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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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

Country of Domicile United States of America

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

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman
John Charles Randolph Mr.	President
Alan Michael Sattler Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
John Charles Randolph Mr.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Jeffrey William Boersma Mr.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Cathy Lynn Cantor M.D.
Julie Anne Bartnik Ms.
Vincent M. Davis Mr. #

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 2016

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	12,448,190	16.962	12,448,190		12,448,190	16.962
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	850,055	1.158	850,055		850,055	1.158
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	276,175	0.376	276,175		276,175	0.376
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,023,670	2.757	2,023,670		2,023,670	2.757
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	938,084	1.278	938,084		938,084	1.278
1.43 Revenue and assessment obligations	9,636,468	13.131	9,636,468		9,636,468	13.131
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	1,788,852	2.437	1,788,852		1,788,852	2.437
1.512 Issued or Guaranteed by FNMA and FHLMC	7,679,155	10.464	7,679,155		7,679,155	10.464
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	262,212	0.357	262,212		262,212	0.357
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	224,718	0.306	224,718		224,718	0.306
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	19,072,174	25.988	19,072,174		19,072,174	25.988
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,352,521	1.843	1,352,521		1,352,521	1.843
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	5,692,711	7.757	5,692,711		5,692,711	7.757
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	14,430,175	19.662	14,430,175		14,430,175	19.662
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	48,006	0.065	48,006		48,006	0.065
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(3,333,543)	(4.542)	(3,333,543)		(3,333,543)	(4.542)
11. Other invested assets						
12. TOTAL Invested assets	73,389,623	100.000	73,389,623		73,389,623	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		276,857
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	22,691	22,691
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		19,690
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		279,858
12.	Deduct total nonadmitted amounts		279,858
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		83,331,306
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,098,618
3.	Accrual of Discount		18,226
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	3,668	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(433)	
	4.4 Part 4, Column 11	(1,862,398)	(1,859,162)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		1,388,013
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		42,553,817
7.	Deduct amortization of premium		519,834
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14	228,190	
	9.4 Part 4, Column 13		228,190
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		76,675,160
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		76,675,160

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments	1.	United States	14,349,353	14,350,707	14,399,119	14,223,967
(Including all obligations guaranteed	2.	Canada	276,175	277,096	279,661	275,000
by governments)	3.	Other Countries				
	4.	TOTALS	14,625,528	14,627,803	14,678,780	14,498,967
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	2,023,670	2,065,498	2,170,139	1,895,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	938,084	945,180	964,204	800,000
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	18,315,578	18,686,439	18,932,328	17,224,245
	8.	United States	19,296,893	19,192,962	19,427,597	18,960,262
Industrial and Miscellaneous and	9.	Canada	219,569	214,528	219,399	220,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,132,952	1,118,827	1,149,389	1,120,000
	11.	TOTALS	20,649,414	20,526,317	20,796,385	20,300,262
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	56,552,274	56,851,236	57,541,836	54,718,475
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	18,373,528	18,373,528	14,469,516	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	266,719	266,719	284,946	
	22.	Other Countries	1,482,639	1,482,639	1,241,577	
	23.	TOTALS	20,122,886	20,122,886	15,996,038	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	20,122,886	20,122,886	15,996,038	
	26.	TOTAL Stocks	20,122,886	20,122,886	15,996,038	
	27.	TOTAL Bonds and Stocks	76,675,160	76,974,122	73,537,875	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	1,020,435	12,520,661	1,658,983	335,782	148,732	15,684,593	27.06	19,936,974	31.23	15,684,593	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	1,020,435	12,520,661	1,658,983	335,782	148,732	15,684,593	27.06	19,936,974	31.23	15,684,593	
2. All Other Governments											
2.1 NAIC 1	241,094	35,081				276,175	0.48	398,667	0.62	276,175	
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS	241,094	35,081				276,175	0.48	398,667	0.62	276,175	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	635,028	936,319	452,322			2,023,669	3.49	2,189,531	3.43	2,023,669	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS	635,028	936,319	452,322			2,023,669	3.49	2,189,531	3.43	2,023,669	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		325,730		612,354		938,084	1.62	278,559	0.44	938,084	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		325,730		612,354		938,084	1.62	278,559	0.44	938,084	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	2,636,822	7,688,725	4,809,864	2,315,132	865,036	18,315,579	31.60	20,686,358	32.41	18,315,579	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	2,636,822	7,688,725	4,809,864	2,315,132	865,036	18,315,579	31.60	20,686,358	32.41	18,315,579	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	154,978	10,833,393	2,820,612	69,679	324,677	14,203,338	24.51	14,704,878	23.04	14,203,338	
6.2 NAIC 2	135,245	2,540,817	3,839,990			6,516,053	11.24	5,636,185	8.83	6,516,053	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	290,223	13,374,210	6,660,603	69,679	324,677	20,719,391	35.75	20,341,063	31.87	20,719,391	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,688,357	32,339,909	9,741,781	3,332,946	1,338,445	51,441,438	88.76	XXX	XXX	51,441,438	
9.2 NAIC 2	(d) 135,245	2,540,817	3,839,990			6,516,053	11.24	XXX	XXX	6,516,053	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	4,823,602	34,880,726	13,581,771	3,332,946	1,338,445	(b) 57,957,491	100.00	XXX	XXX	57,957,491	
9.8 Line 9.7 as a % of Column 6	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 NAIC 1	5,418,835	34,569,733	11,540,315	3,298,009	3,368,076	XXX	XXX	58,194,968	91.17	58,194,968	
10.2 NAIC 2		2,701,584	2,934,601			XXX	XXX	5,636,185	8.83	5,636,185	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	XXX	XXX	(b) 63,831,153	100.00	63,831,152	
10.8 Line 10.7 as a % of Col. 8	8.49	58.39	22.68	5.17	5.28	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	4,688,354	32,339,912	9,741,781	3,332,946	1,338,445	51,441,438	88.76	58,194,968	91.17	51,441,438	XXX
11.2 NAIC 2	135,245	2,540,817	3,839,990			6,516,053	11.24	5,636,185	8.83	6,516,053	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	4,823,599	34,880,729	13,581,771	3,332,946	1,338,445	57,957,491	100.00	63,831,152	100.00	57,957,491	XXX
11.8 Line 11.7 as a % of Col. 6	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $..............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..............0 current year, $..............0 prior year of bonds with Z designations and $..............0 current year, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year, $..............0 prior year of bonds with 5* designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.......1,105,218; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	700,164	11,795,141	1,288,125			13,783,429	23.78	17,548,074	27.49	13,783,429	
1.2 Residential Mortgage-Backed Securities	320,271	725,520	370,858	335,782	148,732	1,901,164	3.28	2,388,900	3.74	1,901,164	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	1,020,435	12,520,661	1,658,983	335,782	148,732	15,684,593	27.06	19,936,974	31.23	15,684,593	
2. All Other Governments											
2.1 Issuer Obligations	241,094	35,081				276,175	0.48	398,667	0.62	276,175	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS	241,094	35,081				276,175	0.48	398,667	0.62	276,175	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	635,028	936,319	452,322			2,023,669	3.49	2,189,531	3.43	2,023,669	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS	635,028	936,319	452,322			2,023,669	3.49	2,189,531	3.43	2,023,669	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		325,730		612,354		938,084	1.62	278,559	0.44	938,084	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS		325,730		612,354		938,084	1.62	278,559	0.44	938,084	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,254,961	5,004,828	3,276,257	950,478		10,486,523	18.09	13,146,587	20.60	10,486,523	
5.2 Residential Mortgage-Backed Securities	1,381,861	2,683,898	1,533,606	1,364,654	865,036	7,829,056	13.51	7,539,771	11.81	7,829,056	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	2,636,822	7,688,725	4,809,864	2,315,132	865,036	18,315,579	31.60	20,686,358	32.41	18,315,579	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	290,223	7,209,745	5,949,956	69,679	99,959	13,619,562	23.50	12,426,496	19.47	13,619,562	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities					224,718	224,718	0.39	226,521	0.35	224,718	
6.4 Other Loan-Backed and Structured Securities		6,164,465	710,646			6,875,112	11.86	7,688,046	12.04	6,875,112	
6.5 TOTALS	290,223	13,374,210	6,660,603	69,679	324,677	20,719,391	35.75	20,341,063	31.87	20,719,391	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,121,470	25,306,843	10,966,661	1,632,510	99,959	41,127,442	70.96	XXX	XXX	41,127,442	
9.2 Residential Mortgage-Backed Securities	1,702,132	3,409,418	1,904,465	1,700,436	1,013,768	9,730,220	16.79	XXX	XXX	9,730,220	
9.3 Commercial Mortgage-Backed Securities					224,718	224,718	0.39	XXX	XXX	224,718	
9.4 Other Loan-Backed and Structured Securities		6,164,465	710,646			6,875,112	11.86	XXX	XXX	6,875,112	
9.5 TOTALS	4,823,602	34,880,726	13,581,771	3,332,946	1,338,445	57,957,491	100.00	XXX	XXX	57,957,491	
9.6 Line 9.5 as a % of Col. 6	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,032,538	28,299,092	12,345,900	310,384		XXX	XXX	45,987,914	72.05	45,987,914	
10.2 Residential Mortgage-Backed Securities	386,297	1,606,794	1,806,400	2,987,625	3,141,555	XXX	XXX	9,928,671	15.55	9,928,671	
10.3 Commercial Mortgage-Backed Securities					226,521	XXX	XXX	226,521	0.35	226,521	
10.4 Other Loan-Backed and Structured Securities		7,365,431	322,615			XXX	XXX	7,688,046	12.04	7,688,046	
10.5 TOTALS	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	XXX	XXX	63,831,152	100.00	63,831,152	
10.6 Line 10.5 as a % of Col. 8	8.49	58.39	22.68	5.17	5.28	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,121,467	25,306,846	10,966,661	1,632,510	99,959	41,127,442	70.96	45,987,914	72.05	41,127,442	XXX
11.2 Residential Mortgage-Backed Securities	1,702,132	3,409,418	1,904,465	1,700,436	1,013,768	9,730,220	16.79	9,928,671	15.55	9,730,220	XXX
11.3 Commercial Mortgage-Backed Securities					224,718	224,718	0.39	226,521	0.35	224,718	XXX
11.4 Other Loan-Backed and Structured Securities		6,164,465	710,646			6,875,112	11.86	7,688,046	12.04	6,875,112	XXX
11.5 TOTALS	4,823,599	34,880,729	13,581,771	3,332,946	1,338,445	57,957,491	100.00	63,831,152	100.00	57,957,491	XXX
11.6 Line 11.5 as a % of Col. 6	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.32	60.18	23.43	5.75	2.31	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 TOTALS										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

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	1,306,173	1,306,173			
2.	Cost of short-term investments acquired	200,513	200,513			
3.	Accrual of discount	32	32			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	401,500	401,500			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,105,218	1,105,218			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1,105,218	1,105,218			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of cash equivalents acquired	300,000	300,000	
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals			
6.	Deduct consideration received on disposals			
7.	Deduct amortization of premium			
8.	TOTAL foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other-than-temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	300,000	300,000	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	300,000	300,000	

