,953	0	(28,083)	0	(28,083)	0	L	08/14/2014
91913Y-10-0	VALERO ENERGY ORD			225.000	15,910	70.710	15,910	4,470	0	383	0	4,772	0	4,772	0	L	03/28/2007
92210H-10-5	VANTIV CL A ORD			2,355.000	111,674	47.420	111,674	75,244	0	0	0	31,793	0	31,793	0	L	08/14/2014
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			10.000	808	80.800	808	471	0	0	0	(57)	0	(57)	0	L	03/28/2007
92276F-10-0	VENTAS REIT			90.000	5,079	56.430	5,079	3,332	0	131	0	1,747	0	1,747	0	L	11/17/2009
92343E-10-2	VERISIGN ORD			60.000	5,242	87.360	5,242	1,132	0	0	0	1,822	0	1,822	0	L	01/30/2008
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,519.000	70,208	46.220	70,208	50,600	0	3,143	0	(747)	0	(747)	0	L	11/19/2015
923454-10-2	VERITIV ORD			3.000	109	36.220	109	26	0	0	0	(47)	0	(47)	0	L	07/02/2014
92345Y-10-6	VERISK ANALYTICS ORD			54.000	4,152	76.880	4,152	4,264	0	0	0	(112)	0	(112)	0	L	10/19/2015
92532F-10-0	VERTEX PHARMACEUTICALS ORD			101.000	12,709	125.830	12,709	7,823	0	0	0	710	0	710	0	L	06/25/2014
92553P-20-1	VIACOM CL B ORD			180.000	7,409	41.160	7,409	3,431	72	263	0	(6,136)	0	(6,136)	0	L	03/28/2007
92826C-83-9	VISA CL A ORD			758.000	58,783	77.550	58,783	17,389	0	369	0	8,808	0	8,808	0	L	12/23/2015
929042-10-9	VORNADO REALTY REIT			76.000	7,597	99.960	7,597	5,258	0	192	0	2,339	0	2,339	0	L	04/23/2014
929160-10-9	VULCAN MATERIALS ORD			67.000	6,363	94.970	6,363	3,221	0	27	0	1,959	0	1,959	0	L	08/14/2014
92939N-10-2	WP GLIMCHER ORD			26.000	276	10.610	276	176	0	26	0	(172)	0	(172)	0	L	05/28/2014
92939U-10-6	WEC ENERGY GROUP ORD			45.000	2,309	51.310	2,309	1,675	0	31	0	634	0	634	0	L	03/28/2007
931142-10-3	WAL MART STORES ORD			610.000	37,393	61.300	37,393	29,369	299	1,063	0	(13,356)	0	(13,356)	0	L	11/19/2015
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			335.000	28,527	85.155	28,527	8,264	0	467	0	3,000	0	3,000	0	L	07/24/2007
94106L-10-9	WASTE MANAGEMENT ORD			75.000	4,003	53.370	4,003	2,556	0	116	0	154	0	154	0	L	03/28/2007
941848-10-3	WATERS ORD			20.000	2,692	134.580	2,692	1,147	0	0	0	437	0	437	0	L	03/28/2007
949746-10-1	WELLS FARGO ORD			3,582.000	194,718	54.360	194,718	147,662	0	2,815	0	(595)	0	(595)	0	L	12/21/2015
95040Q-10-4	WELLTOWER ORD			131.000	8,912	68.030	8,912	6,563	0	432	0	(1,001)	0	(1,001)	0	L	03/05/2014
958102-10-5	WESTERN DIGITAL ORD			70.000	4,204	60.050	4,204	2,114	35	133	0	(3,546)	0	(3,546)	0	L	07/24/2009
959802-10-9	WESTERN UNION ORD			110.000	1,970	17.910	1,970	1,550	0	68	0	0	0	0	0	L	12/17/2008
96145D-10-5	WESTROCK ORD			58.000	2,646	45.620	2,646	2,519	0	44	0	127	0	127	0	L	06/25/2013
962166-10-4	WEYERHAEUSER REIT			181.000	5,426	29.980	5,426	4,673	0	217	0	(1,070)	0	(1,070)	0	L	11/20/2012
963320-10-6	WHIRLPOOL ORD			940.000	138,058	146.870	138,058	130,378	0	3,161	0	(44,010)	0	(44,010)	0	L	04/21/2015
966837-10-6	WHOLE FOODS MARKET ORD			100.000	3,350	33.500	3,350	472	0	52	0	(1,692)	0	(1,692)	0	L	03/28/2007
969457-10-0	WILLIAMS ORD			250.000	6,425	25.700	6,425	5,825	0	613	0	(4,810)	0	(4,810)	0	L	03/28/2007
97382A-20-0	WINDSTREAM HOLDINGS ORD			51.000	328	6.440	328	328	8	13	0	0	270	(270)	0	L	11/22/2011
98310W-10-8	WYNDHAM WORLDWIDE ORD			75.000	5,449	72.650	5,449	2,822	0	126	0	(983)	0	(983)	0	L	05/23/2012
983134-10-7	WYNN RESORTS ORD			30.000	2,076	69.190	2,076	2,076	0	90	0	(858)	1,529	(2,387)	0	L	02/23/2011
98389B-10-0	XCEL ENERGY ORD			240.000	8,618	35.910	8,618	5,899	77	302	0	(2)	0	(2)	0	L	03/28/2007
983919-10-1	XILINX ORD			138.000	6,482	46.970	6,482	5,162	0	168	0	508	0	508	0	L	08/14/2014
984121-10-3	XEROX ORD			490.000	5,209	10.630	5,209	3,342	34	134	0	(1,583)	0	(1,583)	0	L	02/23/2011
98419M-10-0	XYLEM ORD			110.000	4,015	36.500	4,015	2,981	0	62	0	(173)	0	(173)	0	L	11/01/2011
984332-10-6	YAHOO! ORD			360.000	11,974	33.260	11,974	4,392	0	0	0	(6,210)	0	(6,210)	0	L	10/17/2007
988498-10-1	YUM BRANDS ORD			190.000	13,880	73.050	13,880	9,817	0	321	0	38	0	38	0	L	03/28/2011
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			90.000	9,233	102.590	9,233	3,638	20	79	0	(975)	0	(975)	0	L	03/28/2007
989701-10-7	ZIONS BANCORPORATION ORD			93.000	2,539	27.300	2,539	2,548	0	6	0	(9)	0	(9)	0	L	08/26/2015
98978V-10-3	ZOETIS CL A ORD			192.000	9,201	47.920	9,201	5,328	0	45	0	932	0	932	0	L	08/26/2015
G0176J-10-9	ALLEGION ORD		R	43.000	2,835	65.920	2,835	1,298	0	17	0	450	0	450	0	L	12/12/2013
G0177J-10-8	ALLERGAN ORD		R	152.000	47,500	312.500	47,500	26,212	0	0	0	8,058	0	8,058	0	L	11/19/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G0408V-10-2	AON CL A ORD		R	95.000	8,760	92.210	8,760	4,712	0	109	0	(249)	0	(249)	0	L	02/25/2013
G1151C-10-1	ACCENTURE CL A ORD		R	270.000	28,215	104.500	28,215	16,072	0	572	0	4,101	0	4,101	0	L	07/29/2011
G27823-10-6	DELPHI AUTOMOTIVE ORD		R	145.000	12,431	85.730	12,431	5,610	0	145	0	1,886	0	1,886	0	L	01/23/2013
G29183-10-3	EATON ORD		R	215.000	11,189	52.040	11,189	11,317	0	310	0	(2,040)	0	(2,040)	0	L	08/26/2015
G30401-10-6	ENDO INTERNATIONAL ORD		R	80.000	4,898	61.220	4,898	4,898	0	0	0	0	2,624	(2,624)	0	L	04/23/2015
G47791-10-1	INGERSOLL RAND ORD		R	130.000	7,188	55.290	7,188	5,172	0	151	0	(1,053)	0	(1,053)	0	L	06/25/2013
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		R	1.000	16	16.180	16	20	0	0	0	(4)	0	(4)	0	L	04/07/2015
G491BT-10-8	INVESCO ORD		R	200.000	6,696	33.480	6,696	4,703	0	212	0	(1,208)	0	(1,208)	0	L	09/25/2008
G5785G-10-7	MALLINCKRODT ORD		R	45.000	3,358	74.630	3,358	5,610	0	0	0	(2,252)	0	(2,252)	0	L	04/23/2015
G5960L-10-3	MEDTRONIC ORD		R	3,443.000	264,836	76.920	264,836	264,001	1,308	3,590	0	834	0	834	0	L	08/26/2015
G60754-10-1	MICHAEL KORS HOLDINGS ORD		R	70.000	2,804	40.060	2,804	2,804	0	0	0	386	2,839	(2,453)	0	L	11/26/2013
G6359F-10-3	NABORS INDUSTRIES ORD		R	4.000	34	8.510	34	34	0	1	0	6	24	(18)	0	L	03/28/2007
G6518L-10-8	NIELSEN HOLDINGS ORD		R	110.000	5,126	46.600	5,126	5,090	0	88	0	36	0	36	0	L	04/23/2015
G7945M-10-7	SEAGATE TECHNOLOGY ORD		R	85.000	3,116	36.660	3,116	2,343	0	191	0	(2,536)	0	(2,536)	0	L	07/18/2012
G7S00T-10-4	PENTAIR ORD		R	17.000	842	49.530	842	506	0	22	0	(287)	0	(287)	0	L	10/31/2012
G81276-10-0	SIGNET JEWELERS ORD		R	31.000	3,834	123.690	3,834	4,519	0	7	0	(685)	0	(685)	0	L	10/19/2015
G91442-10-6	TYCO INTERNATIONAL ORD		R	80.000	2,551	31.890	2,551	1,531	0	64	0	(958)	0	(958)	0	L	11/17/2014
G97822-10-3	PERRIGO ORD		R	50.000	7,235	144.700	7,235	7,778	0	25	0	(1,123)	0	(1,123)	0	L	12/19/2013
G98290-10-2	XL GROUP ORD		R	142.000	5,564	39.180	5,564	4,678	0	73	0	439	0	439	0	L	08/26/2015
H0023R-10-5	ACE ORD		R	85.000	9,932	116.850	9,932	5,480	57	224	0	167	0	167	0	L	02/23/2011
H84989-10-4	TE CONNECTIVITY ORD		R	180.000	11,630	64.610	11,630	6,052	0	230	0	245	0	245	0	L	10/19/2011
H8817H-10-0	TRANSOCEAN ORD		R	131.000	1,622	12.380	1,622	1,970	0	0	0	(348)	0	(348)	0	L	10/19/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		R	165.000	14,339	86.900	14,339	8,787	0	502	0	1,239	0	1,239	0	L	01/23/2013
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD			63.000	6,376	101.210	6,376	5,530	24	24	0	847	0	847	0	L	08/26/2015
Y0486S-10-4	AVAGO TECHNOLOGIES ORD		R	80.000	11,612	145.150	11,612	5,908	0	131	0	3,565	0	3,565	0	L	08/14/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					13,992,487	XXX	13,992,487	9,240,571	16,430	262,805	0	22,089	112,700	(90,611)	0	XXX	XXX
Mutual Funds																	
78467Y-10-7	SPDR S&P MIDCAP 400 ETF			2,224.000	564,985	254.040	564,985	342,665	2,231	7,812	0	(22,084)	0	(22,084)	0	L	03/28/2007
9299999. Subtotal - Mutual Funds					564,985	XXX	564,985	342,665	2,231	7,812	0	(22,084)	0	(22,084)	0	XXX	XXX
Money Market Mutual Funds																	
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT			50,028.400	50,028	1.000	50,028	50,028	0	0	0	0	0	0	0	V	12/31/2015
9399999. Subtotal - Money Market Mutual Funds					50,028	XXX	50,028	50,028	0	0	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					14,607,501	XXX	14,607,501	9,633,265	18,661	270,616	0	5	112,700	(112,696)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					14,607,501	XXX	14,607,501	9,633,265	18,661	270,616	0	5	112,700	(112,696)	0	XXX	XXX

(a) For all common stock 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								
912828-M7-2	UNITED STATES TREASURY		12/30/2015	VARIOUS		2,694,454	2,700,000	1,560
0599999. Subtotal - Bonds - U.S. Governments						2,694,454	2,700,000	1,560
Bonds - U.S. States, Territories and Possessions								
13063B-FV-9	CA ST-TXBL		01/22/2015	J.P. MORGAN CLEARING CORP		564,778	455,000	14,670
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						564,778	455,000	14,670
Bonds - U.S. Special Revenues								
02765U-DN-1	AMERN MUN PWR-BABS		02/26/2015	MESIROW FINANCIAL INC.		1,132,890	900,000	2,673
3132QM-LQ-2	RMBS - FG Q31234		02/25/2015	CANTOR FITZGERALD + CO.		2,681,825	2,556,402	2,734
3132QN-L8-0	RMBS - FG Q32150		04/01/2015	Adjustment		1,574,597	1,497,833	1,893
3132QN-WM-7	RMBS - FG Q32451		03/25/2015	CANTOR FITZGERALD + CO.		1,580,156	1,500,000	3,792
3138WE-UD-9	RMBS - FN AS5079		05/07/2015	SUNTRUST ROBINSON HUMPHREY INC		1,573,242	1,500,000	1,896
3138WE-UF-4	RMBS - FN AS5081		06/01/2015	Adjustment		1,824,241	1,747,253	1,699
454898-QY-6	IN PWR AGY-TXB-A-BABS		04/01/2015	FIRST TENNESSEE SEC CORP, MEMPHIS		1,817,955	1,500,000	22,376
544652-6F-2	LOS ANGELES WSTWTR-B		02/10/2015	STERNE, AGEE & LEACH, INC.		376,128	300,000	3,488
744434-EC-1	PUBLIC PWR GENERATION AGY NEB REV		12/16/2015	SAMUEL A . RAMIREZ & CO. INC.		2,450,520	2,000,000	68,397
842475-F7-5	SO CA PUB PWER-BABS		02/23/2015	JEFFERIES & COMPANY, INC.		365,022	300,000	2,724
3199999. Subtotal - Bonds - U.S. Special Revenues						15,376,577	13,801,488	111,670
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00130H-BU-8	AES CORPORATION		09/15/2015	VARIOUS		147,213	150,000	561
00507V-AC-3	ACTIVISION BLIZZARD		09/21/2015	JP MORGAN SECURITIES INC.		58,019	55,000	77
013817-AW-1	ALCOA INC		02/25/2015	MERRILL LYNCH PIERCE FENNER		108,750	100,000	2,278
02005N-AE-0	ALLY FINANCIAL INC		10/13/2015	JANNEY MONTGOMERY, SCOTT INC		79,005	69,000	475
02154C-AD-5	ALTICE FINANCING SA	R	09/18/2015	Goldman Sachs		59,100	60,000	2,529
02376R-AA-0	AMERICAN AIRLINES GROUP		11/19/2015	MORGAN STANLEY CO		70,700	70,000	567
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN	R	06/19/2015	SUNTRUST ROBINSON HUMPHREY INC		2,027,320	2,000,000	36,743
053773-AV-9	AVIS BUDGET CAR/FINANCE		02/11/2015	Goldman Sachs		104,625	100,000	2,078
05950E-AE-8	CMBS - BACM 2006-2 A4		07/01/2015	Adjustment		0	0	1
120111-BM-0	BUILDING MATERIALS CORP		09/21/2015	JP MORGAN SECURITIES INC.		56,089	55,000	1,059
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		04/14/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		71,925	70,000	174
12543D-AV-2	CHS/COMMUNITY HEALTH SYS		10/22/2015	VARIOUS		161,163	155,000	2,889
126307-AF-4	CVC 6.750 11/15/21		09/25/2015	JANNEY MONTGOMERY, SCOTT INC		62,825	70,000	1,772
126650-CN-8	CVS HEALTH CORP		07/13/2015	BARCLAYS CAPITAL INC, NEW YORK		1,992,700	2,000,000	0
131347-CA-2	CALPINE CORP		03/19/2015	MERRILL LYNCH PIERCE FENNER		75,425	70,000	805
151020-AS-3	CELGENE CORP		09/29/2015	VARIOUS		1,989,810	2,000,000	5,382
156700-AS-5	CENTURYLINK INC		08/24/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		47,000	50,000	1,305
170031-AB-4	CHIQUITA BRANDS INTL / L		01/23/2015	NON-BROKER TRADE, BOSTON		28,840	28,000	0
17290H-AA-3	ABS - CHAI-15PM3-A		12/10/2015	Citigroup (SSB)		1,899,692	1,900,000	0
20030N-BQ-3	COMCAST CORP		06/11/2015	Citigroup (SSB)		3,243,793	3,250,000	7,890
20826F-AC-0	CONOCOPHILLIPS COMPANY		06/19/2015	BNP Paribas - CP		969,120	1,000,000	4,658
21036P-AL-2	CONSTELLATION BRANDS INC		02/26/2015	Goldman Sachs		78,563	75,000	1,080
224044-CF-2	COX COMMUNICATIONS INC		08/31/2015	SUNTRUST ROBINSON HUMPHREY INC		883,410	1,000,000	4,267
228227-BD-5	CROWN CASTLE INTL CORP		04/14/2015	ACADEMY SECURITIES, INC.		73,938	70,000	939
26441C-AL-9	DUKE ENERGY CORP		09/14/2015	MORGAN STANLEY CO		1,036,070	1,000,000	16,678
26817R-AN-8	DYNEGY INC		08/18/2015	CORPORATE ACTION		70,000	70,000	1,534
26827E-AC-9	ABS - ECAF 2015-1A A2	R	06/15/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		3,000,000	3,000,000	0
30251G-AN-7	FMG RESOURCES AUG 2006	R	02/03/2015	Citigroup (SSB)		118,175	145,000	3,461
30706V-AA-3	FAMILY TREE ESCROW LLC		04/13/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		74,550	70,000	593
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	R	12/22/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		122,813	125,000	1,331
337932-AF-4	FIRSTENERGY CORP		07/08/2015	Goldman Sachs		76,280	75,000	1,045
35906A-AX-6	FRONTIER COMMUNICATIONS		09/15/2015	JP MORGAN SECURITIES INC.		70,525	70,000	0
36164N-FH-3	GE CAPITAL INTERNATIONAL FUNDING CO	R	10/26/2015	CORPORATE ACTION		2,964,267	2,964,386	0
364725-BC-4	GANNETT CO INC		04/08/2015	ACADEMY SECURITIES, INC.		52,625	50,000	1,642
37045V-AG-5	GENERAL MOTORS CO		06/11/2015	ACADEMY SECURITIES, INC.		77,400	80,000	667
382550-BD-2	GOODYEAR TIRE & RUBBER		04/17/2015	Citigroup (SSB)		64,050	60,000	553
404119-BN-8	HCA INC		12/22/2015	VARIOUS		130,525	125,000	2,366
421924-BK-6	HEALTHSOUTH CORP		08/24/2015	JEFFERIES & COMPANY, INC.		79,400	80,000	1,482
428040-CP-2	HERTZ CORP		09/21/2015	JP MORGAN SECURITIES INC.		56,089	55,000	1,427
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L		09/25/2015	MORGAN STANLEY CO		18,100	20,000	366
45824T-AM-7	INTELSAT JACKSON HLDG	R	10/01/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		125,600	160,000	3,268
459745-GH-2	INTL LEASE FINANCE CORP		10/16/2015	MERRILL LYNCH PIERCE FENNER		42,900	40,000	1,083
478165-AH-6	JOHNSON (S.C.) & SON INC		10/13/2015	MERRILL LYNCH PIERCE FENNER		2,994,210	3,000,000	0