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

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

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

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

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

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

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

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					279,858	279,858	279,858								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									279,858	279,858	279,858								XXX
4499999 Total - Unaffiliated									279,858	279,858	279,858								XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									279,858	279,858	279,858								XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture - Common Stocks - Affiliated										
	Health Plan Alliance	Irving			01/01/1997			22,691		4.000
1699999 Subtotal - Joint Venture - Common Stocks - Affiliated								22,691		XXX
4499999 Total - Unaffiliated										XXX
4599999 Total - Affiliated								22,691		XXX
4699999 Totals								22,691		XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Affiliated																			
	Health Plan Alliance	Irving		Return of capital	01/01/1997	03/31/2015	19,690							19,690	19,690				
1699999 Subtotal - Joint Venture - Common Stocks - Affiliated							19,690							19,690	19,690				
4499999 Total - Unaffiliated																			
4599999 Total - Affiliated							19,690							19,690	19,690				
4699999 Totals							19,690							19,690	19,690				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828J35	U S TREASURY 0.500% 02/28/2017 DD 02/28/				1	179,515	99.5980	179,276	180,000	179,717		202			0.500	0.636	FA	306	450	02/26/2015	02/28/2017
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/				1	109,983	99.5430	109,497	110,000	109,989		6			0.500	0.508	MS	153	275	04/20/2015	03/31/2017
912828TG5	U S TREASURY 0.500% 07/31/2017 DD 07/31/				1	714,694	99.2420	719,505	725,000	719,580		3,376			0.500	0.977	JJ	1,507	3,625	07/17/2014	07/31/2017
912828K25	U S TREASURY 0.750% 04/15/2018 DD 04/15/				1	278,688	99.0310	277,287	280,000	278,995		307			0.750	0.909	AO	443	1,050	04/10/2015	04/15/2018
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/				1	334,411	99.4690	333,221	335,000	334,456		44			0.750	0.840	AO	419		11/05/2015	10/31/2017
912828WH9	U S TREASURY 0.875% 05/15/2017 DD 05/15/				1	185,030	99.9380	184,885	185,000	185,014		(10)			0.875	0.870	MN	205	1,619	05/12/2014	05/15/2017
912828XK1	U S TREASURY 0.875% 07/15/2018 DD 07/15/				1	109,351	99.0980	109,008	110,000	109,438		87			0.875	1.079	JJ	442		08/05/2015	07/15/2018
912828L81	U S TREASURY 0.875% 10/15/2018 DD 10/15/				1	249,680	98.8980	247,245	250,000	249,702		22			0.875	0.958	AO	460		10/15/2015	10/15/2018
912828XA3	U S TREASURY 1.000% 05/15/2018 DD 05/15/				1	769,738	99.5040	766,181	770,000	769,795		57			1.000	0.959	MN	973	3,850	06/30/2015	05/15/2018
912828L40	U S TREASURY 1.000% 09/15/2018 DD 09/15/				1	385,284	99.2890	382,263	385,000	385,269		(14)			1.000	0.879	MS	1,131		10/06/2015	09/15/2018
912828VK3	U S TREASURY 1.375% 06/30/2018 DD 06/30/				1	1,329,745	100.3940	1,335,240	1,330,000	1,329,895		39			1.375	1.448	JD	34	18,288	11/21/2014	06/30/2018
912828L65	U S TREASURY 1.375% 09/30/2020 DD 09/30/				1	470,129	98.2730	461,883	470,000	470,122		(6)			1.375	1.369	MS	1,633		10/01/2015	09/30/2020
912828XH8	U S TREASURY 1.625% 06/30/2020 DD 06/30/				1	463,347	99.5900	463,094	465,000	463,505		158			1.625	1.700	JD	21	3,778	07/01/2015	06/30/2020
912828RR3	U S TREASURY 2.000% 11/15/2021 DD 11/15/				1	869,539	100.2930	887,593	885,000	872,764		1,926			2.000	2.254	MN	2,286	17,700	09/24/2014	11/15/2021
912828QN3	U S TREASURY 3.125% 05/15/2021 DD 05/15/				1	428,312	106.3520	420,090	395,000	415,360		(3,554)			3.125	1.467	MN	1,594	12,344	04/03/2013	05/15/2021
912828ND8	U S TREASURY 3.500% 05/15/2020 DD 05/15/				1	713,424	107.5080	693,427	645,000	690,917		(10,001)			3.500	1.579	MN	2,915	22,575	09/24/2014	05/15/2020
912828C99	U S TREASURY NOTE 0.125% 04/15/2019 DD 0				1	415,310	99.4130	403,629	405,086	403,629	3,668	(1,665)			0.125	(0.363)	AO	107	504	06/20/2014	04/15/2019
912828B74	U S TREASURY NOTE 0.625% 02/15/2017 DD 0				1	303,714	99.7460	304,225	305,000	304,503		439			0.625	0.771	FA	715	1,906	03/07/2014	02/15/2017
912828M72	U S TREASURY NOTE 0.875% 11/30/2017				1	1,925,221	99.7110	1,924,422	1,930,000	1,925,245		24			0.875	1.007	MN	1,463		12/28/2015	11/30/2017
912828M64	U S TREASURY NOTE 1.250% 11/15/2018				1	329,996	99.8440	329,485	330,000	329,995		(1)			1.250	1.265	MN	521		12/03/2015	11/15/2018
912828N22	U S TREASURY NOTE 1.250% 12/15/2018				1	1,092,415	99.7890	1,092,690	1,095,000	1,092,419		4			1.250	1.338	JD	598		12/29/2015	12/15/2018
912828M98	U S TREASURY NOTE 1.625% 11/30/2020				1	427,716	99.4060	427,446	430,000	427,717		1			1.625	1.738	MN	611		12/29/2015	11/30/2020
912828C40	US TREASURY NOTE 0.375% 03/31/2016	SD			1	400,766	100.0040	400,016	400,000	400,164		(602)			0.375	0.210	MS	377	1,500	01/29/2015	03/31/2016
0199999 Subtotal - U.S. Governments - Issuer Obligations						12,486,006	XXX	12,451,607	12,415,086	12,448,190	3,668	(9,161)			XXX	XXX	XXX	18,914	89,463	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3620AUUY8	GNMA POOL #0740499 4.500% 08/15/2040				1	102,448	108.0490	103,831	96,096	99,908		(934)			4.500	3.043	MON	360	4,324	08/16/2013	08/15/2040
36230T5T5	GNMA POOL #0758958 4.000% 10/15/2041				1	409,201	106.1200	405,007	381,650	406,757		(6,237)			4.000	3.412	MON	1,272	15,266	12/21/2011	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/			1	1	112,335	98.6170	110,561	112,112	112,312		(19)			1.350	1.332	MON	126	1,514	04/12/2013	06/16/2037
36202FZX7	GNMA II POOL #0005258 3.500% 12/20/2041				1	280,015	104.5440	281,606	269,366	279,312		(2,423)			3.500	2.649	MON	785	9,428	12/21/2011	12/20/2041
36202F2L9	GNMA II POOL #0005279 3.500% 01/20/2042				1	283,826	104.5620	283,021	270,673	282,681		(3,083)			3.500	2.514	MON	790	9,474	01/13/2012	01/20/2042
36179MC24	GNMA II POOL #0MA0089 4.000% 05/20/2042				1	424,893	106.8400	417,490	390,762	419,982		(9,230)			4.000	1.977	MON	1,303	15,630	05/24/2012	05/20/2042
36179QL41	GNMA II POOL #0MA2147 3.000% 08/20/2044				1	129,240	101.7490	127,380	125,191	129,158		(669)			3.000	2.212	MON	313	3,443	01/21/2015	08/20/2044
36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045				1	171,158	104.3990	170,203	163,032	171,054		(440)			3.500	1.216	MON	475	3,329	05/07/2015	05/20/2045
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,913,113	XXX	1,899,100	1,808,881	1,901,164		(23,034)			XXX	XXX	XXX	5,424	62,407	XXX	XXX
0599999 Subtotal - U.S. Governments						14,399,119	XXX	14,350,707	14,223,967	14,349,353	3,668	(32,195)			XXX	XXX	XXX	24,338	151,870	XXX	XXX
All Other Governments - Issuer Obligations																					
683234DP0	PROVINCE OF ONTARIO CANADA 1.600% 09/21/		I		1FE	244,450	100.3830	240,919	240,000	241,094		(1,504)			1.600	0.965	MS	1,067	3,840	09/27/2013	09/21/2016
68323AAU8	PROVINCE OF ONTARIO CANADA 3.000% 07/16/		I		1FE	35,212	103.3620	36,177	35,000	35,081		(31)			3.000	3.009	JJ	481	1,050	07/14/2011	07/16/2018
0699999 Subtotal - All Other Governments - Issuer Obligations						279,661	XXX	277,096	275,000	276,175		(1,534)			XXX	XXX	XXX	1,548	4,890	XXX	XXX
1099999 Subtotal - All Other Governments						279,661	XXX	277,096	275,000	276,175		(1,534)			XXX	XXX	XXX	1,548	4,890	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BN73	CALIFORNIA ST 1.050% 02/01/2016 DD 03/27				1FE	35,118	100.0390	35,014	35,000	35,004		(42)			1.050	0.929	FA	153	368	03/14/2013	02/01/2016
13063BNS7	CALIFORNIA ST 2.924% 10/01/2016 DD 10/27				1FE	145,000	101.3880	147,013	145,000	145,000					2.924	2.924	AO	1,060	4,240	10/20/2011	10/01/2016
13063BMH2	CALIFORNIA ST 5.000% 09/01/2021 DD 09/28				1FE	115,476	119.6440	119,644	100,000	109,423		(1,496)			5.000	3.170	MS	1,667	5,000	09/21/2011	09/01/2021
13063BPP1	CALIFORNIA ST 5.000% 10/01/2016 DD 10/27				1FE	281,520	103.4290	258,573	250,000	255,025		(6,575)			5.000	2.279	AO	3,125	12,500	10/20/2011	10/01/2016
574193GB8	MARYLAND ST 5.000% 08/01/2021 DD 08/14/1			1	1FE	372,246	116.5840	349,752	300,000	342,899		(8,916)			5.000	1.740	FA	6,250	15,000	08/17/2012	08/01/2021
68608UCG9	OREGON ST 5.000% 05/01/2019 DD 11/09/11				1FE	375,026	112.9160	355,685	315,000	342,989		(8,004)			5.000	2.219	MN	2,625	15,750	10/28/2011	05/01/2019
880541QL4	TENNESSEE ST 1.675% 08/01/2016 DD 10/26/			1	1FE	200,000	100.5350	201,070	200,000	200,000					1.675	1.675	FA	1,396	3,350	10/12/2011	08/01/2016
882723A25	TEXAS ST 1.091% 10/01/2018 DD 10/29/15				1FE	50,000	99.1950	49,598	50,000	50,000					1.091	1.091	AO	93		10/15/2015	10/01/2018
93974CE97	WASHINGTON ST 5.000% 06/01/2018 DD 10/31				1FE	292,678	109.6780	274,195	250,000	268,431		(6,034)			5.000	2.369	JD	1,042	12,500	10/14/2011	06/01/2018
93974C7W4	WASHINGTON ST 5.000% 07/01/2018 DD 02/05				1FE	303,075	109.9820	274,955	250,000	274,899		(9,794)			5.000	0.959	JJ	6,250	12,500	01/24/2013	07/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,170,139	XXX	2,065,498	1,895,000	2,023,670		(40,862)			XXX	XXX	XXX	23,661	81,207	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,170,139	XXX	2,065,498	1,895,000	2,023,670		(40,862)			XXX	XXX	XXX	23,661	81,207	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY 5.000% 12				1FE	297,028	110.5390	276,348	250,000	271,472		(7,087)			5.000	1.956	JD	1,042	12,500	03/16/2012	12/01/2018
586145F41	MEMPHIS TN 5.000% 04/01/2026			1	1FE	612,780	122.9420	614,710	500,000	612,354		(426)			5.000	2.291	AO	6,250		12/14/2015	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64966JAJ5	NEW YORK NY 4.787% 12/01/2018 DD 12/21/1				1FE	54,397	108.2440	54,122	50,000	54,258		(139)			4.787	1.778	JD	199	1,197	11/20/2015	12/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						964,204	XXX	945,180	800,000	938,084		(7,652)			XXX	XXX	XXX	7,491	13,697	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						964,204	XXX	945,180	800,000	938,084		(7,652)			XXX	XXX	XXX	7,491	13,697	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
041826E53	ARLINGTON TX INDEP SCH DIST 0.611% 02/15				1FE	40,000	100.0290	40,012	40,000	40,000					0.611	0.611	FA	92	244	05/23/2013	02/15/2016
052403ES7	AUSTIN TX CMNTY CLG DIST 5.000% 08/01/20			1	1FE	711,582	124.4970	746,982	600,000	706,395		(5,187)			5.000	2.870	FA	16,250		05/20/2015	08/01/2026
11506KCX7	BROWARD CNTY FL PORT FACS REVE 5.000% 09				1FE	256,676	109.2220	256,672	235,000	244,136		(3,218)			5.000	3.461	MS	3,917	11,750	11/10/2011	09/01/2018
13033LSP3	CALIFORNIA ST HLTH FACS FING A 5.000% 03				1FE	171,878	114.8340	172,251	150,000	164,258		(3,202)			5.000	2.579	MS	2,500	7,500	07/24/2013	03/01/2020
181006GH4	CLARK CNTY NV PASSENGER FAC CH 5.000% 07				1FE	222,032	106.2030	212,406	200,000	206,156		(3,959)			5.000	2.888	JJ	5,000	10,000	10/18/2011	07/01/2017
19648AWW1	COLORADO ST HLTH FACS AUTH REV 5.000% 02			1	1FE	226,790	116.0600	232,120	200,000	218,652		(3,348)			5.000	3.008	FA	4,167	10,000	06/27/2013	02/01/2022
220245TP9	CORPUS CHRISTI TX UTILITY SYSR 5.000% 07				1FE	464,016	119.6800	478,720	400,000	448,257		(6,597)			5.000	2.957	JJ	9,222	20,000	07/18/2013	07/15/2022
235036XP0	DALLAS-FORT WORTH TX INTERNATI 5.000% 11			1	1FE	282,113	114.2800	285,700	250,000	270,111		(3,791)			5.000	3.191	MN	2,083	12,500	08/17/2012	11/01/2023
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/				1	84,929	99.5320	84,602	85,000	84,951		22			0.625	0.666	MN	44	288	05/14/2015	05/30/2017
3130A62S5	FEDERAL HOME LN BK CONS BD 0.750% 08/28/				1	109,754	99.4990	109,449	110,000	109,804		51			0.750	0.858	FA	282	78	07/23/2015	08/28/2017
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/				1	90,221	99.9290	89,936	90,000	90,133		(87)			0.875	0.750	MS	243	394	03/16/2015	03/10/2017
3137EADT3	FEDERAL HOME LN MTG CORP 0.875% 02/22/20				1	289,533	99.9480	289,849	290,000	289,784		130			0.875	0.921	FA	909	2,538	01/17/2014	02/22/2017
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20			1	1	109,918	99.7470	109,722	110,000	109,934		16			1.250	1.276	MN	138	684	05/19/2015	05/25/2018
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20				1	61,217	100.8050	60,483	60,000	60,600		(617)			2.000	0.456	FA	420	600	04/29/2015	08/25/2016
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018				1	104,830	99.3620	104,330	105,000	104,848		18			1.125	1.178	AO	236	158	08/27/2015	10/19/2018
3431363Q8	FLORIDA ST TURNPIKE AUTH 5.000% 07/01/20			1	1FE	289,805	120.3740	300,935	250,000	282,787		(3,839)			5.000	3.032	JJ	6,250	12,500	01/15/2014	07/01/2024
4551677K6	INDIANA UNIV REVENUES 1.612% 08/01/2018			1	1FE	200,000	100.0240	200,048	200,000	200,000					1.612	1.612	FA	1,343	3,224	10/18/2012	08/01/2018
46613QGU2	JEA FL ST JOHNS RIVER PWR PARK 5.000% 10				1FE	297,255	107.2640	268,160	250,000	264,300		(7,989)			5.000	1.669	AO	3,125	12,500	09/20/2011	10/01/2017
486063QN3	KATY TX INDEP SCH DIST 5.000% 02/15/2025				1FE	310,573	125.1250	312,813	250,000	305,029		(5,355)			5.000	2.310	FA	4,722	8,229	12/03/2014	02/15/2025
53945CAE0	LOS ANGELES CA WSTWTR SYS REVE 5.000% 06				1FE	263,355	109.7700	241,494	220,000	243,281		(7,784)			5.000	1.291	JD	917	11,000	05/15/2013	06/01/2018
5447125B4	LOS ANGELES CNTY CA MET TRANSP 5.000% 07				1FE	340,303	106.4980	308,844	290,000	312,240		(10,937)			5.000	1.112	JJ	7,250	14,500	05/15/2013	07/01/2017
575579CW5	MASSACHUSETTS ST BAY TRANSPRTN 5.250% 07				1FE	124,902	117.5710	117,571	100,000	113,367		(2,802)			5.250	2.120	JJ	2,625	5,250	09/22/2011	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH 5.000% 10				1FE	302,480	119.4330	298,583	250,000	282,196		(5,093)			5.000	2.590	AO	2,639	12,500	11/03/2011	10/15/2021
592030ZA1	MET GOVT NASHVILLE & DAVIDSON 5.000% 05/				1FE	350,823	109.5150	323,069	295,000	316,189		(8,655)			5.000	1.889	MN	1,885	14,750	11/04/2011	05/15/2018
592112LU8	MET GOVT NASHVILLE & DAVIDSONC 4.000% 07				1FE	284,678	104.8540	262,135	250,000	262,064		(7,967)			4.000	0.759	JJ	5,000	10,000	01/30/2013	07/01/2017
59259YRA9	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/				1FE	288,558	103.9160	259,790	250,000	258,108		(9,191)			5.000	1.249	MN	1,597	12,500	06/29/2012	11/15/2016
59259Y4E6	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/				1FE	250,384	123.8410	247,682	200,000	246,000		(4,384)			5.000	2.140	MN	1,278	8,139	01/16/2015	11/15/2024
59259YU64	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/			1	1FE	466,848	122.6090	490,436	400,000	457,100		(5,902)			5.000	3.055	MN	2,556	20,000	04/11/2014	11/15/2024
604111CW2	MINNESOTA ST PUBLIC FACS AUTH 5.000% 03/				1FE	292,538	105.0680	262,670	250,000	259,578		(8,066)			5.000	1.669	MS	4,167	12,500	10/17/2011	03/01/2017
64577BKY9	NEW JERSEY ST ECON DEV AUTH RE 3.802% 06				1FE	35,000	101.0200	35,357	35,000	35,000					3.802	3.802	JD	59	388	08/26/2015	06/15/2018
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE 4.447% 06				1FE	140,000	99.5870	139,422	140,000	140,000					4.447	4.447	JD	277	1,816	08/26/2015	06/15/2020
64972HVE9	NEW YORK CITY NY TRANSITIONALF 5.000% 07			1	1FE	248,716	121.8460	243,692	200,000	244,083		(4,633)			5.000	2.265	JJ	4,611	4,806	01/15/2015	07/15/2026
649907XP2	NEW YORK ST DORM AUTH REVENUES 0.874% 12			1	1FE	110,000	99.9760	109,974	110,000	110,000					0.874	0.874	JD	80	961	12/05/2013	12/01/2016
65819WAC7	NORTH CAROLINA ST ESTRN MUNI P 2.003% 07				1FE	20,000	100.3480	20,070	20,000	20,000					2.003	2.003	JJ	166		07/16/2015	07/01/2018
67756A3M2	OHIO ST HGR EDUCTNL FAC COMMIS 4.000% 01				1FE	332,469	100.0000	300,000	300,000	300,000		(9,029)			4.000	0.968	JJ	6,000	12,000	04/25/2012	01/01/2016
67760HJM4	OHIO ST TURNPIKE COMMISSION 5.000% 02/15			1	1FE	558,440	119.0630	595,315	500,000	546,126		(5,606)			5.000	3.524	FA	9,915	25,000	08/13/2013	02/15/2024
67919PLF8	OKLAHOMA ST WTR RESOURCE BRD R 1.000% 04				1FE	60,000	99.8890	59,933	60,000	60,000					1.000	1.000	AO	150	600	02/26/2014	04/01/2017
685869CZ0	OREGON ST HLTH & SCIENCE UNIV 5.000% 07/				1FE	228,344	102.2340	204,468	200,000	203,524		(6,972)			5.000	1.451	JJ	5,000	10,000	05/02/2012	07/01/2016
686543TP4	ORLANDO & ORANGE CNTY FL EXPRE 5.000% 07				1FE	226,614	119.7530	239,506	200,000	219,995		(2,718)			5.000	3.280	JJ	5,000	10,000	06/27/2013	07/01/2022
812643DQ4	SEATTLE WA MUNI LIGHT & PWR RE 5.000% 02				1FE	176,040	104.7110	157,067	150,000	155,588		(5,078)			5.000	1.519	FA	3,125	7,500	11/10/2011	02/01/2017
882117M27	TEXAS ST A & M UNIV PERM UNIV 5.000% 07/				1FE	244,674	116.4560	232,912	200,000	224,051		(5,033)			5.000	2.180	JJ	5,000	10,000	09/28/2011	07/01/2020
88213ABN4	TEXAS ST A & M UNIV SYS BRD OF 1.025% 05				1FE	120,000	99.9540	119,945	120,000	120,000					1.025	1.025	MN	157	984	01/07/2015	05/15/2017
91412GSX4	UNIV OF CALIFORNIA CA REVENUES 0.907% 05			1	1FE	30,000	100.1530	30,046	30,000	30,000					0.907	0.907	MN	35	272	09/26/2013	05/15/2016
91412F5B9	UNIV OF CALIFORNIA CA REVENUES 5.000% 05				1FE	117,825	113.1700	113,170	100,000	108,372		(2,356)			5.000	2.400	MN	639	5,000	10/28/2011	05/15/2019
914353RY5	UNIV OF ILLINOIS IL 5.500% 04/01/2020 DD				1FE	231,050	116.2170	232,434	200,000	216,735		(3,605)			5.500	3.370	AO	2,750	11,000	10/19/2011	04/01/2020
915138KS9	UNIV OF TOLEDO OH 5.000% 06/01/2016 DD 1				1FE	278,588	101.8660	254,665	250,000	252,729		(6,449)			5.000	2.349	JD	1,042	12,500	10/20/2011	06/01/2016
91523NKQ8	UNIV OF WASHINGTON WA UNIV REV 5.000% 07				1FE	607,650	110.0350	550,175	500,000	550,062		(19,699)			5.000	0.938	JJ	12,500	25,000	01/15/2013	07/01/2018
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						11,053,399	XXX	10,805,613	9,695,000	10,486,523		(188,912)			XXX	XXX	XXX	147,362	372,152	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
312946X50	FHLMC POOL #A9-7900 4.500% 03/01/2041				1	200,110	107.7970	199,518	185,086	198,993		(7,217)			4.500	0.562	MON	694	8,329	09/25/2014	03/01/2041
3128MJV72	FHLMC POOL #G0-8637 4.000% 04/01/2045				1	216,160	105.7420	213,978	202,358	215,997		(1,258)			4.000	(2.363)	MON	675	4,722	05/12/2015	04/01/2045
3128PWC89	FHLMC POOL #J1-6395 4.000% 08/01/2021				1	62,647	104.1750	61,933	59,451	61,502		(1,060)			4.000	1.950	MON	198	2,378	10/19/2011	08/01/2021
3132GEFH8	FHLMC POOL #Q0-1068 5.500% 05/01/2041				1	302,975	110.5800	304,919	275,746	300,724		(10,907)			5.500	3.679	MON	1,264	15,166	09/21/2011	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448 5.000% 06/01/2041				1	364,500	109.8150	369,686	336,644	362,591		(3,938)			5.000	4.216	MON	1,403	16,832	10/06/2011	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622 5.500% 08/01/2041				1	236,675	110.6580	239,588	216,512	234,134		(3,732)			5.500	1.175	MON	992	11,908	09/28/2011	08/01/2041
3132GUG24	FHLMC POOL #Q0-8917 3.500% 06/01/2042				1	167,142	103.0230	171,019	166,001	166,680		(149)			3.500	3.397	MON	484	5,810	09/20/2013	06/01/2042