494550-AT-3	KINDER MORGAN ENER PART		09/02/2015	MORGAN STANLEY CO		920,390	1,000,000	27,872

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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
502160-AL-8	LSB INDUSTRIES		08/25/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		76,125	75,000	436
513075-BH-3	LAMAR MEDIA CORP		12/01/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		87,763	85,000	1,764
527298-BD-4	LEVEL 3 FINANCING INC		04/14/2015	JP MORGAN SECURITIES INC.		61,950	60,000	1,362
52736R-BG-6	LEVI STRAUSS & CO		07/17/2015	CORPORATE ACTION		75,831	75,000	833
536022-AF-3	LINN ENERGY LLC/FIN CORP		01/21/2015	CREDIT AGRICOLE		54,775	70,000	1,974
552953-CC-3	MGM RESORTS INTL		02/24/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		129,531	125,000	1,917
570506-AS-4	MARKWEST ENERGY PART/FIN		09/14/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		71,438	75,000	1,077
574599-BJ-4	MASCO CORP		07/08/2015	SUMRIDGE PARTNERS LLC		76,219	75,000	1,011
582839-AH-9	MEAD JOHNSON NUTRITION CO		10/29/2015	JP MORGAN SECURITIES INC.		999,580	1,000,000	0
58445M-AP-7	MEDIACOM LLC/CAPTL CORP		10/08/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		65,900	65,000	581
595620-AP-0	MIDAMERICAN ENERGY CO		10/05/2015	BNY/MIZUHO SECURITIES USA INC		3,245,515	3,250,000	0
629377-BY-7	NRG ENERGY INC		03/19/2015	MERRILL LYNCH PIERCE FENNER		65,163	65,000	1,614
649322-AA-2	NY & PRESBYTERIAN HOSPIT		01/29/2015	Goldman Sachs		300,000	300,000	0
654106-AE-3	NIKE INC		10/26/2015	MERRILL LYNCH PIERCE FENNER		1,733,725	1,750,000	0
65410C-AA-8	NIELSEN CO (LUXEMBOURG) SARL		12/22/2015	JP MORGAN SECURITIES INC.		71,618	70,000	930
655044-AK-1	NOBLE ENERGY INC		09/09/2015	MORGAN STANLEY CO		1,012,500	1,000,000	20,781
67054L-AB-3	NUMERICABLE GROUP SA	R	01/29/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		76,875	75,000	2,100
68245X-AB-5	1011778 BC / NEW RED FIN	I	10/02/2015	MORGAN STANLEY CO		73,875	75,000	790
713448-CZ-9	PEPSICO INC		07/14/2015	JP MORGAN SECURITIES INC.		3,238,463	3,250,000	0
747262-AS-2	QVC INC		05/12/2015	MarketAxess		76,460	75,000	445
78442F-EQ-7	SLM CORP		08/24/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		25,725	30,000	147
785592-AD-8	SABINE PASS LIQUEFACTION		02/26/2015	Goldman Sachs		87,231	85,000	1,833
786CVR-30-8	SAFEWAY INC CVR		02/02/2015	CORPORATE ACTION		0	95	0
80007P-AN-9	SANDRIDGE ENERGY INC		02/10/2015	CREDIT AGRICOLE		88,800	120,000	3,700
81211K-AU-4	SEALED AIR CORP		04/09/2015	RBC CAPITAL MARKETS		52,625	50,000	95
82967N-AS-7	SIRIUS XM RADIO INC		03/19/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		72,800	70,000	805
832248-AV-0	SMITHFIELD FOODS INC		04/29/2015	JEFFERIES & COMPANY, INC.		75,775	70,000	1,018
84762L-AR-6	SPECTRUM BRANDS INC		09/21/2015	JEFFERIES & COMPANY, INC.		57,327	55,000	926
87264A-AK-1	T-MOBILE USA INC	R	09/23/2015	JANNEY MONTGOMERY, SCOTT INC		60,825	60,000	1,844
87612B-AP-7	TARGA RESOURCES PARTNERS		06/11/2015	ACADEMY SECURITIES, INC.		75,200	80,000	293
87927Y-AA-0	TELECOM ITALIA SPA	R	07/10/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		100,500	100,000	663
88033G-CN-8	TENET HEALTHCARE CORP		10/22/2015	MERRILL LYNCH PIERCE FENNER		68,075	70,000	1,719
912909-AF-5	US STEEL CORP		01/23/2015	MORGAN STANLEY CO		75,938	75,000	1,798
913017-BT-5	UNITED TECHNOLOGIES CORP		06/11/2015	FIRST TENNESSEE SECURITIES CORP		2,033,900	2,000,000	3,750
91324P-CR-1	UNITEDHEALTH GROUP INC		07/20/2015	JP MORGAN SECURITIES INC.		2,987,670	3,000,000	0
914906-AP-7	UNIVISION COMMUNICATIONS		04/13/2015	MERRILL LYNCH PIERCE FENNER		64,800	60,000	349
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		04/08/2015	ACADEMY SECURITIES, INC.		53,063	50,000	1,550
95000A-AZ-0	CMBS - WFCMT-15P2-B		12/08/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		2,317,478	2,250,000	5,851
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,274,026	46,426,481	206,850
8399997. Total - Bonds - Part 3						64,909,835	63,382,969	334,750
8399998. Total - Bonds - Part 5						13,307,637	12,552,240	32,728
8399999. Total - Bonds						78,217,472	75,935,208	367,478
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00130H-10-5	AES ORD		12/23/2015	ITG INC	258.000	2,453		0
00206R-10-2	AT&T INC		07/27/2015	CORPORATE ACTION	435.160	7,112		0
00507V-10-9	ACTIVISION BLIZZARD INC		10/19/2015	ITG INC	195.000	6,511		0
00751Y-10-6	ADVANCE AUTO PARTS INC		10/19/2015	ITG INC	29.000	5,560		0
00817Y-10-8	AETNA INC		11/19/2015	ITG INC	31.000	3,086		0
013817-10-1	ALCOA INC		08/26/2015	ITG INC	500.000	4,110		0
015351-10-9	ALEXION PHARMACEUTICALS INC		08/26/2015	ITG INC	27.000	4,567		0
02079K-10-7	ALPHABET INC-CL C		11/19/2015	ITG INC	6.000	4,435		0
023135-10-6	AMAZON.COM INC		10/19/2015	ITG INC	5.000	2,852		0
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/23/2015	ITG INC	280.000	14,356		0
026874-78-4	AMERICAN INTERNATIONAL GROUP		06/11/2015	Citigroup (SSB)	4.000	248		0
03073E-10-5	AMERISOURCEBERGEN CORP		10/19/2015	ITG INC	36.000	3,412		0
037411-10-5	APACHE CORP		11/19/2015	ITG INC	91.000	4,231		0
037833-10-0	APPLE INC		05/12/2015	BERNSTEIN (SANFORD C) & CO.	345.000	43,438		0
057224-10-7	BAKER HUGHES ORD		12/23/2015	ITG INC	43.000	2,027		0
058498-10-6	BALL ORD		12/23/2015	ITG INC	54.000	3,907		0
060505-10-4	BANK OF AMERICA CORP		12/23/2015	ITG INC	1,502.000	25,059		0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07177M-10-3	BAXALTA INC		11/30/2015	VARIOUS	2,265.000	61,578		0
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	250.000	6,346		0
084670-70-2	BERKSHIRE HATHWAY CL B ORD		12/23/2015	ITG INC	29.000	3,883		0
09238E-10-4	BLACKHAWK NETWORK HOLDINGS I		05/26/2015	CORPORATE ACTION	15.000	355		0
099724-10-6	BORGWARNER INC		09/21/2015	VARIOUS	3,300.000	173,284		0
101121-10-1	BOSTON PROPERTIES INC		11/19/2015	ITG INC	26.000	3,230		0
111320-10-7	BROADCOM CORP-CL A		10/19/2015	ITG INC	66.000	3,380		0
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		10/19/2015	ITG INC	55.000	3,951		0
12572Q-10-5	CME GROUP INC		11/19/2015	ITG INC	59.000	5,706		0
12650T-10-4	CSRA ORD		11/30/2015	CORPORATE ACTION	10.000	184		0
134429-10-9	CAMPBELL SOUP CO		08/26/2015	ITG INC	71.000	3,325		0
14040H-10-5	CAPITAL ONE FINANCIAL CORP		04/27/2015	VARIOUS	640.000	50,640		0
141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	VARIOUS	43.250	1,257		0
156700-10-6	CENTURYLINK INC		08/26/2015	ITG INC	99.000	2,588		0
16117M-30-5	CHARTER COMMUNICATION-A		07/08/2015	JONESTRADING INSTITUTIONAL SER	250.000	43,396		0
163851-10-8	CHEMOURS CO/THE		07/01/2015	CORPORATE ACTION	94.400	1,061		0
165167-10-7	CHESAPEAKE ENERGY CORP		11/19/2015	ITG INC	215.000	1,185		0
171798-10-1	CIMAREX ENERGY CO		08/11/2015	VARIOUS	256.000	27,739		0
17275R-10-2	CISCO SYSTEMS INC		12/02/2015	VARIOUS	2,760.000	74,331		0
172967-42-4	CITIGROUP INC		04/16/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	400.000	21,665		0
189754-10-4	COACH ORD		12/23/2015	ITG INC	109.000	3,599		0
194162-10-3	COLGATE-PALMOLIVE CO		10/19/2015	ITG INC	98.000	6,579		0
198280-10-9	COLUMBIA PIPELINE GROUP		08/01/2015	VARIOUS	160.000	1,098		0
20030N-20-0	COMCAST CORP-SPECIAL CL A		10/19/2015	ITG INC	83.000	5,139		0
20341J-10-4	COMMUNICATIONS SALES & LE		07/01/2015	VARIOUS	62.000	1,887		0
205363-10-4	COMPUTER SCIENCES CORP		11/30/2015	CORPORATE ACTION	10.000	184		0
22160K-10-5	COSTCO WHOLESALE CORP		11/19/2015	ITG INC	27.000	4,396		0
235851-10-2	DANAHER CORP		04/23/2015	ITG INC	109.000	9,226		0
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	CORPORATE ACTION	10.000	251		0
25179M-10-3	DEVON ENERGY ORD		12/23/2015	ITG INC	71.000	2,334		0
256746-10-8	DOLLAR TREE INC		07/06/2015	CORPORATE ACTION	9.936	796		0
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	320.000	10,732		0
26875P-10-1	EOG RESOURCES INC		08/11/2015	VARIOUS	375.000	28,277		0
269246-40-1	E*TRADE FINANCIAL CORP		08/26/2015	ITG INC	134.000	3,337		0
278642-10-3	EBAY INC		08/01/2015	VARIOUS	375.000	1,850		0
285512-10-9	ELECTRONIC ARTS INC		11/19/2015	ITG INC	34.000	2,416		0
29364G-10-3	ENTERGY CORP		08/26/2015	ITG INC	83.000	5,289		0
29444U-70-0	EQUINIX INC		04/23/2015	ITG INC	16.000	3,926		0
30161N-10-1	EXELON CORP		10/19/2015	ITG INC	267.000	8,015		0
30212P-30-3	EXPEDIA INC		12/23/2015	ITG INC	41.000	4,836		0
30231G-10-2	EXXON MOBIL CORP		12/23/2015	ITG INC	106.000	7,939		0
30303M-10-2	FACEBOOK INC-A		10/19/2015	ITG INC	89.000	8,702		0
336433-10-7	FIRST SOLAR ORD		12/23/2015	ITG INC	30.000	1,985		0
337932-10-7	FIRSTENERGY CORP		08/26/2015	ITG INC	195.000	6,205		0
34354P-10-5	FLOWSERVE CORP		08/26/2015	ITG INC	62.000	2,657		0
35086T-10-9	FOUR CORNERS PROPERTY ORD		11/10/2015	CORPORATE ACTION	3.333	31		0
35671D-85-7	FREEPORT-MCMORAN INC		10/19/2015	ITG INC	333.000	3,953		0
35906A-10-8	FRONTIER COMMUNICATIONS ORD		12/23/2015	ITG INC	468.000	2,268		0
36473H-10-4	GANNETT CO INC		06/29/2015	CORPORATE ACTION	60.000	192		0
369604-10-3	GENERAL ELECTRIC CO		08/26/2015	ITG INC	296.000	7,015		0
37045V-10-0	GENERAL MOTORS CO		08/26/2015	ITG INC	177.000	4,912		0
38259P-50-8	GOOGLE INC-CL A		03/06/2015	VARIOUS	295.000	163,959		0
40412C-10-1	HCA HOLDINGS INC		11/19/2015	VARIOUS	202.000	14,307		0
40434L-10-5	HP Inc.		12/01/2015	VARIOUS	693.000	6,354		0
410345-10-2	HANESBRANDS INC		04/23/2015	ITG INC	68.000	2,340		0
413086-10-9	HARMAN INTERNATIONAL		11/19/2015	ITG INC	27.000	2,721		0
416515-10-4	HARTFORD FINANCIAL SVCS GRP		08/26/2015	VARIOUS	143.000	6,531		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/01/2015	VARIOUS	693.000	7,122		0
452327-10-9	ILLUMINA INC		11/19/2015	ITG INC	55.000	9,536		0
481165-10-8	JOY GLOBAL INC		08/26/2015	VARIOUS	44.000	1,005		0
485170-30-2	KANSAS CITY SOUTHERN		11/19/2015	ITG INC	43.000	4,006		0
49271M-10-0	KEURIG GREEN MOUNTAIN INC		12/23/2015	ITG INC	54.000	4,142		0
493267-10-8	KEYCORP		12/01/2015	VARIOUS	266.000	3,484		0
49446R-10-9	KIMCO REALTY CORP		12/23/2015	VARIOUS	161.000	4,257		0
49456B-10-1	KINDER MORGAN INC		01/23/2015	ITG INC	306.000	12,944		0

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500255-10-4	KOHLS CORP		12/23/2015	VARIOUS	66.000	3,122		0
500754-10-6	KRAFT HEINZ CO/THE		08/01/2015	VARIOUS	234.000	7,311		0
527288-10-4	LEUCADIA NATIONAL CORP		12/23/2015	VARIOUS	119.000	2,063		0
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		01/23/2015	ITG INC	146.000	7,306		0
534187-10-9	LINCOLN NATIONAL CORP		11/19/2015	VARIOUS	73.000	4,061		0
535678-10-6	LINEAR TECHNOLOGY CORP		08/24/2015	JP MORGAN SECURITIES INC.	545.000	21,729		0
540424-10-8	LOEWS CORP		12/08/2015	VARIOUS	2,497.000	93,917		0
565849-10-6	MARATHON OIL CORP		12/01/2015	VARIOUS	172.000	3,108		0
573284-10-6	MARTIN MARIETTA MATERIALS		08/26/2015	ITG INC	29.000	4,515		0
574599-10-6	MASCO CORP		08/01/2015	VARIOUS	70.000	545		0
59156R-10-8	METLIFE INC		12/08/2015	VARIOUS	1,860.000	94,577		0
608190-10-4	MOHAWK INDUSTRIES INC		04/23/2015	ITG INC	27.000	4,835		0
617446-44-8	MORGAN STANLEY		12/01/2015	VARIOUS	139.000	4,755		0
620076-30-7	MOTOROLA SOLUTIONS ORD		12/23/2015	ITG INC	51.000	3,525		0
626717-10-2	MURPHY OIL CORP		12/23/2015	VARIOUS	55.000	1,296		0
628530-10-7	MYLAN NV		03/02/2015	CORPORATE ACTION	140.000	8,026		0
629377-50-8	NRG ENERGY ORD		12/23/2015	ITG INC	146.000	1,692		0
651639-10-6	NEWMONT MINING CORP		12/23/2015	VARIOUS	82.000	1,487		0
65473P-10-5	NISOURCE INC		08/01/2015	VARIOUS	160.000	657		0
655044-10-5	NOBLE ENERGY INC		08/26/2015	VARIOUS	57.000	1,781		0
665859-10-4	NORTHERN TRUST CORP		12/01/2015	VARIOUS	3.000	226		0
690768-40-3	OWENS-ILLINOIS INC		08/26/2015	VARIOUS	74.000	1,461		0
69351T-10-6	PPL CORP		08/01/2015	VARIOUS	220.000	5,393		0
704326-10-7	PAYCHEX INC		11/19/2015	VARIOUS	45.000	2,428		0
70450Y-10-3	PAYPAL HOLDINGS INC		12/23/2015	VARIOUS	433.000	5,000		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/23/2015	ITG INC	40.000	3,548		0
74005P-10-4	PRAXAIR INC		11/19/2015	VARIOUS	365.000	45,309		0
742718-10-9	PROCTER & GAMBLE CO/THE		06/11/2015	Stifel Nicolaus & Co.	585.000	46,608		0
74736K-10-1	QORVO INC		08/26/2015	ITG INC	65.000	3,333		0
7591EP-10-0	REGIONS FINANCIAL CORP		12/23/2015	VARIOUS	531.000	5,135		0
761713-10-6	REYNOLDS AMERICAN INC		12/01/2015	VARIOUS	33.744	2,430		0
78440X-10-1	SL GREEN REALTY CORP		04/23/2015	ITG INC	48.000	6,105		0
79466L-30-2	SALESFORCE.COM INC		12/23/2015	ITG INC	169.000	10,792		0
806407-10-2	HENRY SCHEIN INC		06/11/2015	Citigroup (SSB)	23.000	3,296		0
83088M-10-2	SKYWORKS SOLUTIONS INC		04/23/2015	ITG INC	100.000	9,612		0
842587-10-7	SOUTHERN CO/THE		06/11/2015	Citigroup (SSB)	155.000	6,607		0
845467-10-9	SOUTHWESTERN ENERGY CO		08/26/2015	VARIOUS	141.000	2,098		0
847560-10-9	SPECTRA ENERGY CORP		12/23/2015	VARIOUS	125.000	3,008		0
855030-10-2	STAPLES INC		08/26/2015	VARIOUS	295.000	3,912		0
867914-10-3	SUNTRUST BANKS INC		11/19/2015	VARIOUS	240.000	9,807		0
87165B-10-3	SYNCHRONY FINANCIAL		12/23/2015	VARIOUS	223.808	5,849		0
871829-10-7	SYSCO CORP		02/09/2015	MERRILL LYNCH PIERCE FENNER	2,045.000	82,255		0
87422J-10-5	TALEN ENERGY CORP		08/01/2015	VARIOUS	27.479	398		0
87901J-10-5	TEGNA INC		11/19/2015	VARIOUS	3,152.000	69,568		0
883203-10-1	TEXTRON INC		10/19/2015	VARIOUS	106.000	4,071		0
883556-10-2	THERMO FISHER SCIENTIFIC INC		10/19/2015	ITG INC	35.000	4,491		0
89055F-10-3	TOPBUILD CORP		08/01/2015	VARIOUS	7.778	70		0
892356-10-6	TRACTOR SUPPLY ORD		12/23/2015	ITG INC	29.000	2,482		0
90130A-20-0	TWENTY-FIRST CENTURY FOX - B		11/19/2015	ITG INC	143.000	4,337		0
910047-10-9	UNITED CONTINENTAL HOLDINGS		10/19/2015	ITG INC	124.000	7,046		0
911312-10-6	UNITED PARCEL SERVICE-CL B		08/24/2015	VARIOUS	1,080.000	106,607		0