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132HNEB1	FHLMC POOL #Q1-1930 3.000% 10/01/2042				1	17,646	100.0680	16,843	16,831	16,860		(7)			3.000	2.985	MON	42	505	10/31/2012	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571 3.000% 03/01/2043				1	138,593	100.0550	134,794	134,720	136,953		(227)			3.000	2.858	MON	337	4,042	03/27/2013	03/01/2043
3132M4PH2	FHLMC POOL #Q2-4324 4.500% 01/01/2044				1	364,554	107.7490	359,726	333,855	364,183		(5,102)			4.500	(3.113)	MON	1,252	8,764	05/08/2015	01/01/2044
3132M6T42	FHLMC POOL #Q2-6271 3.500% 05/01/2044				1	178,714	103.2580	180,752	175,049	178,596		(459)			3.500	3.245	MON	511	6,127	05/09/2014	05/01/2044
3132M7KH0	FHLMC POOL #Q2-6896 3.500% 06/01/2044				1	301,502	103.1220	304,039	294,834	301,251		(1,093)			3.500	3.297	MON	860	10,319	09/24/2014	06/01/2044
3132MAJZ5	FHLMC POOL #Q2-9580 3.500% 11/01/2044				1	97,068	103.2580	95,146	92,144	96,971		(477)			3.500	2.312	MON	269	2,956	01/07/2015	11/01/2044
3132MAVC2	FHLMC POOL #Q2-9911 3.500% 11/01/2044				1	108,319	103.1310	106,170	102,947	108,214		(408)			3.500	2.041	MON	300	3,303	01/06/2015	11/01/2044
3132QML90	FHLMC POOL #Q3-1251 3.500% 02/01/2045				1	124,704	103.0390	121,823	118,230	124,614		(762)			3.500	1.610	MON	345	2,759	04/20/2015	02/01/2045
31398QTE7	FHLMC MULTICLASS MTG 3747 HG 2.400% 07/1			1	1	103,372	100.7600	102,800	102,025	103,273		(646)			2.400	2.082	MON	204	2,449	03/24/2014	07/15/2037
3137BHA80	FHLMC MULTICLASS MTG 4446 BC 2.500% 04/1			1	1	191,367	100.3270	187,253	186,642	191,262		(1,055)			2.500	1.556	MON	389	3,111	04/08/2015	04/15/2039
31371LDG1	FNMA POOL #0254903 5.000% 10/01/2033				1	94,463	110.6120	93,423	84,460	94,178		(2,281)			5.000	1.687	MON	352	3,167	03/17/2015	10/01/2033
31376KA30	FNMA POOL #0357426 5.000% 09/01/2033				1	92,009	110.6370	91,245	82,473	91,736		(2,390)			5.000	2.558	MON	344	3,093	03/17/2015	09/01/2033
31416WRK0	FNMA POOL #0AB1389 4.500% 08/01/2040				1	104,796	108.2030	104,348	96,437	104,312		(2,653)			4.500	1.910	MON	362	4,340	10/21/2014	08/01/2040
31417GZ74	FNMA POOL #0AB9765 3.000% 06/01/2043				1	367,480	100.2090	374,509	373,728	367,783		753			3.000	3.222	MON	934	11,212	06/23/2014	06/01/2043
31419JSV1	FNMA POOL #0AE7731 4.500% 11/01/2040				1	159,799	108.2290	160,347	148,155	155,068		(2,239)			4.500	3.309	MON	556	6,667	05/13/2013	11/01/2040
31419MC25	FNMA POOL #0AE9988 4.000% 07/01/2026				1	85,283	104.4530	83,804	80,231	82,773		(446)			4.000	3.362	MON	267	3,209	10/05/2011	07/01/2026
3138A6LJ7	FNMA POOL #0AH4828 4.000% 02/01/2026				1	69,437	106.0820	68,822	64,876	68,705		(1,458)			4.000	2.025	MON	216	2,595	02/12/2014	02/01/2026
3138AJVV1	FNMA POOL #0AI5127 4.000% 09/01/2026				1	282,251	105.7950	280,434	265,073	278,480		(2,242)			4.000	3.012	MON	884	10,603	09/19/2011	09/01/2026
3138ALKA4	FNMA POOL #0AI6588 4.000% 07/01/2026				1	136,253	106.0460	134,861	127,172	134,839		(2,795)			4.000	2.014	MON	424	5,087	02/07/2014	07/01/2026
3138AUP43	FNMA POOL #0AJ3142 4.500% 10/01/2041				1	120,321	108.1570	121,979	112,779	117,278		(1,249)			4.500	3.413	MON	423	5,075	06/12/2013	10/01/2041
3138EMNR8	FNMA POOL #0AL4899 4.000% 01/01/2028				1	50,989	106.0600	50,475	47,591	50,565		(1,057)			4.000	2.262	MON	159	1,904	02/13/2014	02/01/2029
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022				1	47,642	103.1960	46,492	45,052	46,029		(497)			3.000	2.247	MON	113	1,352	05/21/2013	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204 3.500% 06/01/2042				1	61,823	103.5330	60,012	57,964	58,324		(31)			3.500	3.443	MON	169	2,029	07/12/2012	06/01/2042
3138MCRK2	FNMA POOL #0AP8589 3.000% 11/01/2042				1	56,538	100.4490	54,079	53,837	55,374		(168)			3.000	2.757	MON	135	1,615	10/31/2012	11/01/2042
3138MGNW1	FNMA POOL #0AQ1304 3.000% 10/01/2042				1	46,129	100.4490	44,298	44,100	44,798		(52)			3.000	2.847	MON	110	1,323	10/25/2012	10/01/2042
3138NXL54	FNMA POOL #0AR1247 3.000% 01/01/2043				1	88,900	100.4490	85,072	84,692	87,098		(143)			3.000	2.755	MON	212	2,541	01/03/2013	01/01/2043
3138WCUN1	FNMA POOL #0AS3288 3.500% 09/01/2044				1	191,137	103.3540	194,016	187,719	191,050		(254)			3.500	3.331	MON	548	6,570	09/18/2014	09/01/2044
3138WN3X5	FNMA POOL #0AT1713 3.000% 03/01/2043				1	340,857	100.2200	351,098	350,327	341,344		1,372			3.000	3.401	MON	876	10,510	04/01/2014	03/01/2043
3138WTUT1	FNMA POOL #0AT5993 3.000% 05/01/2043				1	270,925	100.2250	275,255	274,637	271,108		485			3.000	3.157	MON	687	8,239	05/20/2014	05/01/2043
3138WVCN9	FNMA POOL #0AT7276 4.000% 09/01/2043				1	310,752	105.8540	315,486	298,039	305,942		(2,052)			4.000	3.157	MON	993	11,922	09/19/2013	09/01/2043
3138X4R44	FNMA POOL #0AU5006 3.500% 10/01/2043				1	66,483	103.5300	67,439	65,139	65,964		(106)			3.500	3.321	MON	190	2,280	11/06/2013	10/01/2043
3138XXAT3	FNMA POOL #0AW7217 4.000% 06/01/2044				1	362,703	106.2810	363,397	341,921	361,699		(3,395)			4.000	3.010	MON	1,140	13,677	06/23/2014	06/01/2044
3138YGGG1	FNMA POOL #0AY2898 2.500% 01/01/2030				1	110,811	100.9130	109,680	108,688	110,715		(188)			2.500	2.205	MON	226	2,038	03/06/2015	01/01/2030
3138YHZZ6	FNMA POOL #0AY4359 4.000% 01/01/2045				1	120,322	106.1290	119,308	112,418	120,203		(615)			4.000	1.081	MON	375	3,373	03/09/2015	01/01/2045
3138YJJN7	FNMA POOL #0AY4768 3.000% 02/01/2030				1	59,522	103.2000	58,905	57,079	59,417		(213)			3.000	2.340	MON	143	1,284	03/06/2015	02/01/2030
3138YKBG7	FNMA POOL #0AY5438 3.000% 03/01/2030				1	49,579	103.1270	48,949	47,465	49,487		(190)			3.000	2.242	MON	119	1,068	03/09/2015	03/01/2030
3138YKX73	FNMA POOL #0AY6101 3.500% 06/01/2045				1	229,287	103.3660	228,594	221,150	229,210		(203)			3.500	3.178	MON	645	3,225	07/07/2015	06/01/2045
3138YM5K1	FNMA POOL #0AY8049 4.000% 04/01/2045				1	115,451	106.0370	115,338	108,772	115,393		(103)			4.000	3.500	MON	363	1,813	07/14/2015	04/01/2045
3138YWK48	FNMA POOL #0AZ4814 3.500% 07/01/2045				1	237,081	103.3720	238,634	230,849	237,025		(113)			3.500	3.247	MON	673	3,367	07/13/2015	07/01/2045
3140E0J63	FNMA POOL #0AZ7484 3.500% 09/01/2045				1	117,856	103.3730	116,194	112,403	117,831		(40)			3.500	3.246	MON	328	656	10/07/2015	09/01/2045
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022				1	105,766	103.1820	103,904	100,699	102,631		(892)			3.000	2.223	MON	252	3,021	05/30/2013	07/01/2022
31397ND77	FNMA GTD REMIC P/T 09-31 C 3.500% 11/25/				1	77,535	104.8450	77,768	74,174	77,337		(996)			3.500	2.349	MON	43	2,596	03/24/2014	11/25/2038
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA 3.500% 05/25				1	72,699	103.7220	72,680	70,071	72,563		(900)			3.500	2.481	MON	204	2,453	03/24/2014	05/25/2041
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						7,878,929	XXX	7,880,826	7,529,245	7,829,056		(65,850)			XXX	XXX	XXX	23,679	253,379	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						18,932,328	XXX	18,686,439	17,224,245	18,315,578		(254,763)			XXX	XXX	XXX	171,041	625,530	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAA3	21ST CENTURY FOX AMERICA INC 4.000% 10/0				2FE	127,904	103.2910	123,949	120,000	126,966		(781)			4.000	3.150	AO	1,200	4,800	10/14/2014	10/01/2023
90131HAN5	21ST CENTURY FOX AMERICA INC 6.900% 03/0				2FE	28,731	113.5840	28,396	25,000	28,509		(221)			6.900	2.278	MS	572		10/13/2015	03/01/2019
00287YAP4	ABBVIE INC 3.200% 11/06/2022 DD 05/14/15			1	2FE	54,892	98.4330	54,138	55,000	54,900		8			3.200	3.230	MN	269	841	05/05/2015	11/06/2022
00440EAJ6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D			1	1FE	66,317	104.6350	62,781	60,000	63,016		(2,653)			5.700	1.176	FA	1,292	3,420	09/29/2014	02/15/2017
02209SAJ2	ALTRIA GROUP INC 9.250% 08/06/2019 DD 02				2FE	32,672	122.3980	30,600	25,000	28,987		(1,002)			9.250	4.406	FA	931	2,313	09/28/2011	08/06/2019
0258M0DV8	AMERICAN EXPRESS CREDIT CORP 1.800% 07/3			1	1FE	54,928	99.8210	54,902	55,000	54,938		10			1.800	1.845	JJ	413		07/28/2015	07/31/2018
03076CAF3	AMERIPRISE FINANCIAL INC 4.000% 10/15/20			1	1FE	81,564	103.8810	83,105	80,000	81,275		(138)			4.000	3.762	AO	676	3,200	11/07/2013	10/15/2023
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12				2FE	51,030	100.6100	50,305	50,000	50,615		(415)			2.125	1.218	MN	136	1,063	01/16/2015	05/15/2017
031162BX7	AMGEN INC 2.700% 05/01/2022 DD 05/01/15			1	2FE	89,744	97.0400	87,336	90,000	89,766		22			2.700	2.745	MN	405	1,215	04/28/2015	05/01/2022
031162BD1	AMGEN INC 3.450% 10/01/2020 DD 09/16/10			1	2FE	4,798	102.9170	5,146	5,000	4,887		21			3.450	3.978	AO	43	173	07/07/2011	10/01/2020
032511BJ5	ANADARKO PETROLEUM CORP 3.450% 07/15/202			1	2FE	90,083	88.8340	79,951	90,000	90,076		(6)			3.450	3.438	JJ	1,432	1,553	03/09/2015	07/15/2024
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201				2FE	27,468	104.8620	26,216	25,000	26,920		(547)			6.375	1.781	MS	469	797	06/29/2015	09/15/2017
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018				1FE	55,698	106.9000	53,450	50,000	54,243		(1,455)			5.500	1.271	JJ	1,268	1,375	04/09/2015	01/15/2018
037833AJ9	APPLE INC 1.000% 05/03/2018 DD 05/03/13			1	1FE	33,145	99.1880	34,716	35,000	34,043		395			1.000	2.207	MN	56	350	09/05/2013	05/03/2018
00206RCN0	AT&T INC 3.400% 05/15/2025 DD 05/04/15			1	2FE	92,714	96.1090	91,304	95,000	92,831		117			3.400	3.690	MN	413	1,714	05/18/2015	05/15/2025
053332AM4	AUTOZONE INC 3.700% 04/15/2022 DD 04/24/			1	2FE	84,986	101.7370	86,476	85,000	84,991		1			3.700	3.702	AO	664	3,145	04/17/2012	04/15/2022
06051GFM6	BANK OF AMERICA CORP 4.000% 01/22/2025 D				2FE	119,276	97.8930	117,472	120,000	119,333		56			4.000	4.074	JJ	2,120	2,400	01/16/2015	01/22/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051GFB0	BANK OF AMERICA CORP 4.125% 01/22/2024 D				2FE	144,894	103.2850	149,763	145,000	144,910		9			4.125	4.134	JJ	2,642	5,981	01/15/2014	01/22/2024
06051GEC9	BANK OF AMERICA CORP 5.625% 07/01/2020 D				2FE	83,365	111.0770	88,862	80,000	81,976		(383)			5.625	5.005	JJ	2,250	4,500	06/08/2011	07/01/2020
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D				2FE	94,162	106.4210	90,458	85,000	90,852		(3,310)			6.000	1.788	MS	1,700	5,100	01/08/2015	09/01/2017
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05				1FE	62,329	108.5410	59,698	55,000	60,008		(2,321)			5.400	1.479	MN	380	2,970	02/03/2015	05/15/2018
084670BH0	BERKSHIRE HATHAWAY INC 1.550% 02/09/2018			1	1FE	139,805	100.1630	140,228	140,000	139,916		39			1.550	1.579	FA	856	2,170	01/29/2013	02/09/2018
097023BE4	BOEING CO/THE 0.950% 05/15/2018 DD 05/03				1FE	39,600	98.8510	39,540	40,000	39,628		28			0.950	1.337	MN	49	380	05/05/2015	05/15/2018
10112RAT1	BOSTON PROPERTIES LP 3.700% 11/15/2018 D			1	2FE	119,720	103.5930	124,312	120,000	119,865		37			3.700	3.736	MN	567	4,440	11/03/2011	11/15/2018
11120VAB9	BRIXMOR OPERATING PARTNERSHIP 3.875% 08/			1	2FE	114,546	99.5410	114,472	115,000	114,567		20			3.875	3.871	FA	1,745		07/31/2015	08/15/2022
12189LAM3	BURLINGTON NORTHERN SANTA FE L 3.000% 03			1	1FE	92,799	98.5470	93,620	95,000	92,903		104			3.000	3.347	MS	839	1,425	07/30/2015	03/15/2023
12189TAY0	BURLINGTON NORTHERN SANTA FE L 5.650% 05				1FE	55,016	105.1670	52,584	50,000	52,930		(2,086)			5.650	1.205	MN	471	2,825	01/09/2015	05/01/2017
14916RAB0	CATHOLIC HEALTH INITIATIVES 1.600% 11/01			1	1FE	54,984	99.8060	54,893	55,000	54,993		3			1.600	1.606	MN	147	880	10/25/2012	11/01/2017
151020AT1	CELGENE CORP 2.125% 08/15/2018 DD 08/12/				2FE	34,998	100.0220	35,008	35,000	34,998		0			2.125	2.127	FA	287		08/03/2015	08/15/2018
151020AQ7	CELGENE CORP 2.875% 08/15/2020 DD 08/12/				2FE	114,792	99.2460	114,133	115,000	114,805		14			2.875	2.911	FA	1,277		08/03/2015	08/15/2020
12527GAC7	CF INDUSTRIES INC 3.450% 06/01/2023 DD 0			1	2FE	29,972	93.0770	27,923	30,000	29,978		2			3.450	3.461	JD	86	1,035	05/20/2013	06/01/2023
172967KE0	CITIGROUP INC 2.050% 12/07/2018				1FE	224,969	99.4720	223,812	225,000	224,969		1			2.050	2.055	JD	308		12/01/2015	12/07/2018
172967JT9	CITIGROUP INC 4.400% 06/10/2025 DD 06/10				2FE	129,470	101.0010	131,301	130,000	129,493		24			4.400	4.451	JD	334	2,860	06/03/2015	06/10/2025
126117AR1	CNA FINANCIAL CORP 5.750% 08/15/2021 DD				2FE	86,483	111.9240	83,943	75,000	85,146		(1,337)			5.750	3.091	FA	1,629	2,156	03/26/2015	08/15/2021
196632NZ2	COLORADO SPRINGS CO UTILITIESR 5.000% 11				1FE	585,975	117.1740	585,870	500,000	583,757		(2,218)			5.000	1.428	MN	3,194	12,500	11/06/2015	11/15/2020
20030NAW1	COMCAST CORP 5.700% 05/15/2018 DD 05/07/				1FE	45,165	109.3080	43,723	40,000	43,808		(1,357)			5.700	1.594	MN	291	2,280	02/12/2015	05/15/2018
20825CAR5	CONOCOPHILLIPS 5.750% 02/01/2019 DD 02/0				1FE	39,075	108.2360	37,883	35,000	38,929		(146)			5.750	1.978	FA	835		11/13/2015	02/01/2019
126408GM9	CSX CORP 6.250% 03/15/2018 DD 09/07/07				2FE	38,867	108.8220	38,088	35,000	38,528		(339)			6.250	1.578	MS	641		10/07/2015	03/15/2018
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018 DD 07/				2FE	55,145	99.9400	54,967	55,000	55,124		(21)			1.900	1.809	JJ	467		07/14/2015	07/20/2018
126650BZ2	CVS HEALTH CORP 2.750% 12/01/2022 DD 11/			1	2FE	122,947	97.4310	121,789	125,000	123,450		199			2.750	2.994	JD	286	3,438	05/28/2013	12/01/2022
254010AC5	DIGNITY HEALTH 2.637% 11/01/2019 DD 10/1			1	1FE	45,000	100.4000	45,180	45,000	45,000					2.637	2.637	MN	198	1,239	10/07/2014	11/01/2019
25470DAH2	DISCOVERY COMMUNICATIONS LLC 3.250% 04/0			1	2FE	49,919	92.1360	46,068	50,000	49,938		7			3.250	3.268	AO	406	1,625	03/12/2013	04/01/2023
233331AS6	DTE ENERGY CO 3.500% 06/01/2024 DD 05/13			1	2FE	49,957	100.1110	50,056	50,000	49,963		4			3.500	3.510	JD	146	1,750	05/06/2014	06/01/2024
26441CAH8	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08				2FE	40,139	99.8650	39,946	40,000	40,119		(20)			1.625	1.438	FA	246		09/18/2015	08/15/2017
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/2024 DD 04			1	2FE	117,752	101.3200	116,518	115,000	117,647		(105)			3.750	3.411	AO	910	2,156	08/14/2015	04/15/2024
278865AL4	ECOLAB INC 4.350% 12/08/2021 DD 12/08/11			1	2FE	108,180	106.7770	106,777	100,000	106,879		(1,041)			4.350	3.073	JD	278	4,350	09/24/2014	12/08/2021
29273RAS8	ENERGY TRANSFER PARTNERS LP 3.600% 02/01			1	2FE	79,919	82.3160	65,853	80,000	79,939		7			3.600	3.612	FA	1,200	2,880	01/14/2013	02/01/2023
29379VAZ6	ENTERPRISE PRODUCTS OPERATING 3.350% 03/			1	2FE	79,926	90.4260	72,341	80,000	79,945		7			3.350	3.361	MS	789	2,680	03/11/2013	03/15/2023
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017 DD 0				1FE	171,859	106.5340	165,128	155,000	167,125		(4,735)			5.875	1.225	MS	2,681	4,553	04/22/2015	09/15/2017
26884UAB5	EPR PROPERTIES 4.500% 04/01/2025 DD 03/1			1	2FE	89,674	95.0620	85,556	90,000	89,694		20			4.500	4.544	AO	1,013	2,194	03/09/2015	04/01/2025
26884LAB5	EQT CORP 4.875% 11/15/2021 DD 11/07/11			1	2FE	82,206	95.2070	76,166	80,000	81,630		(238)			4.875	4.477	MN	498	3,900	06/25/2013	11/15/2021
26884ABA0	ERP OPERATING LP 3.000% 04/15/2023 DD 04			1	2FE	47,573	98.1670	47,120	48,000	47,671		37			3.000	3.100	AO	304	1,440	04/03/2013	04/15/2023
26884AAX1	ERP OPERATING LP 5.750% 06/15/2017 DD 06				2FE	55,151	105.6690	52,835	50,000	53,180		(1,971)			5.750	1.551	JJ	1,326	2,875	01/07/2015	06/15/2017
30161MAE3	EXELON GENERATION CO LLC 6.200% 10/01/20				2FE	55,848	106.6920	53,346	50,000	53,835		(2,013)			6.200	1.731	AO	775	3,100	01/16/2015	10/01/2017
31620MAL0	FIDELITY NATIONAL INFORMATION 1.450% 06/				2FE	44,874	98.6470	44,391	45,000	44,925		50			1.450	1.569	JD	47	653	01/08/2015	06/05/2017
31620MAJ5	FIDELITY NATIONAL INFORMATION 2.000% 04/			1	2FE	59,770	98.3230	58,994	60,000	59,892		46			2.000	2.081	AO	253	1,200	04/10/2013	04/15/2018
345397VP5	FORD MOTOR CREDIT CO LLC 6.625% 08/15/20				2FE	111,925	106.5880	106,588	100,000	107,955		(3,970)			6.625	1.635	FA	2,503	3,313	02/26/2015	08/15/2017
369550AV0	GENERAL DYNAMICS CORP 1.000% 11/15/2017				1FE	34,850	99.6960	34,894	35,000	34,878		28			1.000	1.188	MN	45	175	07/16/2015	11/15/2017
36962G4J0	GENERAL ELECTRIC CAPITAL CORP 5.500% 01/				1FE	144,509	112.1570	140,196	125,000	139,619		(3,422)			5.500	2.428	JJ	3,304	6,875	07/21/2014	01/08/2020
36962G3H5	GENERAL ELECTRIC CAPITAL CORP 5.625% 09/				1FE	84,773	106.6270	79,970	75,000	80,289		(3,043)			5.625	1.424	MS	1,242	4,219	07/02/2014	09/15/2017
375558BE2	GILEAD SCIENCES INC 1.850% 09/04/2018 DD				1FE	14,998	100.4350	15,065	15,000	14,999		0			1.850	1.854	MS	82		09/09/2015	09/04/2018
375558BB8	GILEAD SCIENCES INC 2.550% 09/01/2020 DD				1FE	114,793	99.9620	114,956	115,000	114,805		12			2.550	2.589	MS	872		09/09/2015	09/01/2020