911363-10-9	UNITED RENTALS INC		08/26/2015	ITG INC	44.000	2,757		0
913903-10-0	UNIVERSAL HEALTH SERVICES-B		10/19/2015	ITG INC	28.000	3,604		0
91704F-10-4	URBAN EDGE PROPERTIES		08/01/2015	VARIOUS	38.000	547		0
92276F-10-0	VENTAS INC		09/01/2015	VARIOUS	90.000	3,332		0
92343V-10-4	VERIZON COMMUNICATIONS INC		11/19/2015	ITG INC	100.000	4,574		0
92345Y-10-6	VERISK ANALYTICS INC		10/19/2015	ITG INC	54.000	4,264		0
92826C-83-9	VISA INC-CLASS A SHARES		12/23/2015	ITG INC	23.000	1,796		0
929042-10-9	VORNADO REALTY TRUST		08/01/2015	VARIOUS	76.000	5,258		0
92939U-10-6	WEC ENERGY GROUP INC		08/01/2015	VARIOUS	45.120	1,680		0
931142-10-3	WAL-MART STORES INC		11/19/2015	ITG INC	65.000	3,945		0
949746-10-1	WELLS FARGO & CO		12/21/2015	VARIOUS	1,745.000	94,609		0
96145D-10-5	WESTROCK CO		07/01/2015	CORPORATE ACTION	58.500	2,540		0
963320-10-6	WHIRLPOOL CORP		04/21/2015	VARIOUS	110.000	21,264		0
97382A-20-0	WINDSTREAM HOLDINGS INC-W/I		07/01/2015	VARIOUS	51.667	606		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
989701-10-7	ZIONS BANCORPORATION		08/26/2015	VARIOUS	93.000	2,548		0
98978V-10-3	ZOETIS INC		08/26/2015	ITG INC	75.000	3,234		0
G0177J-10-8	ALLERGAN PLC	R	11/19/2015	ITG INC	7.000	2,117		0
G29183-10-3	EATON CORP PLC	R	08/26/2015	ITG INC	99.000	5,345		0
G30401-10-6	ENDO INTERNATIONAL PLC	R	04/23/2015	ITG INC	93.000	8,744		0
G4863A-10-8	INTERNATIONAL GAME TECHNOLOG	R	08/01/2015	Adjustment	10.005	201		0
G5785G-10-7	MALLINCKRODT PLC	R	04/23/2015	ITG INC	57.000	7,106		0
G5960L-10-3	MEDTRONIC PLC	R	08/26/2015	VARIOUS	4,353.640	334,075		0
G81276-10-0	SIGNET JEWELERS LTD	R	10/19/2015	ITG INC	31.000	4,519		0
G98290-10-2	XL GROUP PLC	R	12/01/2015	VARIOUS	92.000	3,406		0
H8817H-10-0	TRANSOCEAN LTD	R	10/19/2015	ITG INC	131.000	1,970		0
N63218-10-6	NIELSEN NV	R	04/23/2015	ITG INC	165.000	7,635		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/26/2015	ITG INC	63.000	5,530		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,289,972	XXX	0
Common Stocks - Money Market Mutual Funds								
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		12/31/2015	Direct	50,028.400	50,028		0
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						50,028	XXX	0
9799997. Total - Common Stocks - Part 3						2,340,000	XXX	0
9799998. Total - Common Stocks - Part 5						7,056,447	XXX	0
9799999. Total - Common Stocks						9,396,447	XXX	0
9899999. Total - Preferred and Common Stocks						9,396,447	XXX	0
9999999 - Totals						87,613,919	XXX	367,478

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
36179Q-L6-6	RMBS - G2 MA2149		10/20/2015	VARIOUS		2,026,664	1,937,986	2,065,166	2,064,061	0	(25,370)	0	(25,370)	0	2,038,691	0	(12,027)	(12,027)	56,761	08/20/2044
36200K-NJ-2	RMBS - GN 603493		12/15/2015	Direct		127,258	127,258	130,301	129,931	0	(2,672)	0	(2,672)	0	127,258	0	0	0	3,528	03/15/2033
36200N-AC-5	RMBS - GN 604903		12/15/2015	Direct		27,515	27,515	28,057	28,002	0	(486)	0	(486)	0	27,515	0	0	0	449	01/15/2034
36201S-VT-3	RMBS - GN 592026		12/15/2015	Direct		46,766	46,766	47,884	47,539	0	(773)	0	(773)	0	46,766	0	0	0	1,479	06/15/2033
36201Y-LG-9	RMBS - GN 607027		12/15/2015	Direct		86,133	86,133	88,475	88,248	0	(2,115)	0	(2,115)	0	86,133	0	0	0	3,594	01/15/2034
36205X-D5-0	RMBS - GN 403424		12/15/2015	Direct		29,960	29,960	30,677	30,615	0	(655)	0	(655)	0	29,960	0	0	0	793	10/15/2033
3620A2-KL-9	RMBS - GN 716799		12/15/2015	Direct		63,890	63,890	66,246	66,173	0	(2,283)	0	(2,283)	0	63,890	0	0	0	1,591	04/15/2039
3620AD-NY-4	RMBS - GN 726807		12/15/2015	Direct		165,943	165,943	169,987	169,840	0	(3,898)	0	(3,898)	0	165,943	0	0	0	4,666	09/15/2039
36217X-BW-9	RMBS - GN 206253		12/15/2015	Direct		518	518	550	520	0	(2)	0	(2)	0	518	0	0	0	26	03/15/2017
36241K-V8-8	RMBS - GN 782439		12/15/2015	Direct		24,198	24,198	25,120	25,082	0	(885)	0	(885)	0	24,198	0	0	0	653	10/15/2038
36241L-L3-8	RMBS - GN 783046		12/15/2015	Direct		751,693	751,693	782,583	781,029	0	(29,336)	0	(29,336)	0	751,693	0	0	0	16,958	08/15/2040
36290R-V3-4	RMBS - GN 615434		12/15/2015	Direct		197,691	197,691	201,553	200,377	0	(2,686)	0	(2,686)	0	197,691	0	0	0	5,959	08/15/2033
36290S-P5-4	RMBS - GN 616144		12/15/2015	Direct		93,066	93,066	95,596	95,305	0	(2,239)	0	(2,239)	0	93,066	0	0	0	2,633	12/15/2033
36291B-D5-3	RMBS - GN 623024		12/15/2015	Direct		30,849	30,849	31,688	31,648	0	(798)	0	(798)	0	30,849	0	0	0	1,418	01/15/2034
36291K-BU-0	RMBS - GN 630151		12/15/2015	Direct		14,252	14,252	14,533	14,513	0	(261)	0	(261)	0	14,252	0	0	0	275	07/15/2034
36291P-BC-9	RMBS - GN 633735		12/15/2015	Direct		43,097	43,097	43,831	43,754	0	(657)	0	(657)	0	43,097	0	0	0	1,302	10/15/2034
36291T-AQ-1	RMBS - GN 637315		12/15/2015	Direct		136,013	136,013	138,989	138,564	0	(2,551)	0	(2,551)	0	136,013	0	0	0	3,582	12/15/2034
36295Q-CN-8	RMBS - GN 676977		12/15/2015	Direct		74,160	74,160	76,768	76,669	0	(2,509)	0	(2,509)	0	74,160	0	0	0	1,792	05/15/2038
38376G-BE-9	CMBS - GNR 2009-105 C		12/16/2015	Direct		1,396,643	1,396,643	1,395,334	1,395,012	0	1,632	0	1,632	0	1,396,643	0	0	0	28,386	03/16/2051
62888X-AB-0	CMBS - NGN 2010-C1 A2		06/23/2015	MORGAN STANLEY CO		512,441	500,000	498,725	499,481	0	96	0	96	0	499,578	0	12,863	12,863	7,210	10/29/2020
912810-RJ-9	US TREASURY N/B		01/13/2015	MERRILL LYNCH PIERCE FENNER		5,939,135	5,400,000	5,680,379	5,680,279	0	(209)	0	(209)	0	5,680,069	0	259,065	259,065	26,851	11/15/2044
912828-DM-9	US TREASURY N/B		02/17/2015	Maturity		1,600,000	1,600,000	1,608,125	1,600,009	0	(9)	0	(9)	0	1,600,000	0	0	0	32,000	02/15/2015
0599999. Subtotal - Bonds - U.S. Governments						13,387,889	12,747,634	13,220,567	13,206,652	0	(78,666)	0	(78,666)	0	13,127,987	0	259,902	259,902	201,906	XXX
Bonds - U.S. States, Territories and Possessions																				
70914P-PQ-9	PENNSYLVANIA ST		12/30/2015	CORPORATE ACTION		901,936	800,000	896,880	868,727	0	(11,231)	0	(11,231)	0	857,496	0	44,440	44,440	68,250	07/15/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						901,936	800,000	896,880	868,727	0	(11,231)	0	(11,231)	0	857,496	0	44,440	44,440	68,250	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
235308-RA-3	DALLAS TEX INDPT SCH DIST		12/30/2015	CORPORATE ACTION		580,440	500,000	594,780	592,727	0	(13,891)	0	(13,891)	0	578,836	0	1,604	1,604	44,344	02/15/2035
662523-WY-1	NORTH SLOPE BORO ALASKA		12/30/2015	CORPORATE ACTION		840,428	750,000	801,540	781,867	0	(5,247)	0	(5,247)	0	776,620	0	63,807	63,807	38,445	06/30/2020
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,420,868	1,250,000	1,396,320	1,374,594	0	(19,138)	0	(19,138)	0	1,355,457	0	65,411	65,411	82,789	XXX
Bonds - U.S. Special Revenues																				
010869-BZ-7	ALAMEDA TRANSN-SR-C		10/01/2015	Redemption		180,000	180,000	205,911	190,559	0	(1,488)	0	(1,488)	0	189,070	0	(9,070)	(9,070)	11,700	10/01/2019
212257-BT-5	CONTRA COSTA CNTY CALIF PENSION OBLIG		12/30/2015	CORPORATE ACTION		253,255	250,000	245,323	249,011	0	691	0	691	0	249,703	0	3,552	3,552	13,534	06/01/2016
235241-LT-1	DALLAS TEX AREA RAPID TRAN SALES TAX REV		12/30/2015	CORPORATE ACTION		1,445,015	1,300,000	1,349,902	1,333,362	0	(7,077)	0	(7,077)	0	1,326,285	0	118,730	118,730	87,781	12/01/2034
25483V-EC-4	DC-TXB-B-HOWARD UNIV		06/04/2015	CITIGROUP GLOBAL MARKETS INC.		858,000	800,000	940,592	932,445	0	(1,301)	0	(1,301)	0	931,144	0	(73,144)	(73,144)	42,022	10/01/2035
3128M1-L7-2	RMBS - FG G12250		12/15/2015	Direct		26,225	26,225	25,131	25,482	0	742	0	742	0	26,225	0	0	0	620	06/01/2021
3128M1-PS-2	RMBS - FG G12333		12/15/2015	Direct		70,123	70,123	68,118	68,686	0	1,436	0	1,436	0	70,123	0	0	0	1,663	06/01/2021
3128M1-Q7-7	RMBS - FG G12378		12/15/2015	Direct		13,020	13,020	12,473	12,645	0	375	0	375	0	13,020	0	0	0	309	09/01/2021
3128M1-R6-8	RMBS - FG G12409		12/15/2015	Direct		58,190	58,190	57,227	57,574	0	616	0	616	0	58,190	0	0	0	1,330	05/01/2020
3128M4-UQ-4	RMBS - FG G02991		12/15/2015	Direct		44,678	44,678	41,787	41,969	0	2,708	0	2,708	0	44,678	0	0	0	1,212	01/01/2035
3128M9-6X-5	RMBS - FG G07786		12/15/2015	Direct		369,528	369,528	391,584	391,434	0	(21,907)	0	(21,907)	0	369,528	0	0	0	8,264	08/01/2044
3128MB-X6-9	RMBS - FG G13201		12/15/2015	Direct		29,263	29,263	28,038	28,282	0	982	0	982	0	29,263	0	0	0	673	07/01/2023
3128MJ-S8-4	RMBS - FG G08542		12/15/2015	Direct		569,020	569,020	583,495	583,196	0	(14,176)	0	(14,176)	0	569,020	0	0	0	10,053	08/01/2043
3128PL-CL-4	RMBS - FG J08175		12/15/2015	Direct		62,877	62,877	61,973	62,080	0	797	0	797	0	62,877	0	0	0	1,589	06/01/2023
3128PL-CS-9	RMBS - FG J08181		12/15/2015	Direct		18,889	18,889	18,116	18,326	0	563	0	563	0	18,889	0	0	0	474	06/01/2023
3128PP-H5-5	RMBS - FG J10252		12/15/2015	Direct		36,193	36,193	35,848	35,896	0	297	0	297	0	36,193	0	0	0	776	07/01/2024
3128PQ-FE-6	RMBS - FG J11065		12/15/2015	Direct		68,511	68,511	71,123	70,517	0	(2,006)	0	(2,006)	0	68,511	0	0	0	1,400	10/01/2024
312943-7E-7	RMBS - FG A95393		12/15/2015	Direct		219,586	219,586	219,689	219,661	0	(74)	0	(74)	0	219,586	0	0	0	4,873	12/01/2040
312944-FE-6	RMBS - FG A95565		12/15/2015	Direct		82,762	82,762	80,603	80,691	0	2,071	0	2,071	0	82,762	0	0	0	1,849	12/01/2040
312945-V5-4	RMBS - FG A96936		12/15/2015	Direct		49,995	49,995	52,573	52,523	0	(2,528)	0	(2,528)	0	49,995	0	0	0	1,086	02/01/2041
3132GD-BF-8	RMBS - FG Q00038		12/15/2015	Direct		95,216	95,216	96,548	96,485	0	(1,269)	0	(1,269)	0	95,216	0	0	0	2,381	04/01/2041
3132GD-VA-7	RMBS - FG Q00609		12/15/2015	Direct		317,555	317,555	316,959	316,964	0	591	0	591	0	317,555	0	0	0	4,346	05/01/2041
3132GF-EQ-6	RMBS - FG Q01943		12/15/2015	Direct		172,588	172,588	179,114	178,904	0	(6,316)	0	(6,316)	0	172,588	0	0	0	2,674	07/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132GF-KH-9	RMBS - FG Q02096		12/15/2015	Direct		74,710	74,710	77,535	77,412	0	(2,702)	0	(2,702)	0	74,710	0	0	0	2,394	07/01/2041
3132HP-NB-6	RMBS - FG Q13086		12/30/2015	VARIOUS		1,750,821	1,754,720	1,831,489	1,828,275	0	(8,098)	0	(8,098)	0	1,820,177	0	(69,356)	(69,356)	54,428	11/01/2042
3132J8-UR-9	RMBS - FG Q17391		12/15/2015	Direct		53,699	53,699	55,964	55,929	0	(2,230)	0	(2,230)	0	53,699	0	0	0	1,269	04/01/2043
3132J9-TP-3	RMBS - FG Q18257		12/17/2015	VARIOUS		1,588,489	1,586,127	1,593,066	1,592,774	0	(834)	0	(834)	0	1,591,940	0	(3,451)	(3,451)	49,082	05/01/2043
3132JM-2E-8	RMBS - FG Q20773		12/15/2015	Direct		227,367	227,367	238,380	238,148	0	(10,781)	0	(10,781)	0	227,367	0	0	0	5,241	08/01/2043
3132JP-3K-6	RMBS - FG Q22602		12/15/2015	Direct		386,100	386,100	398,105	397,901	0	(11,801)	0	(11,801)	0	386,100	0	0	0	8,381	10/01/2043
3132JP-P9-7	RMBS - FG Q22248		12/15/2015	Direct		63,948	63,948	67,235	67,172	0	(3,224)	0	(3,224)	0	63,948	0	0	0	965	10/01/2043
3132L5-SE-4	RMBS - FG V80517		12/15/2015	Direct		426,347	426,347	450,795	450,535	0	(24,189)	0	(24,189)	0	426,347	0	0	0	8,884	10/01/2043
3132M6-WS-5	RMBS - FG Q26357		06/15/2015	VARIOUS		6,155,442	5,798,114	6,110,889	6,114,936	0	(24,121)	0	(24,121)	0	6,090,815	0	64,626	64,626	120,598	05/01/2044
3132QM-LQ-2	RMBS - FG Q31234		12/15/2015	Direct		129,205	129,205	135,544	0	0	(6,339)	0	(6,339)	0	129,205	0	0	0	2,017	02/01/2045
3132QN-L8-0	RMBS - FG Q32150		12/15/2015	Direct		124,146	124,146	130,508	0	0	(6,362)	0	(6,362)	0	124,146	0	0	0	865	03/01/2045
3132QN-WM-7	RMBS - FG Q32451		12/15/2015	Direct		91,643	91,643	96,540	0	0	(4,897)	0	(4,897)	0	91,643	0	0	0	1,404	04/01/2045
31361R-CZ-9	RMBS - FN 38788		12/28/2015	Direct		2,916	2,916	3,026	2,915	0	2	0	2	0	2,916	0	0	0	147	12/01/2016
3136AD-6J-3	CMO/RMBS - FNR 2013-50 BD		12/30/2015	VARIOUS		2,109,333	2,151,334	2,089,988	2,090,938	0	9,997	0	9,997	0	2,100,935	0	8,398	8,398	43,632	08/25/2042
3136AH-ML-1	CMO/RMBS - FNR 2013-125 AB		12/28/2015	Direct		79,642	79,642	84,470	81,819	0	(2,178)	0	(2,178)	0	79,642	0	0	0	1,686	11/25/2039
31371J-3J-1	RMBS - FN 253801		12/28/2015	Direct		17,320	17,320	18,067	17,747	0	(426)	0	(426)	0	17,320	0	0	0	596	05/01/2021
31371M-GC-5	RMBS - FN 255895		12/28/2015	Direct		103,611	103,611	93,719	94,409	0	9,202	0	9,202	0	103,611	0	0	0	3,170	09/01/2035
3137A8-Q9-2	CMO/RMBS - FHR 3841 AB		12/15/2015	Direct		262,152	262,152	271,512	268,455	0	(6,303)	0	(6,303)	0	262,152	0	0	0	6,065	01/15/2037
3137B7-3K-3	CMO/RMBS - FHR 4289 WD		12/30/2015	VARIOUS		429,894	419,795	427,978	427,755	0	(1,634)	0	(1,634)	0	426,121	0	3,773	3,773	12,879	03/15/2037
31381G-W4-6	RMBS - FN 460667		12/28/2015	Direct		34,957	34,957	36,787	35,616	0	(659)	0	(659)	0	34,957	0	0	0	1,140	06/01/2017
3138AE-MZ-3	RMBS - FN AI1275		12/28/2015	Direct		199,339	199,339	202,329	202,194	0	(2,855)	0	(2,855)	0	199,339	0	0	0	5,058	05/01/2041
3138AK-EK-1	RMBS - FN AI5537		12/28/2015	Direct		109,938	109,938	114,576	114,382	0	(4,445)	0	(4,445)	0	109,938	0	0	0	2,571	06/01/2041
3138EN-HG-7	RMBS - FN AL5630		12/28/2015	Direct		222,445	222,445	235,583	235,456	0	(13,011)	0	(13,011)	0	222,445	0	0	0	5,913	08/01/2044
3138WE-UD-9	RMBS - FN AS5079		12/28/2015	Direct		34,293	34,293	35,967	0	0	(1,674)	0	(1,674)	0	34,293	0	0	0	448	06/01/2045
3138WE-UF-4	RMBS - FN AS5081		12/28/2015	Direct		55,226	55,226	57,659	0	0	(2,433)	0	(2,433)	0	55,226	0	0	0	621	06/01/2045
3138XW-AM-0	RMBS - FN AW6311		12/28/2015	Direct		328,795	328,795	346,622	346,411	0	(17,616)	0	(17,616)	0	328,795	0	0	0	5,724	06/01/2044
3138Y1-4T-9	RMBS - FN AX0833		12/28/2015	Direct		64,773	64,773	67,333	67,321	0	(2,548)	0	(2,548)	0	64,773	0	0	0	1,378	09/01/2044
31393M-RL-7	CMO/RMBS - FHR 2586 HK		12/15/2015	Direct		55,694	55,694	53,788	54,747	0	947	0	947	0	55,694	0	0	0	1,309	02/15/2023
31393R-TE-0	CMO/RMBS - FHR 2631 DA		12/15/2015	Direct		46,285	46,285	45,880	45,965	0	320	0	320	0	46,285	0	0	0	876	06/15/2033
31396Y-FS-6	CMO/RMBS - FNR 2008-5 PK		12/28/2015	Direct		52,361	52,361	53,769	53,136	0	(774)	0	(774)	0	52,361	0	0	0	1,020	12/25/2036
31402C-V7-4	RMBS - FN 725238		12/28/2015	Direct		29,990	29,990	28,961	29,029	0	961	0	961	0	29,990	0	0	0	762	03/01/2034
31407N-QM-8	RMBS - FN 835760		12/28/2015	Direct		22,918	22,918	21,536	21,612	0	1,306	0	1,306	0	22,918	0	0	0	542	09/01/2035
31409L-AH-8	RMBS - FN 874008		12/28/2015	Direct		40,272	40,272	41,106	40,337	0	(66)	0	(66)	0	40,272	0	0	0	1,217	10/01/2016
31410G-CW-1	RMBS - FN 888485		12/28/2015	Direct		12,028	12,028	11,302	11,341	0	686	0	686	0	12,028	0	0	0	290	06/01/2037
31410G-RJ-4	RMBS - FN 888889		12/28/2015	Direct		77,170	77,170	76,277	76,591	0	579	0	579	0	77,170	0	0	0	1,793	12/01/2018
31412U-AJ-9	RMBS - FN 934809		12/28/2015	Direct		44,039	44,039	45,601	45,257	0	(1,218)	0	(1,218)	0	44,039	0	0	0	846	03/01/2024
31412U-L7-3	RMBS - FN 935150		12/28/2015	Direct		66,622	66,622	69,328	68,943	0	(2,321)	0	(2,321)	0	66,622	0	0	0	1,746	04/01/2024
31413E-XV-2	RMBS - FN 943592		12/28/2015	Direct		920	920	865	874	0	46	0	46	0	920	0	0	0	22	07/01/2037
31414S-NF-6	RMBS - FN 974790		12/28/2015	Direct		58,656	58,656	58,363	58,396	0	260	0	260	0	58,656	0	0	0	1,092	04/01/2023
31415P-D6-2	RMBS - FN 984925		12/28/2015	Direct		26,252	26,252	25,907	25,962	0	290	0	290	0	26,252	0	0	0	659	06/01/2023
31416T-JN-0	RMBS - FN AA9268		12/28/2015	Direct		73,021	73,021	72,393	72,472	0	549	0	549	0	73,021	0	0	0	1,360	07/01/2024
343136-L7-0	FLORIDA ST TPK AUTH TPK REV		12/30/2015	CORPORATE ACTION		672,528	600,000	695,268	691,728	0	(19,185)	0	(19,185)	0	672,544	0	(16)	(16)	61,087	07/01/2039
41422E-BT-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US		12/30/2015	CORPORATE ACTION		344,340	300,000	299,967	299,903	0	40	0	40	0	299,943	0	44,397	44,397	24,005	11/01/2038
491189-FV-3	KENTUCKY ASSET / LIABILITY COMMN GEN FD		12/30/2015	CORPORATE ACTION		796,776	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(3,224)	(3,224)	26,621	04/01/2021
59266T-EC-1	METROPOLITAN WTR DIST SOUTHN CALIF WTRWK		12/30/2015	CORPORATE ACTION		2,948,839	2,535,000	3,032,925	3,024,651	0	(82,524)	0	(82,524)	0	2,942,127	0	6,711	6,711	263,671	07/01/2040
605275-MQ-6	MS BUS-TXB-HEWSON/DES		07/01/2015	VARIOUS		74,372	74,372	74,372	74,372	0	0	0	0	0	74,372	0	0	0	2,231	01/01/2022
60637B-CR-9	MO HSG DEV-D-REF-TXBL		11/30/2015	VARIOUS		220,758	220,758	220,758	220,758	0	0	0	0	0	220,758	0	0	0	3,027	10/01/2034
646136-XT-3	NEW JERSEY ST TRANSN TR FD AUTH		12/30/2015	CORPORATE ACTION		2,106,779	2,020,000	2,360,045	2,276,587	0	(39,104)	0	(39,104)	0	2,237,483	0	(130,704)	(130,704)	128,438	12/15/2028
64908Q-AA-9	NEW VALLEY GENERATION V		01/15/2015	Direct		98,225	98,224	97,937	98,103	0	120	0	120	0	98,224	0	1	1	2,421	01/15/2021
64971M-5K-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		12/30/2015	CORPORATE ACTION		337,434	300,000	340,572	339,706	0	(3,033)	0	(3,033)	0	336,673	0	761	761	17,720	11/01/2025
64972H-RE-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		12/30/2015	CORPORATE ACTION		864,840	800,000	891,416	876,948	0	(5,402)	0	(5,402)	0	871,546	0	(6,706)	(6,706)	56,000	07/15/2026
677377-2M-4	OH HSG FIN AGY-TXBL-2		12/02/2015	Redemption		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	4,103	11/01/2041
783186-NG-0	RUTGERS ST UNIV N J		12/30/2015	CORPORATE ACTION		530,270	500,000	500,000	500,000	0	0	0	0	0	500,000	0	30,270	30,270	25,466	05/01/2022
786134-VD-5	SACRAMENTO CNTY CALIF SANTN DIST FING AU		12/30/2015	CORPORATE ACTION		303,846	300,000	300,000	300,000	0	0	0	0	0	300,000	0	3,846	3,846	10,703	12/01/2023
795681-GL-3	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE		12/30/2015	CORPORATE ACTION		345,423	300,000	343,074	342,187	0	(3,591)	0	(3,591)	0	338,596	0	6,827	6,827	17,116	12/01/2024
796253-Y4-8	SAN ANTONIO TEX ELEC & GAS REV		12/30/2015	CORPORATE ACTION		902,136	800,000	922,424	921,032	0	(22,199)	0	(22,199)	0	898,833	0	3,303	3,303	71,350	02/01/2037
837151-FS-3	SOUTH CAROLINA ST PUB SVC AUTH REV		12/30/2015	CORPORATE ACTION		313,665	300,000	300,000	300,000	0	0	0	0	0	300,000	0	13,665	13,665	13,362	12/01/2025
91417K-NA-5	UNIVERSITY COLO ENTERPRISE SYS REV		12/30/2015	CORPORATE ACTION		890,897	830,000	907,049	902,822	0	(15,626)	0	(15,626)	0	887,195	0	3,702	3,702	44,655	06/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92812U-Q4-3	VA HSG DEV-A-REF-TXBL		12/01/2015	VARIOUS		73,824	73,825	73,825	73,825	0	0	0	0	0	73,825	0	(1)	(1)	1,181	10/25/2037
956704-YG-9	WEST VIRGINIA UNIV REVS		12/30/2015	CORPORATE ACTION		297,963	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(2,037)	(2,037)	9,051	10/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						33,161,180	31,660,286	33,683,499	33,067,478	0	(377,370)	0	(377,370)	0	33,146,326	0	14,854	14,854	1,342,910	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00130H-BN-4	AES CORPORATION		04/29/2015	VARIOUS		90,820	80,000	92,600	89,505	0	(443)	0	(443)	0	89,062	0	1,758	1,758	4,458	06/01/2020
02076X-AC-6	ALPHA NATURAL RESOURCES		06/04/2015	MarketAxess		5,039	50,000	12,625	43,202	0	560	30,778	(30,218)	0	12,984	0	(7,945)	(7,945)	1,632	06/01/2021
02076X-AD-4	ALPHA NATURAL RESOURCES		06/04/2015	MarketAxess		21,406	110,000	45,100	113,173	0	1,996	67,883	(65,887)	0	47,285	0	(25,879)	(25,879)	6,971	04/15/2018
04248N-AA-1	AHFH-051-1A		12/15/2015	Direct		6,989	6,989	6,989	6,989	0	0	0	0	0	6,989	0	0	0	386	06/15/2050
04939M-AM-1	ATLAS PIPELINE LP/FIN CO		02/27/2015	NON-BROKER TRADE, BOSTON		123,125	125,000	130,156	129,064	0	(71)	0	(71)	0	128,992	0	(5,867)	(5,867)	7,109	10/01/2020
05947U-5C-8	CMBS - BACM 2005-6 KCB		08/10/2015	Direct		1,317,000	1,317,000	1,244,668	1,307,510	0	9,490	0	9,490	0	1,317,000	0	0	0	46,993	09/10/2047
05947U-M2-1	CMBS - BACM 2005-2 A5		02/10/2015	Direct		1,044,695	1,044,695	1,028,862	1,043,045	0	1,650	0	1,650	0	1,044,695	0	0	0	7,692	07/10/2043
05950E-AE-8	CMBS - BACM 2006-2 A4		12/10/2015	Direct		642,776	642,776	682,196	651,489	0	(8,713)	0	(8,713)	0	642,776	0	0	0	32,864	05/10/2045
05950X-AE-6	CMBS - BACM 2006-5 A4		12/10/2015	Direct		175,830	175,830	185,885	178,490	0	(2,661)	0	(2,661)	0	175,830	0	0	0	8,671	09/10/2047
071813-AW-9	BAXTER INTERNATIONAL INC		07/06/2015	NON-BROKER TRADE, BOSTON		1,289,200	1,250,000	1,428,175	1,306,789	0	(17,115)	0	(17,115)	0	1,289,674	0	(474)	(474)	99,983	09/01/2016
071813-BG-3	BAXTER INTERNATIONAL INC		07/06/2015	NON-BROKER TRADE, BOSTON		965,720	1,000,000	1,001,962	1,001,894	0	2	0	2	0	1,001,896	0	(36,176)	(36,176)	55,125	06/15/2043
090613-AJ-9	BIOMET INC		08/01/2015	VARIOUS		80,000	80,000	86,298	84,548	0	(536)	0	(536)	0	84,011	0	(4,011)	(4,011)	9,035	08/01/2020
12189P-AF-9	BURLINGTN NO SF 99-2 TR		12/01/2015	VARIOUS		77,830	77,830	93,373	85,357	0	(7,527)	0	(7,527)	0	77,830	0	0	0	3,002	01/02/2021
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		04/14/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		74,900	70,000	76,300	74,526	0	(613)	0	(613)	0	73,913	0	987	987	1,950	06/01/2020
12531T-AB-5	CGG SA	R	02/24/2015	CREDIT AGRICOLE		56,000	70,000	66,923	66,976	0	55	0	55	0	67,032	0	(11,032)	(11,032)	2,968	01/15/2022
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		05/15/2015	MORGAN STANLEY CO		68,900	65,000	71,088	68,594	0	(414)	0	(414)	0	68,180	0	720	720	2,600	11/15/2019
12624B-AG-1	CMBS - CMT-12CRE1-B		12/30/2015	CORPORATE ACTION		1,656,237	1,550,000	1,725,102	1,689,827	0	(17,439)	0	(17,439)	0	1,672,388	0	(16,151)	(16,151)	77,245	05/15/2045
12624P-AL-9	CMBS - CMT-12CRE3-B		12/30/2015	CORPORATE ACTION		307,674	300,000	307,494	305,785	0	(729)	0	(729)	0	305,056	0	2,618	2,618	12,714	10/15/2045
12624Q-BA-0	CMBS - CMT-12CRE4-B		12/30/2015	CORPORATE ACTION		1,816,560	1,800,000	1,844,874	1,835,966	0	(4,487)	0	(4,487)	0	1,831,479	0	(14,919)	(14,919)	72,023	10/15/2045
12625F-AU-0	CMBS - CMT-13CRE7-B		12/30/2015	CORPORATE ACTION		798,784	800,000	811,953	810,101	0	(1,217)	0	(1,217)	0	808,884	0	(10,100)	(10,100)	31,232	03/12/2046
12686C-AZ-2	CABLEVISION SYSTEMS CORP		09/18/2015	RBC CAPITAL MARKETS		96,900	95,000	105,450	101,538	0	(1,343)	0	(1,343)	0	100,196	0	(3,296)	(3,296)	6,913	04/15/2018
13975D-AC-9	ABS - AFIN 2013-3 A3		12/21/2015	Direct		93,666	93,666	93,655	93,660	0	6	0	6	0	93,666	0	0	0	1,129	12/20/2017
170031-AB-4	CHIQUITA BRANDS INTL / L		08/01/2015	VARIOUS		100,000	100,000	107,564	106,530	0	(34)	0	(34)	0	106,496	0	(6,496)	(6,496)	5,473	02/01/2021
17121E-AD-9	CHRYSLER GROUP LLC		12/21/2015	Redemption		125,000	125,000	137,031	133,506	0	(2,205)	0	(2,205)	0	131,301	0	(6,301)	(6,301)	19,839	06/15/2021
171871-AN-6	CINCINNATI BELL INC		08/24/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		125,100	120,000	130,335	126,488	0	(1,209)	0	(1,209)	0	125,279	0	(179)	(179)	8,710	10/15/2020
172967-FF-3	CITIGROUP INC		11/16/2015	NON-BROKER TRADE, BOSTON		1,091,310	1,000,000	1,071,360	1,048,782	0	(6,822)	0	(6,822)	0	1,041,961	0	49,349	49,349	98,233	08/09/2020
17310M-AE-0	CMBS - CGCMT 2006-C5 A4		12/17/2015	Direct		19,847	19,847	20,140	19,903	0	(57)	0	(57)	0	19,847	0	0	0	939	10/15/2049
17319W-AA-7	CMBS - CGCMT 2013-SMP A		12/14/2015	Direct		25,573	25,573	26,212	25,971	0	(397)	0	(397)	0	25,573	0	0	0	293	01/14/2030
17321J-AB-0	CMBS - CGCMT-13GC15-A2		12/30/2015	CORPORATE ACTION		975,346	950,000	991,488	984,619	0	(9,408)	0	(9,408)	0	975,212	0	134	134	32,449	09/10/2046
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE		11/06/2015	Goldman Sachs		90,675	90,000	95,988	95,012	0	(696)	0	(696)	0	94,316	0	(3,641)	(3,641)	7,949	03/15/2020
199333-AJ-4	COLUMBUS MCKINNON CORP		08/01/2015	VARIOUS		130,000	130,000	140,150	135,153	0	(161)	0	(161)	0	134,992	0	(4,992)	(4,992)	10,864	02/01/2019
202608-AL-9	COMMERCIAL VEHICLE GROUP		11/16/2015	Redemption		6,000	6,000	6,068	6,049	0	(8)	0	(8)	0	6,041	0	(41)	(41)	522	04/15/2019
20605P-AD-3	CONCHO RESOURCES INC		10/14/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		54,450	55,000	57,888	57,187	0	(184)	0	(184)	0	57,004	0	(2,554)	(2,554)	3,176	10/01/2022
21685W-DD-6	RABOBANK NEDERLAND NV	R	12/30/2015	CORPORATE ACTION		1,054,050	1,000,000	1,082,200	1,064,999	0	(8,314)	0	(8,314)	0	1,056,685	0	(2,635)	(2,635)	54,035	02/08/2022
21686C-AD-2	RABOBANK NEDERLAND	R	12/30/2015	CORPORATE ACTION		511,130	500,000	538,165	519,266	0	(9,286)	0	(9,286)	0	509,980	0	1,150	1,150	24,422	01/19/2017
25468P-CL-8	WALT DISNEY CO		12/30/2015	CORPORATE ACTION		800,055	750,000	749,498	749,643	0	66	0	66	0	749,709	0	50,346	50,346	30,391	06/01/2021
25746U-BM-0	DOMINION RESOURCES INC		10/01/2015	Adjustment		1,277,000	1,250,000	1,351,513	1,346,103	0	(1,487)	0	(1,487)	0	1,344,616	0	(67,616)	(67,616)	72,139	08/01/2041
260003-AK-4	DOVER CORP		10/01/2015	Adjustment		1,139,150	1,000,000	1,323,960	1,309,521	0	(5,594)	0	(5,594)	0	1,303,927	0	(164,777)	(164,777)	58,826	03/01/2041
26817R-AK-4	DYNEGY INC		08/18/2015	CORPORATE ACTION		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	4,173	11/01/2022
268648-AP-7	EMC CORP		06/22/2015	MarketAxess		1,803,276	1,800,000	1,798,974	1,799,274	0	109	0	109	0	1,799,383	0	3,893	3,893	19,031	06/01/2018
28336L-BR-9	EL PASO LLC		04/14/2015	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		131,505	115,000	133,219	126,639	0	(934)	0	(934)	0	125,705	0	5,799	5,799	3,150	06/01/2018
284157-AA-2	ABS - EHGVT 2014-A A		12/28/2015	Direct		248,408	248,408	248,403	248,403	0	5	0	5	0	248,408	0	0	0	3,328	02/25/2027
28660G-AG-1	ELIZABETH ARDEN INC		02/06/2015	BAIRD, ROBERT W & CO INC, MILWAUKEE		61,425	70,000	75,250	74,237	0	(151)	0	(151)	0	74,087	0	(12,662)	(12,662)	2,094	03/15/2021
30251G-AN-7	FMG RESOURCES AUG 2006	R	06/11/2015	MarketAxess		72,875	95,000	77,425	0	0	632	0	632	0	78,057	0	(5,182)	(5,182)	4,626	04/01/2022

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
33938E-AQ-0	FLEXTRONICS INTL LTD	R	10/02/2015	Stifel Nicolaus & Co.		77,250	75,000	77,173	76,766	0	(239)	0	(239)	0	76,527	0	723	723	3,970	02/15/2020
34530N-AB-3	ABS - FCAOT-14REV2-B		12/30/2015	CORPORATE ACTION		301,611	300,000	299,919	299,920	0	(476)	0	(476)	0	299,444	0	2,167	2,167	7,844	04/15/2026
36164N-FH-3	GE CAPITAL INTERNATIONAL FUNDING CO	R	10/26/2015	NON-BROKER TRADE, BOSTON		386	386	386	0	0	0	0	0	0	386	0	0	0	0	11/15/2035
36249K-AA-8	CMBS - GSMS 2010-C1 A1		12/11/2015	Direct		433,042	433,042	446,025	440,203	0	(7,161)	0	(7,161)	0	433,042	0	0	0	7,851	08/10/2043
364725-BD-2	GANNETT CO INC		04/08/2015	MarketAxess		73,731	70,000	69,242	69,264	0	44	0	44	0	69,308	0	4,423	4,423	1,774	10/15/2019
36962G-XZ-2	GENERAL ELEC CAP CORP		10/26/2015	CORPORATE ACTION		2,964,267	2,141,000	2,441,532	2,372,705	0	(6,428)	0	(6,428)	0	2,366,277	0	597,990	597,990	160,976	03/15/2032
38141G-GQ-1	GOLDMAN SACHS GROUP INC		12/30/2015	CORPORATE ACTION		1,104,910	1,000,000	994,430	995,950	0	565	0	565	0	996,515	0	108,395	108,395	74,813	07/27/2021
382550-BD-2	GOODYEAR TIRE & RUBBER		01/27/2015	OPPENHEIMER & CO. INC.		64,575	60,000	60,075	60,049	0	3	0	3	0	60,052	0	4,523	4,523	1,614	03/01/2021
404280-AK-5	HSBC HOLDINGS PLC	R	12/30/2015	CORPORATE ACTION		2,219,880	2,000,000	2,334,140	2,265,608	0	(39,212)	0	(39,212)	0	2,226,396	0	(6,516)	(6,516)	126,083	04/05/2021
410345-AG-7	HANESBRANDS INC		10/02/2015	Stifel Nicolaus & Co.		88,081	85,000	92,643	89,278	0	(1,255)	0	(1,255)	0	88,023	0	59	59	4,395	12/15/2020
423074-AR-4	HJ HEINZ CO		08/01/2015	VARIOUS		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,946	10/15/2020
427093-AH-2	HERCULES OFFSHORE INC		02/26/2015	MERRILL LYNCH PIERCE FENNER		36,900	120,000	83,350	83,920	0	560	0	560	0	84,480	0	(47,580)	(47,580)	3,800	10/01/2021
428040-CP-2	HERTZ CORP		02/11/2015	Goldman Sachs		108,938	105,000	110,775	109,138	0	(77)	0	(77)	0	109,061	0	(123)	(123)	2,091	10/15/2020