38147MAA3	GOLDMAN SACHS GROUP INC/THE 2.900% 07/19				1FE	30,780	101.9550	30,587	30,000	30,692		(87)			2.900	1.968	JJ	389		08/26/2015	07/19/2018
38148LAC0	GOLDMAN SACHS GROUP INC/THE 3.500% 01/23			1	1FE	99,958	98.2810	98,281	100,000	99,959		1			3.500	3.502	JJ	1,536	1,750	01/20/2015	01/23/2045
38141GGQ1	GOLDMAN SACHS GROUP INC/THE 5.250% 07/27				1FE	15,045	110.5620	16,584	15,000	15,029		(4)			5.250	5.124	JAN	337	788	07/22/2011	07/27/2021
38141EA58	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15				1FE	86,713	109.8540	93,376	85,000	85,906		(189)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
38144LAB6	GOLDMAN SACHS GROUP INC/THE 6.250% 09/01				1FE	72,636	107.0940	69,611	65,000	70,007		(2,629)			6.250	1.549	MS	1,354	4,063	02/05/2015	09/01/2017
412822AD0	HARLEY-DAVIDSON INC 3.500% 07/28/2025 DD			1	1FE	114,366	100.4750	115,546	115,000	114,389		23			3.500	3.566	JJ	1,711		07/23/2015	07/28/2025
40414LAF6	HCP INC 3.750% 02/01/2019 DD 01/23/12			1	2FE	64,690	103.1650	67,057	65,000	64,854		44			3.750	3.828	FA	1,016	2,438	01/18/2012	02/01/2019
421946AJ3	HEALTHCARE REALTY TRUST INC 3.875% 05/01			1	2FE	74,938	96.7210	72,541	75,000	74,941		3			3.875	3.885	MN	484	1,510	04/15/2015	05/01/2025
437076BB7	HOME DEPOT INC/THE 2.250% 09/10/2018 DD			1	1FE	56,339	102.2410	56,233	55,000	56,088		(252)			2.250	1.331	MS	382	619	06/04/2015	09/10/2018
437076AW2	HOME DEPOT INC/THE 4.400% 04/01/2021 DD			1	1FE	102,705	110.1220	99,110	90,000	98,492		(1,674)			4.400	2.292	AO	990	3,960	05/23/2013	04/01/2021
458140AM2	INTEL CORP 2.700% 12/15/2022 DD 12/11/12			1	1FE	154,338	98.9330	153,346	155,000	154,521		62			2.700	2.749	JD	186	4,185	12/04/2012	12/15/2022
459200HZ7	INTERNATIONAL BUSINESS MACHINE 1.125% 02				1FE	99,695	99.3300	99,330	100,000	99,785		90			1.125	1.229	FA	453	563	02/03/2015	02/06/2018
24422ESR1	JOHN DEERE CAPITAL CORP 1.550% 12/15/201				1FE	89,978	100.0540	90,049	90,000	89,986		6			1.550	1.557	JD	62	1,744	09/10/2014	12/15/2017
24422ERH4	JOHN DEERE CAPITAL CORP 3.150% 10/15/202				1FE	115,150	101.7670	111,944	110,000	114,512		(639)			3.150	2.387	AO	732	3,465	02/06/2015	10/15/2021
46623EJY6	JPMORGAN CHASE & CO 1.350% 02/15/2017 DD				1FE	89,955	99.7990	89,819	90,000	89,983		15			1.350	1.367	FA	459	1,215	02/12/2014	02/15/2017
46625HKA7	JPMORGAN CHASE & CO 2.250% 01/23/2020 DD			1	1FE	140,000	98.3780	137,729	140,000	140,000					2.250	2.250	JJ	1,383	1,575	01/15/2015	01/23/2020
46625HGY0	JPMORGAN CHASE & CO 6.000% 01/15/2018 DD				1FE	103,887	108.0060	97,205	90,000	96,525		(3,089)			6.000	2.338	JJ	2,490	5,400	07/24/2013	01/15/2018
494550BM7	KINDER MORGAN ENERGY PARTNERS 3.450% 02/			1	2FE	104,578	83.0460	87,198	105,000	104,691		35			3.450	3.494	FA	1,369	3,623	08/08/2012	02/15/2023
49456BAD3	KINDER MORGAN INC/DE 2.000% 12/01/2017 D				2FE	50,257	96.3490	48,175	50,000	50,181		(76)			2.000	1.807	JD	83	1,014	02/27/2015	12/01/2017
50076QAX4	KRAFT FOODS GROUP INC 6.125% 08/23/2018				2FE	27,892	109.7940	27,449	25,000	27,702		(190)			6.125	1.912	FA	542		10/19/2015	08/23/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044CW9	KROGER CO/THE 2.300% 01/15/2019 DD 12/23			1	2FE	30,272	100.2620	30,079	30,000	30,262		(10)			2.300	2.003	JJ	317		11/13/2015	01/15/2019
501044CX7	KROGER CO/THE 3.300% 01/15/2021 DD 12/23			1	2FE	116,731	101.5200	116,748	115,000	116,381		(280)			3.300	3.015	JJ	1,750	3,795	09/24/2014	01/15/2021
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018 D				1FE	14,974	99.8230	14,973	15,000	14,975		1			1.850	1.909	MN	29		11/16/2015	11/23/2018
55616XAL1	MACY'S RETAIL HOLDINGS INC 3.625% 06/01/			1	2FE	52,550	91.7360	45,868	50,000	52,375		(175)			3.625	2.948	JD	151	1,813	04/14/2015	06/01/2024
55616XAF4	MACY'S RETAIL HOLDINGS INC 3.875% 01/15/			1	2FE	64,322	98.4690	59,081	60,000	63,871		(451)			3.875	2.616	JJ	1,072	1,163	04/07/2015	01/15/2022
56585AAG7	MARATHON PETROLEUM CORP 3.625% 09/15/202			1	2FE	109,605	93.1840	102,502	110,000	109,647		32			3.625	3.666	MS	1,174	4,098	09/02/2014	09/15/2024
58013MEX8	MCDONALD'S CORP 2.100% 12/07/2018			1	2FE	119,778	99.9310	119,917	120,000	119,781		3			2.750	2.790	JD	202		12/02/2015	12/09/2020
58013MEW0	MCDONALD'S CORP 2.100% 12/07/2018				2FE	9,995	100.0640	10,006	10,000	9,995		0			2.100	2.117	JD	13		12/02/2015	12/07/2018
58155QAF0	MCKESSON CORP 1.400% 03/15/2018 DD 03/08				2FE	39,794	98.7150	39,486	40,000	39,849		55			1.400	1.575	MS	165	560	03/02/2015	03/15/2018
581557BD6	MCKESSON CORP 2.284% 03/15/2019 DD 03/10			1	2FE	100,000	99.6030	99,603	100,000	100,000					2.284	2.284	MS	673	2,284	03/05/2014	03/15/2019
59156RAR9	METLIFE INC 6.817% 08/15/2018 DD 08/15/0			1	1FE	95,094	112.6140	90,091	80,000	85,634		(2,001)			6.817	3.962	FA	2,060	5,454	11/16/2010	08/15/2018
59156RBK3	METLIFE INC VAR RT 12/15/2017 DD 09/15/			1	1FE	20,061	100.5880	20,118	20,000	20,038		(19)			1.000	0.903	MJSD	9	381	09/30/2014	12/15/2017
50075NBB9	MONDELEZ INTERNATIONAL INC 4.125% 02/09/				2FE	144,654	100.2580	135,348	135,000	135,245		(2,304)			4.125	2.384	FA	2,197	5,569	09/28/2011	02/09/2016
6174467U7	MORGAN STANLEY 2.125% 04/25/2018 DD 04/2				1FE	90,449	100.1340	90,121	90,000	90,356		(93)			2.125	1.881	AO	351	1,594	08/26/2015	04/25/2018
61761JVL0	MORGAN STANLEY 3.700% 10/23/2024 DD 10/2			1	1FE	99,826	100.4810	100,481	100,000	99,844		15			3.700	3.721	AO	699	3,700	10/20/2014	10/23/2024
61747WAL3	MORGAN STANLEY 5.500% 07/28/2021 DD 07/2			1	1FE	149,488	112.0370	168,056	150,000	149,655		51			5.500	5.548	JJ	3,506	8,250	07/10/2012	07/28/2021
61945CAC7	MOSAIC CO/THE 4.250% 11/15/2023 DD 11/13			1	2FE	84,822	99.0430	84,187	85,000	84,852		14			4.250	4.275	MN	462	3,613	11/07/2013	11/15/2023
63946BAE0	NBCUNIVERSAL MEDIA LLC 4.375% 04/01/2021				1FE	111,488	108.6230	108,623	100,000	109,994		(1,494)			4.375	2.341	AO	1,094	4,375	02/24/2015	04/01/2021
65473QAS2	NISOURCE FINANCE CORP 6.400% 03/15/2018			1	2FE	52,084	108.9580	50,121	46,000	48,259		(961)			6.400	4.049	MS	867	5,014	09/28/2011	03/15/2018
693304AQ0	PECO ENERGY CO 1.200% 10/15/2016 DD 09/2			1	1FE	84,878	100.2480	85,211	85,000	84,955		34			1.200	1.241	AO	215	1,020	09/16/2013	10/15/2016
713448CR7	PEPSICO INC 1.250% 04/30/2018 DD 04/30/1				1FE	79,811	99.6350	79,708	80,000	79,851		40			1.250	1.331	AO	167	500	05/05/2015	04/30/2018
718172BN8	PHILIP MORRIS INTERNATIONAL IN 1.250% 11				1FE	54,847	99.8700	54,929	55,000	54,905		50			1.250	1.345	MN	99	686	11/03/2014	11/09/2017
72650RAW2	PLAINS ALL AMERICAN PIPELINE L 5.750% 01			1	2FE	129,079	98.9070	113,743	115,000	122,491		(1,678)			5.750	3.988	JJ	3,049	6,613	10/24/2011	01/15/2020
693475AP0	PNC FINANCIAL SERVICES GROUP I 3.900% 04			1	1FE	89,763	102.3920	92,153	90,000	89,795		19			3.900	3.931	AO	605	3,510	04/23/2014	04/29/2024
69352PAK9	PPL CAPITAL FUNDING INC 3.950% 03/15/202			1	2FE	34,885	102.3400	35,819	35,000	34,902		9			3.950	3.988	MS	407	1,383	03/05/2014	03/15/2024
74251VAK8	PRINCIPAL FINANCIAL GROUP INC 3.400% 05/			1	2FE	94,704	98.0290	93,128	95,000	94,719		15			3.400	3.436	MN	413	1,687	05/04/2015	05/15/2025
75076PAS4	RAILSPLITTER IL TOBACCO SETTLE 5.500% 06			1	2FE	242,790	116.8520	233,704	200,000	230,101		(5,126)			5.500	2.511	JD	917	11,000	04/24/2013	06/01/2023
756109AQ7	REALTY INCOME CORP 3.875% 07/15/2024 DD			1	2FE	104,954	98.0980	103,003	105,000	104,959		4			3.875	3.880	JJ	1,876	4,295	06/18/2014	07/15/2024
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD				2FE	35,081	105.4530	33,745	32,000	33,944		(1,137)			5.875	1.634	JD	84	1,880	02/12/2015	06/15/2017
760759AQ3	REPUBLIC SERVICES INC 3.200% 03/15/2025			1	2FE	119,501	96.2700	115,524	120,000	119,533		33			3.200	3.247	MS	1,131	1,963	03/04/2015	03/15/2025
760759AL4	REPUBLIC SERVICES INC 3.800% 05/15/2018				2FE	47,606	103.5850	46,613	45,000	46,983		(623)			3.800	1.891	MN	219	1,710	03/19/2015	05/15/2018
761713BC9	REYNOLDS AMERICAN INC 2.300% 06/12/2018				2FE	34,994	100.6280	35,220	35,000	34,995		1			2.300	2.306	JD	42	403	06/09/2015	06/12/2018
775371AV9	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1				2FE	44,482	106.4370	42,575	40,000	43,013		(1,469)			6.000	1.509	MS	707	2,400	02/20/2015	09/15/2017
816851AS8	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23				2FE	35,768	100.5820	35,204	35,000	35,456		(312)			2.300	1.246	AO	201	805	02/12/2015	04/01/2017