45824T-AC-9	INTELSAT JACKSON HLDG	R	10/01/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		59,475	65,000	70,850	69,045	0	(1,635)	0	(1,635)	0	67,409	0	(7,934)	(7,934)	4,595	10/15/2020
46284P-AP-9	IRON MOUNTAIN INC		04/13/2015	MERRILL LYNCH PIERCE FENNER		93,600	90,000	90,875	90,663	0	(9)	0	(9)	0	90,654	0	2,946	2,946	3,464	08/15/2024
464592-AL-8	ISLE OF CAPRI CASINOS		04/14/2015	NON-BROKER TRADE, BOSTON		83,440	80,000	86,200	83,770	0	(734)	0	(734)	0	83,036	0	404	404	3,599	03/15/2019
46625H-JL-5	JPMORGAN CHASE & CO		12/30/2015	CORPORATE ACTION		297,591	300,000	291,414	293,625	0	1,835	0	1,835	0	295,460	0	2,131	2,131	5,484	05/15/2018
46638U-AK-2	CMBS - JPMCMS-12C8-B		12/30/2015	CORPORATE ACTION		252,615	250,000	256,248	254,973	0	(625)	0	(625)	0	254,348	0	(1,733)	(1,733)	10,743	10/15/2045
50075N-BA-1	MONDELEZ INTERNATIONAL		03/10/2015	NON-BROKER TRADE, BOSTON		536,258	477,000	532,704	509,852	0	(1,068)	0	(1,068)	0	508,784	0	27,474	27,474	29,266	02/10/2020
50076Q-AU-0	KRAFT FOODS GROUP INC		12/30/2015	CORPORATE ACTION		571,487	523,000	519,097	520,019	0	545	0	545	0	520,564	0	50,924	50,924	39,043	02/10/2020
501673-AA-5	ABS - LAAF-1-AR		12/15/2015	Direct		87,746	87,746	87,746	87,746	0	0	0	0	0	87,746	0	0	0	6,718	12/15/2026
50179M-AE-1	CMBS - LBUBS 2006-C6 A4		12/17/2015	Direct		22,073	22,073	22,873	22,281	0	(208)	0	(208)	0	22,073	0	0	0	1,008	09/15/2039
502160-AL-8	LSB INDUSTRIES		03/19/2015	BAIRD, ROBERT W & CO INC, MILWAUKEE		67,600	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,600	2,600	3,260	08/01/2019
521865-AS-4	LEAR CORP		08/01/2015	VARIOUS		59,000	59,000	66,301	61,830	0	(1,061)	0	(1,061)	0	60,769	0	(1,769)	(1,769)	4,794	03/15/2020
523768-AF-6	LEE ENTERPRISES INC		09/15/2015	Citigroup (SSB)		95,288	105,000	108,450	108,107	0	(201)	0	(201)	0	107,905	0	(12,618)	(12,618)	9,975	03/15/2022
52523K-AG-9	RMBS - LXS 2006-17 WF41		12/28/2015	VARIOUS		58,217	58,217	27,581	28,771	0	29,446	0	29,446	0	58,217	0	0	0	1,739	11/25/2036
52736R-BB-7	LEVI STRAUSS & CO		04/27/2015	NON-BROKER TRADE, BOSTON		125,100	120,000	129,800	125,347	0	(668)	0	(668)	0	124,679	0	421	421	4,118	05/15/2020
532776-AX-9	LIN TELEVISION CORP		09/15/2015	RBC CAPITAL MARKETS		105,500	100,000	100,208	100,160	0	(13)	0	(13)	0	100,147	0	5,353	5,353	7,491	01/15/2021
539830-AT-6	LOCKHEED MARTIN CORP		12/30/2015	CORPORATE ACTION		321,453	300,000	311,280	306,919	0	(1,307)	0	(1,307)	0	305,612	0	15,841	15,841	14,344	11/15/2019
563571-AJ-7	MANITOWOC COMPANY INC		06/11/2015	MarketAxess		124,275	115,000	115,900	115,700	0	(22)	0	(22)	0	115,678	0	8,597	8,597	4,523	10/15/2022
568416-AA-9	ABS - MRNPK 2012-1A A1A	R	07/10/2015	Redemption		2,200,000	2,200,000	2,212,375	2,210,393	0	(219)	0	(219)	0	2,210,174	0	(10,174)	(10,174)	24,293	05/18/2023
58013M-EL-4	MCDONALDS CORP		12/30/2015	CORPORATE ACTION		1,543,455	1,500,000	1,491,165	1,493,948	0	892	0	892	0	1,494,840	0	48,615	48,615	60,417	05/20/2021
582839-AE-6	MEAD JOHNSON NUTRITION CO		12/30/2015	CORPORATE ACTION		1,074,360	1,000,000	1,093,730	1,053,655	0	(10,262)	0	(10,262)	0	1,043,394	0	30,966	30,966	57,031	11/01/2019
59018Y-RZ-6	MERRILL LYNCH & CO		03/24/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		1,022,520	1,000,000	989,760	999,066	0	352	0	352	0	999,418	0	23,102	23,102	26,058	09/30/2015
60740F-AK-1	MOBILE MINI INC		08/24/2015	BAIRD, ROBERT W & CO INC, MILWAUKEE		145,600	140,000	154,800	149,534	0	(2,900)	0	(2,900)	0	146,634	0	(1,034)	(1,034)	8,146	12/01/2020
61747W-AF-6	MORGAN STANLEY		12/30/2015	CORPORATE ACTION		280,338	250,000	242,460	244,581	0	770	0	770	0	245,350	0	34,987	34,987	20,564	01/25/2021
61763K-AX-2	CMBS - MSBAM-14C15-A2		12/30/2015	CORPORATE ACTION		560,720	550,000	566,497	564,001	0	(3,425)	0	(3,425)	0	560,576	0	143	143	17,704	04/15/2047
64110L-AE-6	NETFLIX INC		10/16/2015	Citigroup (SSB)		68,250	65,000	65,146	65,127	0	(12)	0	(12)	0	65,115	0	3,135	3,135	4,270	02/01/2021
651290-AP-3	NEWFIELD EXPLORATION CO		10/14/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)		50,375	50,000	52,250	51,914	0	(182)	0	(182)	0	51,732	0	(1,357)	(1,357)	3,506	01/30/2022
654677-AB-9	NISKA GAS STORAGE CAN/FI	I	02/03/2015	RBC CAPITAL MARKETS		116,000	160,000	120,400	120,400	0	713	0	713	0	121,113	0	(5,113)	(5,113)	3,611	04/01/2019
666807-BA-9	NORTHROP GRUMMAN CORP		12/30/2015	CORPORATE ACTION		487,571	450,000	488,844	473,268	0	(4,700)	0	(4,700)	0	468,568	0	19,003	19,003	32,131	08/01/2019
666807-BF-8	NORTHROP GRUMMAN CORP		12/30/2015	CORPORATE ACTION		1,237,963	1,250,000	1,217,600	1,226,354	0	6,709	0	6,709	0	1,233,063	0	4,899	4,899	23,637	06/01/2018
693476-BL-6	PNC FUNDING CORP		12/30/2015	CORPORATE ACTION		808,875	750,000	801,098	784,821	0	(5,676)	0	(5,676)	0	779,145	0	29,730	29,730	45,482	08/11/2020
73179P-AH-9	POLYONE CORP		09/25/2015	WELLS FARGO SECURITIES LLC		109,069	105,000	114,713	110,834	0	(1,994)	0	(1,994)	0	108,841	0	228	228	8,066	09/15/2020
742741-AA-9	PROCTER & GAMBLE - ESOP		07/01/2015	Direct		60,146	60,146	79,422	69,476	0	(9,330)	0	(9,330)	0	60,146	0	0	0	4,256	01/01/2021
75281A-AN-9	RANGE RESOURCES CORP		01/21/2015	CREDIT AGRICOLE		44,381	45,000	47,306	46,690	0	(16)	0	(16)	0	46,674	0	(2,293)	(2,293)	1,006	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
822538-AA-2	SHELF DRILL HOLD LTD	R	01/22/2015	JEFFERIES & COMPANY, INC.		80,000	100,000	104,525	103,036	0	(47)	0	(47)	0	102,988	0	(22,988)	(22,988)	2,060	11/01/2018
82650H-AA-1	ABS - SRFC 2013-3A A		12/21/2015	Direct		61,170	61,170	61,153	61,155	0	15	0	15	0	61,170	0	0	0	697	10/20/2030
82651N-AA-7	ABS - SRFC 2010-3A A		12/21/2015	VARIOUS		57,879	57,879	57,873	57,877	0	2	0	2	0	57,879	0	0	0	1,041	11/20/2025
82651R-AA-8	ABS - SRFC 2011-1A A		12/21/2015	Direct		46,472	46,472	46,467	46,470	0	2	0	2	0	46,472	0	0	0	788	04/20/2026
82651T-AA-4	ABS - SRFC 2011-2A A		12/21/2015	Direct		60,052	60,052	60,042	60,046	0	6	0	6	0	60,052	0	0	0	998	05/20/2028
82651X-AA-5	ABS - SRFC 2011-3A A		12/21/2015	Direct		94,523	94,523	94,504	94,511	0	12	0	12	0	94,523	0	0	0	1,670	07/20/2028
82651Y-AA-3	ABS - SRFC 2013-1A A		12/21/2015	Direct		70,786	70,786	70,771	70,774	0	11	0	11	0	70,786	0	0	0	559	11/20/2029
82652D-AA-8	ABS - SRFC 2014-2A A		12/21/2015	Direct		184,736	184,736	184,707	184,708	0	27	0	27	0	184,736	0	0	0	1,845	06/20/2031
829259-AN-0	SINCLAIR TELEVISION GROU		05/12/2015	RBC CAPITAL MARKETS		47,419	45,000	45,000	45,000	0	0	0	0	0	45,000	0	2,419	2,419	1,715	10/01/2022
86737N-AA-6	SUNGARD AVAIL SERV CAP		05/15/2015	JP MORGAN SECURITIES INC.		63,750	85,000	85,013	84,994	0	19	0	19	0	85,014	0	(21,264)	(21,264)	4,731	04/01/2022
870738-AK-7	SWIFT ENERGY CO		07/16/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		20,800	65,000	65,000	65,000	0	0	0	0	0	65,000	0	(44,200)	(44,200)	4,550	03/01/2022
87264M-AB-5	TRW AUTOMOTIVE INC		04/14/2015	R.W. PRESSPRICH & CO., INC.		82,031	75,000	85,875	80,832	0	(751)	0	(751)	0	80,081	0	1,951	1,951	3,202	03/15/2017
87264M-AJ-8	TRW AUTOMOTIVE INC	R	06/26/2015	NON-BROKER TRADE, BOSTON		50,500	50,000	50,625	50,615	0	(40)	0	(40)	0	50,574	0	(74)	(74)	1,844	03/01/2021
88576N-AB-4	ABS - HENDR 2006-1A A2		12/15/2015	Direct		93,514	93,514	92,922	92,936	0	578	0	578	0	93,514	0	0	0	3,176	03/15/2047
90261X-GD-8	UBS AG (STAMFORD BRANCH)	R	12/18/2015	NON-BROKER TRADE, BOSTON		1,083,175	976,000	1,128,803	1,089,383	0	(18,325)	0	(18,325)	0	1,071,058	0	12,116	12,116	65,290	08/04/2020
90320T-AA-8	UPCB FINANCE V LTD	R	08/01/2015	VARIOUS		13,000	13,000	14,349	13,890	0	(73)	0	(73)	0	13,817	0	(817)	(817)	484	11/15/2021
907818-DD-7	UNION PACIFIC CORP		12/30/2015	CORPORATE ACTION		1,131,020	1,000,000	1,210,650	1,123,469	0	(22,279)	0	(22,279)	0	1,101,190	0	29,830	29,830	84,219	02/15/2020
912909-AF-5	US STEEL CORP		05/12/2015	JEFFERIES & COMPANY, INC.		21,300	20,000	20,250	0	0	(9)	0	(9)	0	20,241	0	1,059	1,059	918	04/01/2020
914906-AH-5	UNIVISION COMMUNICATIONS		04/13/2015	Citigroup (SSB)		69,753	65,000	71,825	69,681	0	(740)	0	(740)	0	68,941	0	812	812	2,346	11/01/2020
92676X-AA-5	VIKING CRUISES LTD	R	03/19/2015	JEFFERIES & COMPANY, INC.		27,750	25,000	25,000	25,000	0	0	0	0	0	25,000	0	2,750	2,750	939	10/15/2022
92933B-AE-4	WMG ACQUISITION CORP		12/21/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK		100,000	100,000	104,781	103,976	0	(562)	0	(562)	0	103,414	0	(3,414)	(3,414)	8,650	01/15/2021
92937F-AG-6	CMBS - WRBCMT-13C12-B		12/30/2015	CORPORATE ACTION		449,892	450,000	475,559	471,637	0	(2,432)	0	(2,432)	0	469,205	0	(19,313)	(19,313)	18,784	03/15/2048
92976B-DT-6	CMBS - WBCMT 2006-C23 A4		11/18/2015	Direct		942,023	942,023	938,667	939,887	0	2,136	0	2,136	0	942,023	0	0	0	38,353	01/15/2045
92976G-AA-9	WACHOVIA BANK NA		03/24/2015	Citigroup (SSB)		2,035,060	2,000,000	1,983,920	1,998,789	0	524	0	524	0	1,999,312	0	35,748	35,748	61,667	08/15/2015
92978P-AE-9	CMBS - WBCMT 2006-C29 A4		12/17/2015	Direct		22,309	22,309	22,743	22,410	0	(101)	0	(101)	0	22,309	0	0	0	609	11/15/2048
988498-AG-6	YUM! BRANDS INC		05/28/2015	Citigroup (SSB)		467,289	450,000	439,313	442,893	0	476	0	476	0	443,369	0	23,920	23,920	10,220	11/01/2020
988498-AH-4	YUM! BRANDS INC		06/24/2015	Citigroup (SSB)		601,002	600,000	600,534	600,406	0	(4)	0	(4)	0	600,402	0	600	600	14,875	11/01/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,038,337	46,952,686	49,240,205	48,600,362	0	(195,918)	98,662	(294,580)	0	48,403,843	0	634,494	634,494	2,188,087	XXX
8399997. Total - Bonds - Part 4						97,910,210	93,410,606	98,437,471	97,117,814	0	(682,323)	98,662	(780,985)	0	96,891,109	0	1,019,101	1,019,101	3,883,942	XXX
8399998. Total - Bonds - Part 5						12,984,433	12,552,240	13,307,637	0	0	(84,399)	0	(84,399)	0	13,223,238	0	(238,805)	(238,805)	370,912	XXX
8399999. Total - Bonds						110,894,643	105,962,846	111,745,108	97,117,814	0	(766,722)	98,662	(865,384)	0	110,114,347	0	780,296	780,296	4,254,854	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES CORP		08/01/2015	VARIOUS	390.000	5,202		2,266	5,370	(3,104)	0	0	(3,104)	0	2,266	0	2,936	2,936	78	
00206R-10-2	AT&T INC		09/08/2015	VARIOUS	7.160	251		194	241	(47)	0	0	(47)	0	194	0	58	58	10	
002824-10-0	ABBOTT LABORATORIES		08/17/2015	INSTINET	820.000	40,351		18,991	36,916	(17,926)	0	0	(17,926)	0	18,991	0	21,361	21,361	590	
00817Y-10-8	AETNA INC		07/31/2015	ITG INC	80.000	9,032		6,212	7,106	(894)	0	0	(894)	0	6,212	0	2,820	2,820	60	
013817-10-1	ALCOA INC		12/23/2015	VARIOUS	640.000	6,563		5,004	6,790	(3,512)	0	0	(3,512)	0	5,004	0	1,559	1,559	29	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		08/01/2015	VARIOUS	60.000	2,071		1,773	2,086	(313)	0	0	(313)	0	1,773	0	298	298	11	
018490-10-2	ALLERGAN INC	R	03/20/2015	CORPORATE ACTION	125.000	30,269		8,302	26,574	(18,272)	0	0	(18,272)	0	8,302	0	21,967	21,967	6	
021441-10-0	ALTERA CORP		12/28/2015	VARIOUS	200.000	10,348		6,888	7,388	(500)	0	0	(500)	0	6,888	0	3,460	3,460	97	
023135-10-6	AMAZON.COM INC		07/16/2015	ITG INC	23.000	10,936		7,502	7,138	364	0	0	364	0	7,502	0	3,433	3,433	0	
023608-10-2	AMEREN CORPORATION		08/26/2015	ITG INC	100.000	4,003		2,319	4,613	(2,294)	0	0	(2,294)	0	2,319	0	1,684	1,684	82	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/23/2015	ITG INC	34.000	1,470		1,743	0	0	0	0	0	0	1,743	0	(273)	(273)	10	
026874-78-4	AMERICAN INTERNATIONAL GROUP		07/15/2015	INSTINET	885.000	56,630		30,954	49,569	(18,615)	0	0	(18,615)	0	30,954	0	25,676	25,676	221	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03073E-10-5	AMERISOURCEBERGEN CORP		07/16/2015	ITG INC	60.000	6,712		4,598	5,410	(812)	0	0	(812)	0	4,598	0	2,114	2,114	35	
03076C-10-6	AMERIPRISE FINANCIAL INC		11/19/2015	ITG INC	48.000	5,517		5,779	6,348	(569)	0	0	(569)	0	5,779	0	(262)	(262)	124	
031100-10-0	AMETEK INC		07/16/2015	ITG INC	126.000	6,965		6,494	6,631	(137)	0	0	(137)	0	6,494	0	471	471	23	
031162-10-0	AMGEN INC		07/16/2015	ITG INC	99.000	16,243		13,055	15,770	(2,715)	0	0	(2,715)	0	13,055	0	3,188	3,188	137	
032511-10-7	ANADARKO PETROLEUM CORP		07/16/2015	ITG INC	5.000	373		320	413	(93)	0	0	(93)	0	320	0	54	54	3	
036752-10-3	ANTHEM INC		07/16/2015	ITG INC	58.000	9,140		6,524	7,289	(764)	0	0	(764)	0	6,524	0	2,615	2,615	73	
037411-10-5	APACHE CORP		12/23/2015	ITG INC	110.000	4,976		9,980	6,894	3,086	0	0	3,086	0	9,980	0	(5,004)	(5,004)	94	
037833-10-0	APPLE INC		07/16/2015	VARIOUS	601.000	76,947		36,860	66,338	(29,479)	0	0	(29,479)	0	36,860	0	40,087	40,087	525	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		08/01/2015	VARIOUS	100.000	4,784		2,778	5,200	(2,422)	0	0	(2,422)	0	2,778	0	2,006	2,006	56	
04621X-10-8	ASSURANT INC		08/01/2015	VARIOUS	50.000	3,021		1,474	3,422	(1,948)	0	0	(1,948)	0	1,474	0	1,547	1,547	14	
053332-10-2	AUTOZONE INC		07/16/2015	ITG INC	5.000	3,403		1,879	3,096	(1,217)	0	0	(1,217)	0	1,879	0	1,525	1,525	0	
053611-10-9	AVERY DENNISON ORD		12/23/2015	ITG INC	50.000	3,186		1,117	2,594	(1,477)	0	0	(1,477)	0	1,117	0	2,069	2,069	73	
054303-10-2	AVON PRODUCTS INC		08/01/2015	VARIOUS	190.000	1,098		3,319	1,784	1,535	0	0	1,535	0	3,319	0	(2,222)	(2,222)	23	
057224-10-7	BAKER HUGHES INC		10/19/2015	VARIOUS	92.000	5,403		4,519	5,158	(639)	0	0	(639)	0	4,519	0	884	884	32	
058498-10-6	BALL CORP		07/16/2015	ITG INC	72.000	5,187		4,532	4,908	(376)	0	0	(376)	0	4,532	0	655	655	19	
060505-10-4	BANK OF AMERICA CORP		11/19/2015	ITG INC	2,709.000	45,799		39,802	38,857	(7,730)	0	0	(7,730)	0	39,802	0	5,997	5,997	143	
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	1,720.000	91,202		91,202	126,059	(34,857)	0	0	(34,857)	0	91,202	0	0	0	2,683	
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		07/16/2015	VARIOUS	256.000	36,626		33,978	38,438	(4,460)	0	0	(4,460)	0	33,978	0	2,648	2,648	0	