816851AW9	SEMPRA ENERGY 2.400% 03/15/2020 DD 03/13			1	2FE	69,941	98.0090	68,606	70,000	69,949		8			2.400	2.416	MS	495	849	03/10/2015	03/15/2020
824348AR7	SHERWIN-WILLIAMS CO/THE 3.450% 08/01/202			1	1FE	109,935	101.5100	111,661	110,000	109,937		2			3.450	3.457	FA	1,581		07/28/2015	08/01/2025
828807CJ4	SIMON PROPERTY GROUP LP 2.150% 09/15/201			1	1FE	87,479	100.9280	85,789	85,000	86,130		(927)			2.150	1.037	MS	538	1,828	06/30/2014	09/15/2017
828807CR6	SIMON PROPERTY GROUP LP 3.750% 02/01/202			1	1FE	148,807	103.9550	145,537	140,000	148,044		(763)			3.750	2.900	FA	2,188	2,625	02/24/2015	02/01/2024
842400GB3	SOUTHERN CALIFORNIA EDISON CO 1.125% 05/				1FE	39,987	99.3480	39,739	40,000	39,994		4			1.125	1.136	MN	75	450	05/06/2014	05/01/2017
84756NAB5	SPECTRA ENERGY PARTNERS LP 4.600% 06/15/			1	2FE	123,256	100.9310	116,071	115,000	122,577		(679)			4.600	3.153	JD	235	2,645	06/15/2015	06/15/2021
87165BAA1	SYNCHRONY FINANCIAL 1.875% 08/15/2017 DD			1	2FE	45,064	99.5420	44,794	45,000	45,039		(25)			1.875	1.796	FA	319	422	02/19/2015	08/15/2017
87165BAB9	SYNCHRONY FINANCIAL 3.000% 08/15/2019 DD			1	2FE	89,788	99.8610	89,875	90,000	89,838		36			3.000	3.047	FA	1,020	2,730	08/06/2014	08/15/2019
882508AV6	TEXAS INSTRUMENTS INC 1.000% 05/01/2018				1FE	34,873	98.6150	34,515	35,000	34,902		29			1.000	1.122	MN	58	350	04/17/2015	05/01/2018
89236TCA1	TOYOTA MOTOR CREDIT CORP 1.450% 01/12/20				1FE	69,904	99.8100	69,867	70,000	69,935		30			1.450	1.497	JJ	476	508	01/07/2015	01/12/2018
89236TCQ6	TOYOTA MOTOR CREDIT CORP 2.800% 07/13/20				1FE	89,779	99.5370	89,583	90,000	89,792		13			2.800	2.839	JJ	1,176		07/08/2015	07/13/2022
89417EAE9	TRAVELERS COS INC/THE 5.800% 05/15/2018				1FE	62,748	109.2000	60,060	55,000	60,582		(2,166)			5.800	1.447	MN	408	3,190	01/15/2015	05/15/2018
902494AX1	TYSON FOODS INC 3.950% 08/15/2024 DD 08/			1	2FE	109,666	102.6710	112,938	110,000	109,702		27			3.950	3.986	FA	1,641	4,429	08/05/2014	08/15/2024
907818DA3	UNION PACIFIC CORP 5.700% 08/15/2018 DD			1	1FE	146,774	110.0260	137,533	125,000	133,830		(3,198)			5.700	2.883	FA	2,692	7,125	09/30/2011	08/15/2018
911312AP1	UNITED PARCEL SERVICE INC 1.125% 10/01/2			1	1FE	44,829	99.9260	44,967	45,000	44,929		40			1.125	1.216	AO	127	506	06/05/2013	10/01/2017
91324PBY7	UNITEDHEALTH GROUP INC 1.400% 10/15/2017			1	1FE	70,308	99.8080	69,866	70,000	70,185		(108)			1.400	1.250	AO	207	980	11/04/2014	10/15/2017
91159HHE3	US BANCORP 1.950% 11/15/2018 DD 11/07/13			1	1FE	80,878	100.6140	80,491	80,000	80,823		(54)			1.950	1.545	MN	199	341	12/02/2015	11/15/2018
91159HHK9	US BANCORP 3.600% 09/11/2024 DD 09/11/14			1	1FE	84,823	101.6190	86,376	85,000	84,843		15			3.600	3.625	MS	935	3,060	09/08/2014	09/11/2024
92277GAD9	VENTAS REALTY LP 3.750% 05/01/2024 DD 04			1	2FE	114,861	97.9930	112,692	115,000	114,875		13			3.750	3.765	MN	719	4,313	11/24/2014	05/01/2024
92343VCC6	VERIZON COMMUNICATIONS INC 3.450% 03/15/			1	2FE	109,980	102.3090	112,540	110,000	109,985		3			3.450	3.453	MS	1,117	3,795	03/10/2014	03/15/2021
92343VBP8	VERIZON COMMUNICATIONS INC 3.650% 09/14/				2FE	52,941	104.5690	52,285	50,000	52,186		(755)			3.650	1.981	MS	542	1,825	01/07/2015	09/14/2018
92343VBR4	VERIZON COMMUNICATIONS INC 5.150% 09/15/			1	2FE	43,012	109.9330	43,973	40,000	42,436		(263)			5.150	4.216	MS	607	2,060	09/27/2013	09/15/2023
92826CAD4	VISA INC 3.150% 12/14/2025			1	1FE	114,579	100.1240	115,143	115,000	114,581		2			3.150	3.193	JD	171		12/09/2015	12/14/2025
931427AE8	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1				2FE	25,262	99.8050	24,951	25,000	25,179		(83)			1.750	1.363	MN	53	436	02/05/2015	11/17/2017
94974BFD7	WELLS FARGO & CO 2.100% 05/08/2017 DD 05				1FE	86,926	100.9920	85,843	85,000	85,953		(694)			2.100	1.262	MN	263	1,785	07/30/2014	05/08/2017
94974BFU9	WELLS FARGO & CO 2.125% 04/22/2019 DD 04				1FE	99,788	100.1210	100,121	100,000	99,857		41			2.125	2.170	AO	407	2,125	04/14/2014	04/22/2019
94974BFJ4	WELLS FARGO & CO 3.450% 02/13/2023 DD 02				1FE	79,953	100.2360	80,189	80,000	79,965		4			3.450	3.457	FA	1,058	2,760	02/06/2013	02/13/2023
94974BGL8	WELLS FARGO & CO 4.300% 07/22/2027 DD 07				1FE	69,734	102.1530	71,507	70,000	69,742		8			4.300	4.341	JJ	1,329		07/15/2015	07/22/2027
42217KAY2	WELLTOWER INC 4.125% 04/01/2019 DD 04/03			1	2FE	134,587	104.2900	140,792	135,000	134,793		58			4.125	4.176	AO	1,392	5,569	03/27/2012	04/01/2019
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2.000% 04/01/				2FE	44,969	99.3840	44,723	45,000	44,976		7			2.000	2.020	AO	225	480	03/10/2015	04/01/2018
98956PAK8	ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/			1	2FE	119,938	98.7430	118,492	120,000	119,946		8			2.700	2.710	AO	810	1,728	03/10/2015	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008916AP3	AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		I	1	2FE	54,920	91.2360	50,180	55,000	54,926		5			3.375	3.391	MS	547	995	02/25/2015	03/15/2025
89352HAN9	TRANSCANADA PIPELINES LTD 1.875% 01/12/2		I		1FE	164,479	99.6050	164,348	165,000	164,643		165			1.875	1.984	JJ	1,452	1,547	01/07/2015	01/12/2018
00507UAK7	ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD		R		2FE	114,947	100.1790	115,206	115,000	114,968		21			1.850	1.874	MS	709	999	03/03/2015	03/01/2017
055451AF5	BHP BILLITON FINANCE USA LTD 5.400% 03/2		R		1FE	150,024	104.1730	135,425	130,000	134,832		(3,784)			5.400	2.435	MS	1,794	7,020	10/28/2011	03/29/2017
05565QCC0	BP CAPITAL MARKETS PLC 1.375% 11/06/2017		R	1	1FE	49,599	99.4130	49,707	50,000	49,742		136			1.375	1.660	MN	105	688	12/08/2014	11/06/2017
25243YAT6	DIAGEO CAPITAL PLC 1.125% 04/29/2018 DD		R		1FE	54,614	98.3640	54,100	55,000	54,688		73			1.125	1.374	AO	107	309	06/04/2015	04/29/2018
29358QAA7	ENSCO PLC 4.700% 03/15/2021 DD 03/17/11		R		2FE	70,184	80.5180	56,363	70,000	70,160		(24)			4.700	4.645	MS	969	3,290	02/04/2015	03/15/2021
404280AN9	HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 0		R		1FE	163,722	104.9770	162,714	155,000	163,219		(503)			4.000	3.061	MS	1,550	3,100	07/22/2015	03/30/2022
53944VAH2	LLOYDS BANK PLC 3.500% 05/14/2025 DD 05/		R		1FE	99,732	100.3280	100,328	100,000	99,746		14			3.500	3.532	MN	457	1,750	05/11/2015	05/14/2025
539473AQ1	LLOYDS BANK PLC 4.200% 03/28/2017 DD 03/		R		1FE	31,768	103.0730	30,922	30,000	31,128		(640)			4.200	1.141	MS	326	630	04/09/2015	03/28/2017
76720AAE6	RIO TINTO FINANCE USA PLC 1.625% 08/21/2		R	1	1FE	181,040	98.5650	177,417	180,000	180,493		(427)			1.625	1.301	FA	1,056	2,925	09/19/2014	08/21/2017
822582BM3	SHELL INTERNATIONAL FINANCE BV 1.625% 11		R		1FE	44,852	99.4490	44,752	45,000	44,859		7			1.625	1.738	MN	104		11/05/2015	11/10/2018
85771PAT9	STATOIL ASA 1.250% 11/09/2017 DD 11/10/1		R		1FE	54,855	98.9900	54,445	55,000	54,909		48			1.250	1.340	MN	99	686	11/03/2014	11/09/2017
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA 3.750% 04		R		1FE	99,249	101.5690	101,569	100,000	99,364		60			3.750	3.836	AO	844	3,750	01/08/2014	04/10/2024
89641UAA9	TRINITY ACQUISITION PLC 4.625% 08/15/202		R	1	2FE	34,804	102.5140	35,880	35,000	34,842		17			4.625	4.696	FA	612	1,619	08/08/2013	08/15/2023
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						13,695,809	XXX	13,466,778	13,211,000	13,549,635		(80,470)			XXX	XXX	XXX	130,773	356,684	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4 5.372% 09			1	1FM	139,830	101.4480	130,427	128,565	138,939		(348)			5.372	4.802	MON	384	6,927	10/26/2011	09/15/2039
92936JAZ7	WFRBS COMMERCIAL MORTGAG C5 A2 2.684% 11			1	1FM	85,849	100.5640	85,479	85,000	85,779		(18)			2.684	2.639	MON	190	2,281	11/01/2011	11/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						225,679	XXX	215,906	213,565	224,718		(365)			XXX	XXX	XXX	574	9,209	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006XAD9	ALLY AUTO RECEIVABLES T SN1 A3 1.210% 12			1	1FE	89,992	99.5680	89,611	90,000	89,994		2			1.210	1.213	MON	33	834	03/25/2015	12/20/2017
02005AEK0	ALLY MASTER OWNER TRUST 4 A2 1.430% 06/1			1	1FE	489,879	99.6410	488,241	490,000	489,911		23			4.300	4.306	MON	311	7,007	07/08/2014	06/17/2019
02005AER5	ALLY MASTER OWNER TRUST 5 A2 1.600% 10/1			1	1FE	269,995	99.4830	268,604	270,000	269,996		1			1.600	1.600	MON	192	4,320	11/04/2014	10/15/2019