09238E-20-3	BLACKHAWK NETWORK HD-B		05/26/2015	CORPORATE ACTION	15.000	355		355	565	(211)	0	0	(211)	0	355	0	0	0	0	
097023-10-5	BOEING CO/THE		07/16/2015	ITG INC	112.000	16,629		10,313	14,558	(4,244)	0	0	(4,244)	0	10,313	0	6,316	6,316	204	
101121-10-1	BOSTON PROPERTIES INC		08/01/2015	VARIOUS	60.000	7,559		4,024	7,721	(3,697)	0	0	(3,697)	0	4,024	0	3,534	3,534	387	
101137-10-7	BOSTON SCIENTIFIC CORP		07/15/2015	INSTINET	2,515.000	44,472		15,332	33,324	(17,992)	0	0	(17,992)	0	15,332	0	29,140	29,140	0	
115637-20-9	BROWN FORMAN CL B ORD		12/30/2015	ITG INC	21.000	2,156		728	1,845	(1,117)	0	0	(1,117)	0	728	0	1,428	1,428	27	
125269-10-0	CF INDUSTRIES HOLDINGS INC		10/19/2015	ITG INC	60.000	3,082		1,478	3,270	(1,793)	0	0	(1,793)	0	1,478	0	1,604	1,604	54	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		07/16/2015	ITG INC	90.000	5,698		4,849	6,740	(1,891)	0	0	(1,891)	0	4,849	0	849	849	68	
12572Q-10-5	CME GROUP INC		08/01/2015	VARIOUS	70.000	6,941		4,055	6,206	(2,151)	0	0	(2,151)	0	4,055	0	2,886	2,886	210	
126650-10-0	CVS HEALTH CORP		07/16/2015	ITG INC	147.000	16,247		11,659	14,158	(2,499)	0	0	(2,499)	0	11,659	0	4,589	4,589	103	
13342B-10-5	CAMERON INTERNATIONAL CORP		10/19/2015	ITG INC	48.000	3,133		2,108	2,398	(290)	0	0	(290)	0	2,108	0	1,026	1,026	0	
134429-10-9	CAMPBELL SOUP CO		08/03/2015	ITG INC	140.000	6,721		4,847	6,160	(1,313)	0	0	(1,313)	0	4,847	0	1,874	1,874	131	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		11/19/2015	VARIOUS	684.000	60,548		55,834	56,464	(630)	0	0	(630)	0	55,834	0	4,714	4,714	554	
141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	NON-BROKER TRADE, BOSTON	0.250	8		9	0	0	0	0	0	0	9	0	(1)	(1)	0	
149123-10-1	CATERPILLAR INC		08/20/2015	ITG INC	89.000	7,453		9,105	8,146	959	0	0	959	0	9,105	0	(1,652)	(1,652)	193	
151020-10-4	CELGENE CORP		11/19/2015	ITG INC	25.000	2,848		780	2,797	(2,016)	0	0	(2,016)	0	780	0	2,068	2,068	0	
163851-10-8	CHEMOURS CO/THE		07/29/2015	NON-BROKER TRADE, BOSTON	0.400	4		7	0	0	0	0	0	0	7	0	(3)	(3)	0	
165167-10-7	CHESAPEAKE ENERGY CORP		08/26/2015	ITG INC	250.000	1,540		3,926	4,893	(967)	0	0	(967)	0	3,926	0	(2,386)	(2,386)	44	
166764-10-0	CHEVRON CORP		07/16/2015	ITG INC	155.000	14,642		18,078	17,388	690	0	0	690	0	18,078	0	(3,435)	(3,435)	332	
17275R-10-2	CISCO SYSTEMS INC		08/01/2015	VARIOUS	960.000	26,942		18,859	26,702	(7,843)	0	0	(7,843)	0	18,859	0	8,083	8,083	586	
172967-42-4	CITIGROUP INC		07/16/2015	VARIOUS	933.000	52,649		27,915	50,485	(22,570)	0	0	(22,570)	0	27,915	0	24,735	24,735	56	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		08/01/2015	VARIOUS	70.000	216		1,835	500	1,335	0	0	1,335	0	1,835	0	(1,619)	(1,619)	0	
189754-10-4	COACH INC		11/19/2015	ITG INC	110.000	3,270		2,806	4,132	(1,326)	0	0	(1,326)	0	2,806	0	464	464	111	
194162-10-3	COLGATE-PALMOLIVE CO		07/16/2015	ITG INC	197.000	13,318		9,759	13,630	(3,871)	0	0	(3,871)	0	9,759	0	3,559	3,559	146	
20030N-10-1	COMCAST CORP-CLASS A		12/23/2015	VARIOUS	589.000	37,026		15,596	31,151	(18,775)	0	0	(18,775)	0	15,596	0	21,430	21,430	416	
205363-10-4	COMPUTER SCIENCES CORP		11/30/2015	CORPORATE ACTION	10.000	368		368	631	(262)	0	0	(262)	0	368	0	0	0	114	
20854P-10-9	CONSOL ENERGY ORD		12/23/2015	ITG INC	40.000	331		1,569	1,352	216	0	0	216	0	1,569	0	(1,238)	(1,238)	6	
219350-10-5	CORNING INC		08/01/2015	VARIOUS	332.000	6,483		4,566	7,613	(3,046)	0	0	(3,046)	0	4,566	0	1,917	1,917	80	
22160K-10-5	COSTCO WHOLESALE CORP		07/16/2015	ITG INC	58.000	8,370		4,859	8,222	(3,362)	0	0	(3,362)	0	4,859	0	3,511	3,511	334	
235851-10-2	DANAHER CORP		08/26/2015	ITG INC	101.000	8,635		8,549	0	0	0	0	0	0	8,549	0	87	87	14	
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	CORPORATE ACTION	10.000	282		282	586	(305)	0	0	(305)	0	282	0	0	0	22	
244199-10-5	DEERE & CO		08/26/2015	ITG INC	33.000	2,667		2,989	2,920	70	0	0	70	0	2,989	0	(322)	(322)	59	
247361-70-2	DELTA AIR LINES INC		04/23/2015	ITG INC	82.000	3,814		3,150	4,034	(884)	0	0	(884)	0	3,150	0	664	664	7	
247916-20-8	DENBURY RESOURCES INC		09/29/2015	ITG INC	160.000	547		2,750	1,301	1,450	0	0	1,450	0	2,750	0	(2,203)	(2,203)	30	
25179M-10-3	DEVON ENERGY CORP		11/19/2015	VARIOUS	3,602.000	180,486		241,028	220,478	20,550	0	0	20,550	0	241,028	0	(60,543)	(60,543)	1,228	
25271C-10-2	DIAMOND OFFSHORE DRILLING		08/01/2015	VARIOUS	50.000	1,219		3,344	1,836	1,508	0	0	1,508	0	3,344	0	(2,125)	(2,125)	13	
254687-10-6	WALT DISNEY CO/THE		07/29/2015	INSTINET	525.000	62,090		20,572	49,450	(28,878)	0	0	(28,878)	0	20,572	0	41,518	41,518	950	
25470F-30-2	DISCOVERY COMMUNICATIONS-C		07/16/2015	ITG INC	116.000	3,789		4,666	3,912	755	0	0	755	0	4,666	0	(877)	(877)	0	
25490A-30-9	DIRECTV		07/27/2015	CORPORATE ACTION	230.000	13,667		7,112	19,941	(12,829)	0	0	(12,829)	0	7,112	0	6,555	6,555	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
256746-10-8	DOLLAR TREE INC		08/17/2015	NON-BROKER TRADE, BOSTON	0.936	73		75	0	0	0	0	0	0	75	0	(2)	(2)	0	
260003-10-8	DOVER CORP		07/13/2015	VARIOUS	1,760.000	120,244		84,723	126,227	(41,505)	0	0	(41,505)	0	84,723	0	35,521	35,521	1,408	
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	472.000	21,209		21,209	34,900	(13,690)	0	0	(13,690)	0	21,209	0	0	0	453	
268648-10-2	EMC CORP/MA		07/23/2015	ITG INC	307.000	7,735		8,473	9,130	(657)	0	0	(657)	0	8,473	0	(738)	(738)	106	
26875P-10-1	EOG RESOURCES INC		07/31/2015	VARIOUS	370.000	34,072		20,471	34,066	(13,595)	0	0	(13,595)	0	20,471	0	13,601	13,601	152	
26884L-10-9	EQT CORP		12/01/2015	ITG INC	38.000	2,264		3,568	2,877	692	0	0	692	0	3,568	0	(1,305)	(1,305)	5	
269246-40-1	E*TRADE FINANCIAL CORP		08/01/2015	VARIOUS	21.000	637		188	509	(321)	0	0	(321)	0	188	0	449	449	0	
278642-10-3	EBAY INC		08/01/2015	VARIOUS	586.000	18,547		15,880	32,886	(17,006)	0	0	(17,006)	0	15,880	0	2,666	2,666	0	
285512-10-9	ELECTRONIC ARTS INC		08/01/2015	VARIOUS	93.000	6,785		1,351	4,372	(3,021)	0	0	(3,021)	0	1,351	0	5,434	5,434	0	
29364G-10-3	ENTERGY CORP		08/01/2015	VARIOUS	100.000	7,296		8,184	8,748	(564)	0	0	(564)	0	8,184	0	(888)	(888)	166	
29444U-70-0	EQUINIX REIT		12/16/2015	NON-BROKER TRADE, BOSTON	0.004	1		1	0	0	0	0	0	0	1	0	0	0	0	
30161N-10-1	EXELON CORP		09/10/2015	VARIOUS	200.000	6,337		5,861	7,416	(1,555)	0	0	(1,555)	0	5,861	0	476	476	174	
302130-10-9	EXPEDITORS INTL WASH INC		07/16/2015	ITG INC	102.000	4,596		4,197	4,550	(353)	0	0	(353)	0	4,197	0	398	398	37	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		11/19/2015	VARIOUS	524.000	47,254		30,372	44,367	(13,995)	0	0	(13,995)	0	30,372	0	16,882	16,882	0	
30231G-10-2	EXXON MOBIL CORP		07/16/2015	ITG INC	334.000	27,687		29,753	30,878	(1,125)	0	0	(1,125)	0	29,753	0	(2,066)	(2,066)	474	
30303M-10-2	FACEBOOK INC-A		07/16/2015	ITG INC	200.000	18,167		15,264	15,604	(340)	0	0	(340)	0	15,264	0	2,903	2,903	0	
307000-10-9	FAMILY DOLLAR STORES		07/06/2015	CORPORATE ACTION	40.000	3,180		1,951	3,168	(1,217)	0	0	(1,217)	0	1,951	0	1,229	1,229	0	
316773-10-0	FIFTH THIRD BANCORP		12/23/2015	ITG INC	215.000	4,101		2,128	4,381	(2,253)	0	0	(2,253)	0	2,128	0	1,973	1,973	87	
336433-10-7	FIRST SOLAR INC		08/26/2015	ITG INC	30.000	1,363		926	1,338	(411)	0	0	(411)	0	926	0	436	436	0	
337932-10-7	FIRSTENERGY CORP		09/01/2015	VARIOUS	216.000	7,490		9,252	8,422	830	0	0	830	0	9,252	0	(1,762)	(1,762)	156	
34354P-10-5	FLOWSERVE CORP		07/16/2015	ITG INC	71.000	3,540		5,238	4,248	990	0	0	990	0	5,238	0	(1,699)	(1,699)	37	
35086T-10-9	FOUR CORNERS PROPERTY ORD		12/09/2015	NON-BROKER TRADE, BOSTON	0.333	7		3	0	0	0	0	0	0	3	0	4	4	0	
35671D-85-7	FREEPORT-MCMORAN INC		12/23/2015	ITG INC	410.000	3,228		13,868	9,578	4,290	0	0	4,290	0	13,868	0	(10,640)	(10,640)	220	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		11/19/2015	VARIOUS	555.000	2,699		2,375	3,702	(1,326)	0	0	(1,326)	0	2,375	0	324	324	138	
36467W-10-9	GAMESTOP CL A ORD		12/23/2015	ITG INC	50.000	1,431		1,401	1,690	(289)	0	0	(289)	0	1,401	0	30	30	72	
364730-10-1	TEGNA INC		08/01/2015	VARIOUS	3,185.000	84,961		84,961	101,697	(16,736)	0	0	(16,736)	0	84,961	0	0	0	1,911	
369550-10-8	GENERAL DYNAMICS CORP		11/13/2015	ITG INC	42.000	5,916		3,227	5,780	(2,553)	0	0	(2,553)	0	3,227	0	2,688	2,688	113	
369604-10-3	GENERAL ELECTRIC CO		11/23/2015	VARIOUS	751.000	19,915		15,872	16,072	(2,925)	0	0	(2,925)	0	15,872	0	4,043	4,043	465	
37045V-10-0	GENERAL MOTORS CO		07/16/2015	ITG INC	229.000	7,007		7,777	7,994	(218)	0	0	(218)	0	7,777	0	(770)	(770)	151	
37247D-10-6	GENWORTH FINANCIAL CL A ORD		12/23/2015	ITG INC	205.000	777		2,487	1,743	744	0	0	744	0	2,487	0	(1,710)	(1,710)	0	
375558-10-3	GILEAD SCIENCES INC		07/16/2015	ITG INC	61.000	7,249		1,461	5,750	(4,288)	0	0	(4,288)	0	1,461	0	5,788	5,788	26	
38141G-10-4	GOLDMAN SACHS GROUP INC		07/16/2015	ITG INC	36.000	7,602		6,219	6,978	(759)	0	0	(759)	0	6,219	0	1,383	1,383	45	
382550-10-1	GOODYEAR TIRE & RUBBER CO		12/02/2015	VARIOUS	1,524.000	47,684		36,736	43,541	(6,804)	0	0	(6,804)	0	36,736	0	10,948	10,948	251	
38259P-50-8	GOOGLE INC-CL A		07/15/2015	INSTINET	35.000	20,354		19,235	0	0	0	0	0	0	19,235	0	1,120	1,120	0	
38259P-70-6	GOOGLE INC-CL C		07/16/2015	VARIOUS	21.357	12,375		11,919	11,212	707	0	0	707	0	11,919	0	456	456	0	
384802-10-4	WW GRAINGER INC		07/16/2015	ITG INC	20.000	4,647		4,478	5,098	(619)	0	0	(619)	0	4,478	0	168	168	45	
40412C-10-1	HCA HOLDINGS INC		07/16/2015	ITG INC	79.000	7,404		5,711	0	0	0	0	0	0	5,711	0	1,693	1,693	0	
406216-10-1	HALLIBURTON CO		07/16/2015	ITG INC	119.000	4,783		8,015	4,680	3,334	0	0	3,334	0	8,015	0	(3,231)	(3,231)	43	
412822-10-8	HARLEY DAVIDSON ORD		12/28/2015	ITG INC	49.000	2,282		832	3,230	(2,398)	0	0	(2,398)	0	832	0	1,451	1,451	61	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/23/2015	VARIOUS	252.000	11,706		7,142	6,254	(3,770)	0	0	(3,770)	0	7,142	0	4,564	4,564	102	
428236-10-3	HEWLETT-PACKARD CO		11/02/2015	VARIOUS	961.000	21,606		21,646	38,565	(16,919)	0	0	(16,919)	0	21,646	0	(40)	(40)	599	
437076-10-2	HOME DEPOT INC		08/01/2015	VARIOUS	206.000	22,788		13,748	21,624	(7,876)	0	0	(7,876)	0	13,748	0	9,040	9,040	129	
438516-10-6	HONEYWELL INTERNATIONAL INC		12/01/2015	VARIOUS	103.000	10,605		9,723	10,292	(569)	0	0	(569)	0	9,723	0	881	881	53	
441060-10-0	HOSPIRA INC		09/03/2015	NON-BROKER TRADE, BOSTON	90.000	8,100		3,651	5,513	(1,861)	0	0	(1,861)	0	3,651	0	4,449	4,449	0	
44107P-10-4	HOST HOTELS & RESORTS REIT		12/23/2015	ITG INC	239.000	3,762		1,772	5,681	(3,909)	0	0	(3,909)	0	1,772	0	1,990	1,990	206	
443683-10-7	HUDSON CITY BANCORP INC		11/09/2015	NON-BROKER TRADE, BOSTON	210.000	2,113		1,313	2,125	(813)	0	0	(813)	0	1,313	0	801	801	17	
452308-10-9	ILLINOIS TOOL WORKS		12/01/2015	VARIOUS	205.000	19,134		10,589	19,414	(8,824)	0	0	(8,824)	0	10,589	0	8,545	8,545	298	
458140-10-0	INTEL CORP		10/19/2015	ITG INC	175.000	5,839		2,566	6,351	(3,785)	0	0	(3,785)	0	2,566	0	3,273	3,273	126	
45822P-10-5	INTEGRYS ENERGY GROUP INC		08/01/2015	VARIOUS	40.000	2,423		1,680	3,114	(1,434)	0	0	(1,434)	0	1,680	0	743	743	63	
45866F-10-4	INTERCONTINENTAL EXCHANGE IN		09/01/2015	VARIOUS	26.000	6,040		4,133	5,702	(1,568)	0	0	(1,568)	0	4,133	0	1,906	1,906	36	
459200-10-1	INTL BUSINESS MACHINES CORP		07/16/2015	VARIOUS	162.000	27,379		24,354	25,991	(1,638)	0	0	(1,638)	0	24,354	0	3,025	3,025	389	
459506-10-1	INTL FLAVORS & FRAGRANCES		07/16/2015	ITG INC	42.000	4,760		4,221	4,257	(36)	0	0	(36)	0	4,221	0	539	539	59	
459902-10-2	INTL GAME TECHNOLOGY	R	08/01/2015	VARIOUS	55.000	990		654	949	(295)	0	0	(295)	0	654	0	336	336	12	

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H-10-0	JPMORGAN CHASE & CO		07/31/2015	INSTINET	920.000	63,414		41,426	57,574	(16,148)	0	0	(16,148)	0	41,426	0	21,988	21,988	1,141	
466313-10-3	JABIL CIRCUIT INC		12/01/2015	VARIOUS	90.000	2,053		608	1,965	(1,357)	0	0	(1,357)	0	608	0	1,445	1,445	22	
469814-10-7	JACOBS ENGINEERING GROUP INC		08/01/2015	VARIOUS	70.000	2,831		2,706	3,128	(422)	0	0	(422)	0	2,706	0	124	124	0	
478160-10-4	JOHNSON & JOHNSON		07/16/2015	ITG INC	393.000	39,871		40,098	41,096	(998)	0	0	(998)	0	40,098	0	(227)	(227)	413	
481165-10-8	JOY GLOBAL INC		08/01/2015	VARIOUS	60.000	1,883		3,827	2,791	1,036	0	0	1,036	0	3,827	0	(1,944)	(1,944)	24	
48203R-10-4	JUNIPER NETWORKS INC		12/01/2015	VARIOUS	1,529.000	40,338		28,457	34,127	(5,670)	0	0	(5,670)	0	28,457	0	11,881	11,881	318	
485170-30-2	KANSAS CITY SOUTHERN		07/16/2015	ITG INC	57.000	5,275		6,411	6,956	(545)	0	0	(545)	0	6,411	0	(1,136)	(1,136)	54	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		08/26/2015	ITG INC	56.000	2,890		6,784	7,414	(630)	0	0	(630)	0	6,784	0	(3,894)	(3,894)	48	
493267-10-8	KEYCORP		12/01/2015	VARIOUS	531.000	7,389		4,183	7,381	(3,198)	0	0	(3,198)	0	4,183	0	3,205	3,205	84	
494368-10-3	KIMBERLY-CLARK CORP		09/01/2015	VARIOUS	130.000	14,447		8,190	15,020	(6,830)	0	0	(6,830)	0	8,190	0	6,257	6,257	338	
49446R-10-9	KIMCO REALTY CORP		08/01/2015	VARIOUS	150.000	3,679		2,030	3,771	(1,742)	0	0	(1,742)	0	2,030	0	1,650	1,650	108	
49456B-10-1	KINDER MORGAN ORD		12/23/2015	ITG INC	292.000	4,778		12,352	0	0	0	0	0	0	12,352	0	(7,573)	(7,573)	564	
500255-10-4	KOHLS CORP		11/19/2015	ITG INC	88.000	3,963		3,724	5,372	(1,647)	0	0	(1,647)	0	3,724	0	238	238	119	
500754-10-6	KRAFT HEINZ CO/THE		08/01/2015	VARIOUS	44.000	3,464		1,436	0	0	0	0	0	0	1,436	0	2,028	2,028	0	
50076Q-10-6	KRAFT FOODS GROUP INC		07/02/2015	CORPORATE ACTION	305.000	16,384		11,352	19,111	(7,759)	0	0	(7,759)	0	11,352	0	5,033	5,033	336	
524901-10-5	LEGG MASON INC		08/01/2015	VARIOUS	70.000	3,475		1,534	3,736	(2,202)	0	0	(2,202)	0	1,534	0	1,942	1,942	36	
527288-10-4	LEUCADIA NATIONAL CORP		12/01/2015	VARIOUS	90.000	1,860		2,127	2,018	109	0	0	109	0	2,127	0	(266)	(266)	11	
532457-10-8	ELI LILLY & CO		12/01/2015	VARIOUS	160.000	13,945		9,792	11,038	(1,246)	0	0	(1,246)	0	9,792	0	4,153	4,153	160	
534187-10-9	LINCOLN NATIONAL CORP		08/26/2015	ITG INC	101.000	4,936		1,903	5,825	(3,922)	0	0	(3,922)	0	1,903	0	3,033	3,033	61	
544147-10-1	LORILLARD INC		06/12/2015	CORPORATE ACTION	116.000	8,288		2,513	7,301	(4,788)	0	0	(4,788)	0	2,513	0	5,774	5,774	153	
548661-10-7	LOWE'S COS INC		11/04/2015	ITG INC	68.000	4,958		1,933	4,678	(2,745)	0	0	(2,745)	0	1,933	0	3,025	3,025	69	
565849-10-6	MARATHON OIL CORP		12/23/2015	VARIOUS	310.000	4,403		5,566	6,224	(2,284)	0	0	(2,284)	0	5,566	0	(1,163)	(1,163)	143	
571748-10-2	MARSH & MCLENNAN COS		08/14/2015	INSTINET	195.000	11,239		8,555	11,162	(2,606)	0	0	(2,606)	0	8,555	0	2,683	2,683	170	
574599-10-6	MASCO CORP		08/01/2015	VARIOUS	70.000	615		615	1,764	(1,149)	0	0	(1,149)	0	615	0	0	0	13	
580135-10-1	MCDONALD'S CORP		05/01/2015	VARIOUS	620.000	60,633		48,899	58,094	(9,195)	0	0	(9,195)	0	48,899	0	11,734	11,734	527	
583334-10-7	MEADWESTVACO CORP		07/01/2015	CORPORATE ACTION	75.000	2,540		2,540	3,329	(789)	0	0	(789)	0	2,540	0	0	0	38	
585055-10-6	MEDTRONIC PLC	R	08/01/2015	VARIOUS	4,060.000	312,417		165,850	293,132	(127,282)	0	0	(127,282)	0	165,850	0	146,567	146,567	1,238	
58933Y-10-5	MERCK & CO. INC.		08/01/2015	VARIOUS	176.000	10,350		9,633	9,995	(362)	0	0	(362)	0	9,633	0	717	717	238	
59156R-10-8	METLIFE INC		12/01/2015	VARIOUS	230.000	13,154		11,812	12,441	(628)	0	0	(628)	0	11,812	0	1,342	1,342	167	
594918-10-4	MICROSOFT CORP		12/10/2015	VARIOUS	2,331.000	120,058		67,086	108,275	(41,189)	0	0	(41,189)	0	67,086	0	52,971	52,971	2,073	
61166W-10-1	MONSANTO CO		11/19/2015	ITG INC	50.000	4,796		3,894	5,974	(2,079)	0	0	(2,079)	0	3,894	0	902	902	101	
617446-44-8	MORGAN STANLEY		12/23/2015	VARIOUS	1,967.000	76,288		40,601	71,586	(35,159)	0	0	(35,159)	0	40,601	0	35,687	35,687	478	
620076-30-7	MOTOROLA SOLUTIONS INC		07/16/2015	ITG INC	110.000	6,520		1,996	7,379	(5,383)	0	0	(5,383)	0	1,996	0	4,525	4,525	112	
626717-10-2	MURPHY OIL CORP		12/01/2015	VARIOUS	60.000	1,639		2,798	3,031	(233)	0	0	(233)	0	2,798	0	(1,160)	(1,160)	63	
628530-10-7	MYLAN NV	R	08/01/2015	VARIOUS	140.000	8,026		1,624	7,892	(6,268)	0	0	(6,268)	0	1,624	0	6,402	6,402	0	
629377-50-8	NRG ENERGY INC		11/19/2015	ITG INC	130.000	1,551		3,453	3,504	(51)	0	0	(51)	0	3,453	0	(1,902)	(1,902)	75	
63938C-10-8	NAVIENT CORP		07/16/2015	ITG INC	170.000	2,832		1,010	3,674	(2,664)	0	0	(2,664)	0	1,010	0	1,822	1,822	54	
64110D-10-4	NETAPP INC		12/01/2015	VARIOUS	60.000	1,847		2,482	2,487	(5)	0	0	(5)	0	2,482	0	(635)	(635)	41	
651290-10-8	NEWFIELD EXPLORATION ORD		12/23/2015	ITG INC	40.000	1,320		1,071	1,085	(14)	0	0	(14)	0	1,071	0	249	249	0	
651639-10-6	NEWMONT MINING CORP		12/01/2015	VARIOUS	90.000	1,422		2,094	1,701	393	0	0	393	0	2,094	0	(672)	(672)	5	
654106-10-3	NIKE INC -CL B		12/24/2015	ITG INC	34.000	4,527		1,467	3,269	(1,802)	0	0	(1,802)	0	1,467	0	3,060	3,060	38	
65473P-10-5	NISOURCE INC		08/01/2015	VARIOUS	160.000	1,755		1,755	6,787	(5,032)	0	0	(5,032)	0	1,755	0	0	0	83	
665859-10-4	NORTHERN TRUST CORP		12/01/2015	VARIOUS	11.000	737		576	741	(165)	0	0	(165)	0	576	0	161	161	11	
666807-10-2	NORTHROP GRUMMAN CORP		12/01/2015	VARIOUS	59.000	10,021		7,376	8,696	(1,320)	0	0	(1,320)	0	7,376	0	2,645	2,645	89	
670346-10-5	NUCOR CORP		08/26/2015	ITG INC	37.000	1,526		1,412	1,815	(403)	0	0	(403)	0	1,412	0	114	114	41	
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/27/2015	VARIOUS	1,775.000	137,457		164,319	143,083	21,236	0	0	21,236	0	164,319	0	(26,862)	(26,862)	2,204	
68235P-10-8	ONE GAS INC		04/23/2015	ITG INC	30.000	1,267		652	1,237	(584)	0	0	(584)	0	652	0	615	615	9	
68389X-10-5	ORACLE CORP		07/29/2015	ITG INC	542.000	23,171		19,792	24,374	(4,582)	0	0	(4,582)	0	19,792	0	3,379	3,379	143	
690768-40-3	OWENS-ILLINOIS INC		08/01/2015	VARIOUS	100.000	2,439		1,938	2,699	(761)	0	0	(761)	0	1,938	0	501	501	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP		12/14/2015	VARIOUS	1,230.000	117,165		75,129	112,213	(37,084)	0	0	(37,084)	0	75,129	0	42,036	42,036	2,248	
69351T-10-6	PPL CORP		08/01/2015	VARIOUS	220.000	5,790		5,790	7,993	(2,202)	0	0	(2,202)	0	5,790	0	0	0	164	
693656-10-0	PVH ORD		12/23/2015	ITG INC	24.000	1,761		2,855	3,076	(221)	0	0	(221)	0	2,855	0	(1,094)	(1,094)	4	
693718-10-8	PACCAR INC		12/04/2015	ITG INC	80.000	4,070		2,061	5,441	(3,380)	0	0	(3,380)	0	2,061	0	2,010	2,010	154	
696429-30-7	PALL CORP		08/31/2015	NON-BROKER TRADE, BOSTON	70.000	8,904		2,676	7,085	(4,409)	0	0	(4,409)	0	2,676	0	6,228	6,228	43	
701094-10-4	PARKER HANNIFIN CORP		12/01/2015	VARIOUS	80.000	9,034		4,232	10,316	(6,084)	0	0	(6,084)	0	4,232	0	4,803	4,803	101	
704326-10-7	PAYCHEX INC		08/01/2015	VARIOUS	150.000	7,184		4,596	6,926	(2,330)	0	0	(2,330)	0	4,596	0	2,588	2,588	114	
704549-10-4	PEABODY ENERGY CORP		08/01/2015	VARIOUS	105.000	147		2,051	813	1,238	0	0	1,238	0	2,051	0	(1,904)	(1,904)	1	

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
712704-10-5	PEOPLE'S UNITED FINANCIAL		08/01/2015	VARIOUS	220.000	3,603		3,082	3,340	(257)	0	0	(257)	0	3,082	0	521	521	73	
713448-10-8	PEPSICO INC		07/16/2015	ITG INC	56.000	5,426		3,522	5,295	(1,773)	0	0	(1,773)	0	3,522	0	1,903	1,903	113	
717081-10-3	PFIZER INC		08/01/2015	VARIOUS	1,601.000	56,055		33,555	49,871	(16,316)	0	0	(16,316)	0	33,555	0	22,500	22,500	897	
718172-10-9	PHILIP MORRIS INTERNATIONAL		07/16/2015	ITG INC	230.000	19,509		17,173	18,734	(1,561)	0	0	(1,561)	0	17,173	0	2,336	2,336	603	
718546-10-4	PHILLIPS 66		10/19/2015	ITG INC	76.000	6,214		2,166	5,449	(3,284)	0	0	(3,284)	0	2,166	0	4,048	4,048	123	
74005P-10-4	PRAXAIR INC		07/16/2015	ITG INC	75.000	8,865		6,095	9,717	(3,622)	0	0	(3,622)	0	6,095	0	2,769	2,769	107	
74144T-10-8	T ROWE PRICE GROUP INC		07/16/2015	ITG INC	74.000	5,883		5,813	6,354	(540)	0	0	(540)	0	5,813	0	69	69	225	
742718-10-9	PROCTER & GAMBLE CO/THE		07/15/2015	INSTINET	625.000	51,337		28,414	56,931	(28,517)	0	0	(28,517)	0	28,414	0	22,923	22,923	817	
743315-10-3	PROGRESSIVE CORP		07/15/2015	INSTINET	1,480.000	44,266		31,643	39,945	(8,302)	0	0	(8,302)	0	31,643	0	12,623	12,623	1,016	
744320-10-2	PRUDENTIAL FINANCIAL INC		12/21/2015	VARIOUS	2,250.000	192,739		157,574	203,535	(45,961)	0	0	(45,961)	0	157,574	0	35,166	35,166	4,576	
745867-10-1	PULTEGROUP INC		09/01/2015	VARIOUS	69.000	1,348		435	1,481	(1,045)	0	0	(1,045)	0	435	0	913	913	17	
747525-10-3	QUALCOMM ORD		12/23/2015	ITG INC	54.000	2,649		2,215	4,014	(1,798)	0	0	(1,798)	0	2,215	0	433	433	100	
75886F-10-7	REGENERON PHARMACEUTICALS		07/16/2015	ITG INC	7.000	3,861		1,611	2,872	(1,261)	0	0	(1,261)	0	1,611	0	2,250	2,250	0	
7591EP-10-0	REGIONS FINANCIAL CORP		12/01/2015	VARIOUS	720.000	6,948		4,291	7,603	(3,312)	0	0	(3,312)	0	4,291	0	2,657	2,657	137	
761713-10-6	REYNOLDS AMERICAN INC		11/17/2015	VARIOUS	1.116	93		54	0	0	0	0	0	0	54	0	40	40	0	
78442P-10-6	SLM CORP		08/01/2015	VARIOUS	260.000	2,629		851	2,649	(1,798)	0	0	(1,798)	0	851	0	1,777	1,777	0	
786514-20-8	SAFEWAY INC		08/01/2015	VARIOUS	95.000	3,317		1,349	3,336	(1,987)	0	0	(1,987)	0	1,349	0	1,968	1,968	22	
79466L-30-2	SALESFORCE.COM INC		07/16/2015	ITG INC	106.000	7,675		6,233	0	0	0	0	0	0	6,233	0	1,442	1,442	0	
806857-10-8	SCHLUMBERGER LTD	R	07/16/2015	ITG INC	47.000	3,942		3,000	4,014	(1,014)	0	0	(1,014)	0	3,000	0	942	942	66	
826552-10-1	SIGMA-ALDRICH		07/16/2015	ITG INC	50.000	6,977		3,671	6,864	(3,193)	0	0	(3,193)	0	3,671	0	3,306	3,306	23	
83088M-10-2	SKYWORKS SOLUTIONS INC		07/16/2015	ITG INC	62.000	6,346		5,959	0	0	0	0	0	0	5,959	0	387	387	8	
842587-10-7	SOUTHERN CO/THE		10/19/2015	ITG INC	89.000	4,073		3,794	0	0	0	0	0	0	3,794	0	280	280	48	
844741-10-8	SOUTHWEST AIRLINES CO		08/01/2015	VARIOUS	174.000	6,013		1,989	7,364	(5,375)	0	0	(5,375)	0	1,989	0	4,024	4,024	34	
845467-10-9	SOUTHWESTERN ENERGY CO		11/19/2015	VARIOUS	210.000	4,155		7,370	5,731	1,639	0	0	1,639	0	7,370	0	(3,215)	(3,215)	0	
847560-10-9	SPECTRA ENERGY CORP		08/01/2015	VARIOUS	156.000	4,879		6,206	5,663	543	0	0	543	0	6,206	0	(1,326)	(1,326)	115	
855030-10-2	STAPLES INC		08/01/2015	VARIOUS	390.000	5,978		5,417	7,067	(1,650)	0	0	(1,650)	0	5,417	0	561	561	140	
855244-10-9	STARBUCKS CORP		08/01/2015	VARIOUS	198.000	11,034		6,041	8,123	(2,081)	0	0	(2,081)	0	6,041	0	4,992	4,992	63	
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWDE ORD		12/23/2015	ITG INC	50.000	3,487		4,106	4,054	53	0	0	53	0	4,106	0	(619)	(619)	75	
863667-10-1	STRYKER CORP		12/01/2015	VARIOUS	160.000	15,597		13,066	15,093	(2,027)	0	0	(2,027)	0	13,066	0	2,530	2,530	166	
867914-10-3	SUNTRUST BANKS INC		12/23/2015	VARIOUS	430.000	18,686		13,309	8,799	(4,516)	0	0	(4,516)	0	13,309	0	5,377	5,377	145	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/09/2015	NON-BROKER TRADE, BOSTON	0.807	25		18	0	0	0	0	0	0	18	0	7	7	0	
872540-10-9	TJX COMPANIES INC		07/15/2015	INSTINET	490.000	33,673		20,878	33,604	(12,726)	0	0	(12,726)	0	20,878	0	12,794	12,794	189	
87265H-10-9	TRI POINTE HOMES INC		04/23/2015	ITG INC	153.000	2,226		1,823	2,333	(510)	0	0	(510)	0	1,823	0	403	403	0	
87422J-10-5	TALEN ENERGY CORP		08/01/2015	VARIOUS	0.479	9		7	0	0	0	0	0	0	7	0	3	3	0	
88076W-10-3	TERADATA CORP		08/01/2015	VARIOUS	80.000	2,860		3,366	3,494	(129)	0	0	(129)	0	3,366	0	(506)	(506)	0	
881609-10-1	TESORO CORP		09/14/2015	ITG INC	31.000	2,806		408	2,305	(1,897)	0	0	(1,897)	0	408	0	2,398	2,398	42	
883203-10-1	TEXTRON INC		08/26/2015	ITG INC	80.000	3,006		459	3,369	(2,910)	0	0	(2,910)	0	459	0	2,546	2,546	5	
883556-10-2	THERMO FISHER SCIENTIFIC INC		07/16/2015	ITG INC	86.000	11,751		10,474	10,775	(301)	0	0	(301)	0	10,474	0	1,278	1,278	39	
88579Y-10-1	3M CO		03/12/2015	VARIOUS	340.000	57,527		33,421	55,869	(22,448)	0	0	(22,448)	0	33,421	0	24,107	24,107	349	
887317-30-3	TIME WARNER INC		10/19/2015	ITG INC	61.000	4,321		1,711	5,211	(3,500)	0	0	(3,500)	0	1,711	0	2,610	2,610	64	
88732J-20-7	TIME WARNER CABLE		08/26/2015	ITG INC	20.000	3,663		2,828	3,041	(213)	0	0	(213)	0	2,828	0	835	835	45	
89055F-10-3	TOPBUILD CORP		08/01/2015	VARIOUS	0.778	23		9	0	0	0	0	0	0	9	0	14	14	0	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/16/2015	ITG INC	438.000	14,996		12,329	16,821	(4,492)	0	0	(4,492)	0	12,329	0	2,666	2,666	66	
902973-30-4	US BANCORP		07/16/2015	ITG INC	337.000	15,450		12,367	15,148	(2,781)	0	0	(2,781)	0	12,367	0	3,083	3,083	251	
911312-10-6	UNITED PARCEL SERVICE-CL B		10/19/2015	VARIOUS	197.000	19,690		19,464	9,116	(1,237)	0	0	(1,237)	0	19,464	0	226	226	264	
912909-10-8	UNITED STATES STEEL CORP		08/01/2015	VARIOUS	60.000	1,080		1,268	1,604	(337)	0	0	(337)	0	1,268	0	(188)	(188)	6	
913017-10-9	UNITED TECHNOLOGIES CORP		12/01/2015	VARIOUS	130.000	14,441		8,868	14,950	(6,082)	0	0	(6,082)	0	8,868	0	5,573	5,573	166	
91324P-10-2	UNITEDHEALTH GROUP INC		08/01/2015	VARIOUS	68.000	8,494		1,809	6,874	(5,065)	0	0	(5,065)	0	1,809	0	6,685	6,685	60	
918204-10-8	VF CORP		07/15/2015	INSTINET	510.000	37,106		18,770	38,199	(19,429)	0	0	(19,429)	0	18,770	0	18,336	18,336	326	
92210H-10-5	VANTIV INC - CL A		07/15/2015	INSTINET	755.000	30,064		23,885	25,610	(1,725)	0	0	(1,725)	0	23,885	0	6,179	6,179	0	
92276F-10-0	VENTAS INC		08/18/2015	CORPORATE ACTION	90.000	3,819		3,819	6,453	(2,634)	0	0	(2,634)	0	3,819	0	0	0	142	
92343V-10-4	VERIZON COMMUNICATIONS INC		08/03/2015	VARIOUS	707.000	33,823		34,329	33,073	1,256	0	0	1,256	0	34,329	0	(506)	(506)	810	
92826C-83-9	VISA INC-CLASS A SHARES		07/16/2015	ITG INC	125.000	8,820		5,724	8,194	(2,470)	0	0	(2,470)	0	5,724	0	3,096	3,096	30	
929042-10-9	VORNADO REALTY TRUST		08/01/2015	VARIOUS	76.000	5,805		5,805	8,946	(3,141)	0	0	(3,141)	0	5,805	0	0	0	0	
92939U-10-6	WEC ENERGY GROUP INC		08/01/2015	Adjustment	0.120	6		4	0	0	0	0	0	0	4	0	1	1	0	
931142-10-3	WAL-MART STORES INC		07/16/2015	ITG INC	137.000	10,113		11,679	11,766	(86)	0	0	(86)	0	11,679	0	(1,566)	(1,566)	200	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/01/2015	VARIOUS	115.000	11,049		7,160	8,763	(1,603)	0	0	(1,603)	0	7,160	0	3,889	3,889	78	

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94106L-10-9	WASTE MANAGEMENT INC		07/16/2015	ITG INC	147.000	7,192		5,740	7,544	(1,804)	0	0	(1,804)	0	5,740	0	1,452	1,452	113	
949746-10-1	WELLS FARGO & CO		04/20/2015	VARIOUS	1,640.000	89,536		55,670	89,905	(34,235)	0	0	(34,235)	0	55,670	0	33,866	33,866	574	
958102-10-5	WESTERN DIGITAL CORP		08/26/2015	ITG INC	37.000	2,850		3,714	4,096	(382)	0	0	(382)	0	3,714	0	(863)	(863)	52	
959802-10-9	WESTERN UNION ORD		12/31/2015	ITG INC	150.000	2,769		3,369	2,687	683	0	0	683	0	3,369	0	(600)	(600)	93	
96145D-10-5	WESTROCK CO		08/06/2015	NON-BROKER TRADE, BOSTON	0.500	32		22	0	0	0	0	0	0	22	0	10	10	0	
966837-10-6	WHOLE FOODS MARKET INC		12/01/2015	VARIOUS	70.000	2,234		3,263	3,529	(266)	0	0	(266)	0	3,263	0	(1,030)	(1,030)	27	
97382A-10-1	WINDSTREAM HOLDINGS INC		08/01/2015	VARIOUS	310.000	2,494		2,494	2,554	(61)	0	0	(61)	0	2,494	0	0	0	175	
97382A-20-0	WINDSTREAM HOLDINGS INC		07/01/2015	Adjustment	0.667	5		8	0	0	0	0	0	0	8	0	(2)	(2)	0	
989701-10-7	ZIONS BANCORPORATION		08/01/2015	VARIOUS	50.000	1,575		642	1,426	(784)	0	0	(784)	0	642	0	934	934	5	
G0083B-10-8	ACTAVIS PLC	R	03/11/2015	Citigroup (SSB)	7.000	2,058		1,489	1,802	(313)	0	0	(313)	0	1,489	0	569	569	0	
G0177J-10-8	ALLERGAN PLC	R	07/16/2015	ITG INC	3.001	952		638	772	(134)	0	0	(134)	0	638	0	314	314	0	
G2554F-11-3	COVIDIEN PLC	R	01/27/2015	NON-BROKER TRADE, BOSTON	190.000	20,356		9,139	19,433	(10,295)	0	0	(10,295)	0	9,139	0	11,218	11,218	68	
G29183-10-3	EATON CORP PLC	R	07/16/2015	ITG INC	128.000	8,444		8,778	8,699	79	0	0	79	0	8,778	0	(335)	(335)	141	
G30401-10-6	ENDO INTERNATIONAL PLC	R	10/19/2015	ITG INC	13.000	862		1,222	0	0	0	0	0	0	1,222	0	(361)	(361)	0	
G3157S-10-6	ENSCO PLC-CL A	R	12/23/2015	VARIOUS	120.000	2,179		5,778	3,594	2,184	0	0	2,184	0	5,778	0	(3,599)	(3,599)	55	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOG	R	09/10/2015	VARIOUS	9.005	147		181	0	0	0	0	0	0	181	0	(34)	(34)	2	
G5785G-10-7	MALLINCKRODT PLC	R	10/19/2015	ITG INC	12.000	805		1,496	0	0	0	0	0	0	1,496	0	(691)	(691)	0	
G5960L-10-3	MEDTRONIC PLC	R	07/17/2015	VARIOUS	910.640	69,261		70,074	0	0	0	0	0	0	70,074	0	(812)	(812)	623	
G6359F-10-3	NABORS INDUSTRIES LTD	R	08/01/2015	VARIOUS	136.000	2,124		1,965	1,765	200	0	0	200	0	1,965	0	159	159	8	
G6518L-10-8	NIELSEN HOLDINGS ORD	R	12/23/2015	ITG INC	55.000	2,561		2,545	0	0	0	0	0	0	2,545	0	16	16	44	
G7665A-10-1	ROWAN COMPANIES PLC-A	R	04/23/2015	ITG INC	70.000	1,366		2,430	1,632	797	0	0	797	0	2,430	0	(1,064)	(1,064)	7	
G7945M-10-7	SEAGATE TECHNOLOGY	R	07/16/2015	ITG INC	82.000	3,927		4,789	5,453	(664)	0	0	(664)	0	4,789	0	(862)	(862)	89	
G7S00T-10-4	PENTAIR ORD	R	12/23/2015	ITG INC	82.000	4,116		5,618	5,446	171	0	0	171	0	5,618	0	(1,502)	(1,502)	105	
G91442-10-6	TYCO INTERNATIONAL PLC	R	07/16/2015	ITG INC	124.000	4,779		5,287	5,439	(151)	0	0	(151)	0	5,287	0	(509)	(509)	48	
H8817H-10-0	TRANSOCEAN LTD	R	09/23/2015	ITG INC	150.000	1,733		7,562	2,750	4,812	0	0	4,812	0	7,562	0	(5,829)	(5,829)	158	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	07/16/2015	ITG INC	49.000	6,600		3,619	4,929	(1,310)	0	0	(1,310)	0	3,619	0	2,981	2,981	38	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,179,966	XXX	3,197,112	4,089,026	(1,080,076)	0	0	(1,080,076)	0	3,197,112	0	982,854	982,854	50,915	XXX
Common Stocks - Mutual Funds																				
78467Y-10-7	SPDR S&P MIDCAP 400 ETF TRST		07/31/2015	ITG INC	482.000	133,173		98,326	127,234	(28,908)	0	0	(28,908)	0	98,326	0	34,847	34,847	1,259	
9299999. Subtotal - Common Stocks - Mutual Funds						133,173	XXX	98,326	127,234	(28,908)	0	0	(28,908)	0	98,326	0	34,847	34,847	1,259	XXX
9799997. Total - Common Stocks - Part 4						4,313,139	XXX	3,295,438	4,216,259	(1,108,984)	0	0	(1,108,984)	0	3,295,438	0	1,017,702	1,017,702	52,174	XXX
9799998. Total - Common Stocks - Part 5						7,097,818	XXX	7,056,447	0	0	0	0	0	0	7,056,447	0	41,372	41,372	1,386	XXX
9799999. Total - Common Stocks						11,410,958	XXX	10,351,884	4,216,259	(1,108,984)	0	0	(1,108,984)	0	10,351,884	0	1,059,073	1,059,073	53,560	XXX
9899999. Total - Preferred and Common Stocks						11,410,958	XXX	10,351,884	4,216,259	(1,108,984)	0	0	(1,108,984)	0	10,351,884	0	1,059,073	1,059,073	53,560	XXX
9999999 - Totals						122,305,601	XXX	122,096,992	101,334,073	(1,108,984)	(766,722)	98,662	(1,974,368)	0	120,466,231	0	1,839,370	1,839,370	4,308,414	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
13063B-JB-9	CALIFORNIA BABS		06/17/2015	FIRST TENNESSEE SEC CORP, MEMPHIS	12/30/2015	CORPORATE ACTION	1,000,000	1,222,670	1,214,120	1,202,664	0	(20,006)	0	(20,006)	0	0	11,456	11,456	51,119	10,908
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,000,000	1,222,670	1,214,120	1,202,664	0	(20,006)	0	(20,006)	0	0	11,456	11,456	51,119	10,908
Bonds - U.S. Special Revenues																				
3132JA-ZU-2	RMBS - FG Q19354		05/01/2015	Adjustment	12/30/2015	VARIOUS	2,213,769	2,340,023	2,275,355	2,330,379	0	(9,644)	0	(9,644)	0	0	(55,024)	(55,024)	50,133	2,583
3132QL-6N-8	RMBS - FG Q30876		01/09/2015	BARCLAYS CAPITAL INC, NEW YORK	12/30/2015	VARIOUS	1,300,000	1,365,609	1,334,723	1,356,633	0	(8,976)	0	(8,976)	0	0	(21,910)	(21,910)	44,246	1,643
3132QN-WM-7	RMBS - FG Q32451		03/24/2015	CANTOR FITZGERALD & CO DCM	12/30/2015	VARIOUS	1,900,000	2,002,422	1,950,521	1,990,610	0	(11,812)	0	(11,812)	0	0	(40,089)	(40,089)	53,636	4,803
3138EN-7M-5	RMBS - FN AL6299		01/13/2015	SUNTRUST ROBINSON HUMPHREY INC	12/30/2015	VARIOUS	4,990,434	5,253,991	5,132,630	5,219,976	0	(34,016)	0	(34,016)	0	0	(87,345)	(87,345)	155,035	5,337
3199999. Subtotal - Bonds - U.S. Special Revenues							10,404,203	10,962,045	10,693,229	10,897,598	0	(64,448)	0	(64,448)	0	0	(204,369)	(204,369)	303,049	14,366
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02154V-AA-9	ALTICE SA	R	03/19/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK	09/18/2015	Goldman Sachs	60,000	60,600	57,150	60,575	0	(25)	0	(25)	0	0	(3,425)	(3,425)	2,816	504
26827E-AA-3	ABS - ECAF 2015-1A A1	F	12/10/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	12/30/2015	CORPORATE ACTION	728,037	719,278	721,834	719,327	0	49	0	49	0	0	2,507	2,507	1,054	0
45824T-AC-9	INTELSAT JACKSON HLDG	R	09/14/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK	10/01/2015	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	85,000	82,875	77,775	82,898	0	23	0	23	0	0	(5,123)	(5,123)	2,927	2,602
523768-AF-6	LEE ENTERPRISES INC		08/25/2015	Goldman Sachs	09/15/2015	Citigroup (SSB)	40,000	39,000	36,300	39,009	0	9	0	9	0	0	(2,709)	(2,709)	1,900	1,721
52736R-BF-8	LEVI STRAUSS & CO		04/29/2015	JEFFERIES & COMPANY, INC.	07/17/2015	CORPORATE ACTION	75,000	75,844	75,831	75,831	0	(13)	0	(13)	0	0	0	0	833	73
704549-AM-6	PEABODY ENERGY CORP		02/03/2015	ACADEMY SECURITIES, INC.	06/11/2015	BARCLAYS CAP/FIXED INCOME, NEW YORK	90,000	70,425	35,044	71,176	0	751	0	751	0	0	(36,132)	(36,132)	3,297	1,266
723456-AS-8	PINNACLE ENTERTAINMENT I		05/12/2015	MORGAN STANLEY CO	12/14/2015	MORGAN STANLEY CO	70,000	74,900	73,150	74,160	0	(740)	0	(740)	0	0	(1,010)	(1,010)	3,917	1,289
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,148,037	1,122,921	1,077,084	1,122,977	0	55	0	55	0	0	(45,892)	(45,892)	16,744	7,454
8399998. Total - Bonds							12,552,240	13,307,637	12,984,433	13,223,238	0	(84,399)	0	(84,399)	0	0	(238,805)	(238,805)	370,912	32,728
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R-10-2	AT&T INC		03/11/2015	Citigroup (SSB)	08/03/2015	ITG INC	472.000	15,434	16,589	15,434	0	0	0	0	0	0	1,155	1,155	444	0
023135-10-6	AMAZON.COM INC		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	13.000	5,657	6,181	5,657	0	0	0	0	0	0	524	524	0	0
032511-10-7	ANADARKO PETROLEUM CORP		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	67.000	5,616	5,003	5,616	0	0	0	0	0	0	(613)	(613)	0	0
057224-10-7	BAKER HUGHES INC		08/26/2015	ITG INC	10/19/2015	ITG INC	68.000	3,288	3,605	3,288	0	0	0	0	0	0	317	317	12	0
07177M-10-3	BAXALTA INC		07/01/2015	CORPORATE ACTION	08/26/2015	ITG INC	70.000	1,861	2,444	1,861	0	0	0	0	0	0	583	583	0	0
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	07/08/2015	VARIOUS	1,470.000	42,901	55,154	42,901	0	0	0	0	0	0	12,253	12,253	0	0
172967-42-4	CITIGROUP INC		08/26/2015	ITG INC	12/23/2015	ITG INC	447.000	22,280	25,293	22,280	0	0	0	0	0	0	3,013	3,013	25	0
22822V-10-1	CROWN CASTLE INTL CORP		04/23/2015	ITG INC	07/16/2015	ITG INC	65.000	5,612	5,309	5,612	0	0	0	0	0	0	(303)	(303)	53	0
254687-10-6	WALT DISNEY CO/THE		03/11/2015	Citigroup (SSB)	07/29/2015	ITG INC	129.000	13,346	15,358	13,346	0	0	0	0	0	0	2,012	2,012	85	0
263534-10-9	DU PONT (E.I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	07/16/2015	ITG INC	152.000	9,416	9,083	9,416	0	0	0	0	0	0	(333)	(333)	0	0
29444U-70-0	EQUINIX INC		11/10/2015	CORPORATE ACTION	12/16/2015	NON-BROKER TRADE, BOSTON	0.430	129	125	129	0	0	0	0	0	0	(4)	(4)	1	0
30161N-10-1	EXELON CORP		04/23/2015	ITG INC	07/16/2015	ITG INC	164.000	5,430	5,507	5,430	0	0	0	0	0	0	77	77	51	0
316773-10-0	FIFTH THIRD BANCORP		11/19/2015	ITG INC	12/23/2015	ITG INC	145.000	2,958	2,950	2,958	0	0	0	0	0	0	(8)	(8)	0	0
36473H-10-4	GANNETT CO INC		06/29/2015	CORPORATE ACTION	07/24/2015	VARIOUS	1,532.500	16,841	21,098	16,841	0	0	0	0	0	0	4,257	4,257	0	0
369604-10-3	GENERAL ELECTRIC CO		06/11/2015	Citigroup (SSB)	07/27/2015	ITG INC	304.000	8,380	8,216	8,380	0	0	0	0	0	0	(164)	(164)	70	0
38259P-50-8	GOOGLE INC-CL A		04/23/2015	ITG INC	07/16/2015	ITG INC	9.000	4,995	5,416	4,995	0	0	0	0	0	0	421	421	0	0
459200-10-1	INTL BUSINESS MACHINES CORP		06/11/2015	Citigroup (SSB)	07/16/2015	ITG INC	52.000	8,808	8,891	8,808	0	0	0	0	0	0	83	83	0	0
500754-10-6	KRAFT HEINZ CO/THE		08/01/2015	VARIOUS	08/01/2015	Adjustment	71.000	4,041	5,590	4,041	0	0	0	0	0	0	1,549	1,549	0	0
580135-10-1	MCDONALD'S CORP		01/23/2015	ITG INC	07/16/2015	ITG INC	128.000	11,488	12,524	11,488	0	0	0	0	0	0	1,036	1,036	218	0
594918-10-4	MICROSOFT CORP		01/23/2015	ITG INC	07/16/2015	ITG INC	100.000	4,712	4,665	4,712	0	0	0	0	0	0	(47)	(47)	62	0
665859-10-4	NORTHERN TRUST CORP		03/11/2015	Citigroup (SSB)	08/26/2015	VARIOUS	23.000	1,607	1,668	1,607	0	0	0	0	0	0	60	60	8	0
713448-10-8	PEPSICO INC		01/23/2015	ITG INC	07/16/2015	ITG INC	104.000	10,279	10,076	10,279	0	0	0	0	0	0	(203)	(203)	141	0
740189-10-5	PRECISION CASTPARTS CORP		08/04/2015	VARIOUS	08/21/2015	VARIOUS	385.000	74,669	88,806	74,669	0	0	0	0	0	0	14,137	14,137	0	0
761713-10-6	REYNOLDS AMERICAN INC		11/01/2015	Adjustment	11/01/2015	Adjustment	0.372	60	30	60	0	0	0	0	0	0	(30)	(30)	0	0
806857-10-8	SCHLUMBERGER LTD	R	01/23/2015	ITG INC	07/16/2015	ITG INC	74.000	6,121	6,207	6,121	0	0	0	0	0	0	86	86	74	0
826552-10-1	SIGMA-ALDRICH		10/19/2015	ITG INC	11/18/2015	NON-BROKER TRADE, BOSTON	46.000	6,422	6,440	6,422	0	0	0	0	0	0	18	18	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
842587-10-7	SOUTHERN CO/THE		04/23/2015	ITG INC	10/19/2015	ITG INC	13.000	582	595	582	0	0	0	0	0	0	13	13	14	0
87901J-10-5	TEGNA INC		06/29/2015	CORPORATE ACTION	08/26/2015	ITG INC	120.000	768	2,759	768	0	0	0	0	0	0	1,992	1,992	0	0
92276F-10-0	VENTAS INC		09/01/2015	VARIOUS	11/19/2015	VARIOUS	166.000	11,320	10,318	11,320	0	0	0	0	0	0	(1,001)	(1,001)	126	0
G0083B-10-8	ACTAVIS PLC	R	03/17/2015	CORPORATE ACTION	04/08/2015	NON-BROKER TRADE, BOSTON	46.038	14,116	12	12	0	0	0	0	0	0	0	0	0	0
G0177J-10-8	ALLERGAN PLC	R	03/17/2015	CORPORATE ACTION	07/16/2015	ITG INC	0.000	0	14,598	14,105	0	0	0	0	0	0	493	493	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								319,138	360,510	319,138	0	0	0	0	0	0	41,372	41,372	1,384	0
Common Stocks - Money Market Mutual Funds																				
996085-25-4	DREYFUS CASH MGMT FUND		12/02/2015	Direct	12/07/2015	Direct	39,600.050	39,600	39,600	39,600	0	0	0	0	0	0	0	0	0	0
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		12/18/2015	Direct	12/21/2015	Direct	6,697,708.680	6,697,709	6,697,709	6,697,709	0	0	0	0	0	0	0	0	2	0
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								6,737,309	6,737,309	6,737,309	0	0	0	0	0	0	0	0	2	0
9799998. Total - Common Stocks								7,056,447	7,097,818	7,056,447	0	0	0	0	0	0	41,372	41,372	1,386	0
9899999. Total - Preferred and Common Stocks								7,056,447	7,097,818	7,056,447	0	0	0	0	0	0	41,372	41,372	1,386	0
9999999 - Totals								20,364,084	20,082,252	20,279,685	0	(84,399)	0	(84,399)	0	0	(197,433)	(197,433)	372,298	32,728

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	Change in Book/Adjusted Carrying Value 12	13	14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	21
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds																				
94975H-29-6	WELLS FARGO ADV TRS PLS CL I MMF			10/02/2015	Direct	XXX	0	0	0	0	0	0	0	0	0	0.110	0.000	N/A	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
09248U-61-9	BLACKROCK LIQUIDITY TEMPCL INS MMF			12/02/2015	Direct	XXX	0	0	0	0	0	0	0	86	0	0.300	0.000	N/A	0	0
097100-51-5	BofA:MM Rsv;Cap			07/31/2015	Direct	XXX	3	0	0	0	0	0	3	0	0	0.320	0.000	N/A	0	0
23337T-20-1	DWS DWS SRS: CL INSTI MMF			12/02/2015	Direct	XXX	0	0	0	0	0	0	0	83	0	0.290	0.000	N/A	0	0
26188J-20-6	DREYFUS CASH MGMT CL INST MMF			12/31/2015	Direct	XXX	1,256,660	0	0	0	0	0	1,256,660	483	0	0.250	0.000	N/A	44	0
26200V-10-4	DRYFS INSTL CSH CL INSTI ADVNTG MMF			11/03/2015	Direct	XXX	1	0	0	0	0	0	1	0	0	0.290	0.000	N/A	0	0
316175-40-5	FIDELITY INST DOMESTIC PT CL I MMF			12/14/2015	Direct	XXX	0	0	0	0	0	0	0	34	0	0.300	0.000	N/A	0	0
38141W-23-2	FINANCIAL SQUARE CL FST MMF			12/02/2015	Direct	XXX	500,050	0	0	0	0	0	500,050	101	0	0.330	0.000	N/A	41	0
52470G-30-4	WST AST INST CSH RSV CL INST MMF			12/02/2015	Direct	XXX	50,044	0	0	0	0	0	50,044	63	0	0.310	0.000	N/A	7	0
52470G-88-2	WA Inst Liquid Rsv;I			12/30/2015	Direct	XXX	68,111	0	0	0	0	0	68,111	109	0	0.310	0.000	N/A	0	0
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS MMF			09/02/2015	Direct	XXX	4	0	0	0	0	0	4	0	0	0.320	0.000	N/A	0	0
8999999. Subtotal - Class One Money Market Mutual Funds							1,874,873	0	0	0	0	XXX	1,874,873	958	0	XXX	XXX	XXX	92	0
9199999 - Totals							1,874,873	0	0	0	0	XXX	1,874,873	958	0	XXX	XXX	XXX	92	0

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 276,227 Book/Adjusted Carrying Value $ 276,227
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 276,227 Book/Adjusted Carrying Value $ 276,227

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 *
Huntington National Bank	Columbus, OH		0.000	0	0	754,601	XXX
Vanderbilt Avenue Asset Management LLC	New York, NY		0.250	8,010	0	4,500,783	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	8,010	0	5,255,383	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	8,010	0	5,255,383	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	8,010	0	5,255,383	XXX

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

1.	January	2,308,658	4.	April	1,943,571	7.	July	4,427,997	10.	October	3,803,479
2.	February	2,744,701	5.	May	2,312,642	8.	August	4,582,489	11.	November	3,606,157
3.	March	1,829,920	6.	June	1,961,614	9.	September	4,333,998	12.	December	5,255,383

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Life Insurance	0	0	162,610	194,847
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Life Insurance	1,634,428	1,855,824	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	Life Insurance	0	0	499,806	534,090
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	1,634,428	1,855,824	662,416	728,937
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)