03064VAC2	AMERICREDIT AUTOMOBILE RE 2 A3 0.940% 02			1	1FE	224,994	99.6420	224,195	225,000	224,996		1			0.940	0.941	MON	135	2,115	06/03/2014	02/08/2019
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3 1.150% 06			1	1FE	169,995	99.6380	169,385	170,000	169,997		1			1.150	1.151	MON	114	1,907	08/20/2014	06/10/2019
03065JAD6	AMERICREDIT AUTOMOBILE RE 4 A3 1.270% 07			1	1FE	39,993	99.6540	39,862	40,000	39,994		2			1.270	1.274	MON	32	508	11/13/2014	07/08/2019
13975KAD1	CAPITAL AUTO RECEIVABLES 1 A4 1.860% 10/			1	1FE	219,966	99.3110	218,484	220,000	219,972		6			2.090	2.093	MON	128	3,660	01/22/2015	10/21/2019
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3 1.260% 05/			1	1FE	79,991	99.8760	79,901	80,000	79,994		2			1.260	1.263	MON	28	1,008	04/16/2014	05/21/2018
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/			1	1FE	234,995	99.5240	233,881	235,000	234,996		1			1.730	1.730	MON	124	2,372	05/13/2015	09/20/2019
14313WAC6	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11			1	1FE	29,993	99.5640	29,869	30,000	29,994		1			1.380	1.385	MON	18	332	02/19/2015	11/15/2019
14313WAD4	CARMAX AUTO OWNER TRUST 2 1 A4 1.830% 07			1	1FE	179,961	99.5030	179,105	180,000	179,967		6			1.830	1.834	MON	146	2,644	02/19/2015	07/15/2020
14313VAC8	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05			1	1FE	54,997	99.5490	54,752	55,000	54,997		0			1.630	1.631	MON	40	306	08/06/2015	06/15/2020
14313UAC0	CARMAX AUTO OWNER TRUST 2 4 A3 1.250% 11			1	1FE	64,994	99.5520	64,709	65,000	64,995		1			1.250	1.252	MON	36	813	11/05/2014	11/15/2019
14313XAC4	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11			1	1FE	44,998	99.2670	44,670	45,000	44,998		0			1.560	1.561	MON	59	92	10/22/2015	11/16/2020
14313XAD2	CARMAX AUTO OWNER TRUST 2 4 A4 1.830% 06			1	1FE	274,970	98.8390	271,807	275,000	274,971		1			1.830	1.832	MON	224	656	10/22/2015	06/15/2021
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3 1.050% 11			1	1FE	89,996	99.3680	89,431	90,000	89,997		1			1.050	1.051	MON	42	945	10/16/2014	11/15/2019
12592WAC2	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04			1	1FE	64,998	99.2680	64,524	65,000	64,998		0			1.300	1.301	MON	38	660	02/25/2015	04/15/2020
12592WAD0	CNH EQUIPMENT TRUST 2015- A A4 1.850% 04			1	1FE	239,975	99.4240	238,618	240,000	239,978		3			1.850	1.852	MON	197	3,466	02/25/2015	04/15/2021
12592YAE4	CNH EQUIPMENT TRUST 2015- B A4 1.890% 04			1	1FE	129,997	99.5190	129,375	130,000	129,998		0			1.890	1.890	MON	109	1,447	05/06/2015	04/15/2022
34530LAE1	FORD CREDIT AUTO LEASE TR B A4 1.100% 11			1	1FE	99,986	99.6930	99,693	100,000	99,992		4			11.000	11.005	MON	49	1,100	07/22/2014	11/15/2017
34530XAE5	FORD CREDIT AUTO LEASE TR B A4 1.540% 02			1	1FE	239,947	99.1610	237,986	240,000	239,950		3			1.540	1.547	MON	164	493	10/21/2015	02/15/2019
34530QAD2	FORD CREDIT AUTO OWNER TR A A3 1.280% 09			1	1FE	29,998	99.8390	29,952	30,000	29,998		0			1.280	1.282	MON	32	278	03/17/2015	09/15/2019
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 1.160% 11			1	1FE	39,996	99.2660	39,706	40,000	39,997		1			1.160	1.162	MON	21	257	05/19/2015	11/15/2019
34530PAD4	FORD CREDIT AUTO OWNER TR C A3 1.060% 05			1	1FE	264,961	99.7630	264,372	265,000	264,970		9			1.060	1.063	MON	125	2,809	11/18/2014	05/15/2019
34528QDR2	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01				1FE	324,928	99.2110	322,436	325,000	324,940		12			1.420	1.425	MON	205	3,910	02/03/2015	01/15/2020
36159LCK0	GE DEALER FLOORPLAN MASTER 1 A VAR RT 0			1	1FE	400,000	99.8590	399,436	400,000	400,000					1.000	1.000	MON	98	2,293	07/16/2014	07/20/2019
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3 1.140% 05			1	1FE	264,998	99.5400	263,781	265,000	264,999		0			1.140	1.140	MON	76	3,021	09/09/2014	05/22/2018
38013PAC3	GM FINANCIAL AUTOMOBILE L 1 A3 1.530% 09			1	1FE	174,975	99.5140	174,150	175,000	174,980		5			1.530	1.534	MON	82	1,971	03/18/2015	09/20/2018
38013PAD1	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06			1	1FE	64,991	99.4060	64,614	65,000	64,993		2			1.730	1.733	MON	34	828	03/18/2015	06/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07			1	1FE	199,944	99.3420	198,684	200,000	199,951		7			1.850	1.857	MON	93	1,881	06/11/2015	07/22/2019
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.100% 09			1	1FE	99,974	99.6300	99,630	100,000	99,982		5			1.100	1.105	MON	49	1,100	04/08/2014	09/15/2019
41284BAD8	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06			1	1FE	349,964	99.6220	348,677	350,000	349,970		6			1.380	1.382	MON	215	4,346	01/22/2015	06/15/2020
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03			1	1FE	19,999	99.4500	19,890	20,000	19,999		0			1.300	1.301	MON	11	143	05/20/2015	03/16/2020
43814JAC8	HONDA AUTO RECEIVABLES 20 4 A3 0.990% 09			1	1FE	224,960	99.6690	224,255	225,000	224,971		10			0.990	0.995	MON	87	2,228	11/19/2014	09/17/2018
44890WAC4	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/			1	1FE	99,985	99.5950	99,595	100,000	99,989		3			1.050	1.054	MON	47	945	01/14/2015	04/15/2019
477877AD6	JOHN DEERE OWNER TRUST 20 B A3 1.070% 11			1	1FE	49,989	99.5340	49,767	50,000	49,992		3			1.070	1.075	MON	24	535	08/26/2014	11/15/2018
63938EAA2	NAVIENT STUDENT LOAN TRUS 1 A1 VAR RT 0			1	1FE	65,697	99.5210	65,382	65,697	65,697					1.000	1.000	MON	11	290	05/20/2014	03/25/2021
65477WAC0	NISSAN AUTO RECEIVABLES 2 B A3 1.110% 05			1	1FE	84,997	99.6950	84,741	85,000	84,998		1			1.110	1.111	MON	42	957	12/03/2014	05/15/2019
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03			1	1FE	54,996	99.4050	54,673	55,000	54,996		0			1.350	1.352	MON	31	293	07/15/2015	03/16/2020
80284CAD4	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02			1	1FE	244,966	99.6620	244,172	245,000	244,973		7			1.270	1.274	MON	138	2,506	02/19/2015	02/15/2019
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3 1.080% 09			1	1FE	159,993	99.9430	159,909	160,000	159,995		2			1.080	1.081	MON	67	1,728	09/10/2014	09/17/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3 1.150% 01			1	1FE	64,991	99.8410	64,897	65,000	64,994		2			1.150	1.153	MON	33	747	11/19/2014	01/15/2019
98161DAD2	WORLD OMNI AUTOMOBILE LEA A A3 1.160% 09			1	1FE	254,983	99.6910	254,212	255,000	254,990		6			1.160	1.162	MON	131	2,958	09/10/2014	09/15/2017
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,874,897	XXX	6,843,633	6,875,697	6,875,061		141			XXX	XXX	XXX	3,870	72,707	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						20,796,385	XXX	20,526,317	20,300,262	20,649,414		(80,695)			XXX	XXX	XXX	135,217	438,599	XXX	XXX
7799999 Subtotals - Issuer Obligations						40,649,218	XXX	40,011,771	38,291,086	39,722,276	3,668	(328,591)			XXX	XXX	XXX	329,747	918,093	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						9,792,042	XXX	9,779,926	9,338,126	9,730,220		(88,884)			XXX	XXX	XXX	29,103	315,786	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						225,679	XXX	215,906	213,565	224,718		(365)			XXX	XXX	XXX	574	9,209	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						6,874,897	XXX	6,843,633	6,875,697	6,875,061		141			XXX	XXX	XXX	3,870	72,707	XXX	XXX
8399999 Grand Total - Bonds						57,541,836	XXX	56,851,236	54,718,475	56,552,274	3,668	(417,701)			XXX	XXX	XXX	363,295	1,315,793	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
90214J101	2U INC			921.000	25,770	27.980	25,770	11,366				7,662		7,662		L	03/28/2014
00507V109	ACTIVISION BLIZZARD INC			1,961.000	75,910	38.710	75,910	43,843		401		35,253		35,253		L	09/19/2014
00724F101	ADOBE SYSTEMS INC			1,140.000	107,092	93.940	107,092	93,793				13,299		13,299		L	08/06/2015
00130H105	AES CORP/THE			5,306.000	50,778	9.570	50,778	68,463		1,861		(20,343)		(20,343)		L	04/05/2013
00971T101	AKAMAI TECHNOLOGIES INC			322.000	16,947	52.630	16,947	9,748				(3,326)		(3,326)		L	06/01/2012
012653101	ALBEMARLE CORP			417.000	23,356	56.010	23,356	19,128	121	477		(1,718)		(1,718)		L	05/03/2010
01741R102	ALLEGHENY TECHNOLOGIES INC			4,839.000	54,439	11.250	54,439	99,729		1,356		(50,899)		(50,899)		L	01/23/2015
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION			1,270.000	19,533	15.380	19,533	16,423				3,315		3,315		L	10/14/2014
020002101	ALLSTATE CORP/THE			719.000	44,643	62.090	44,643	43,220	216	746		(4,341)		(4,341)		L	08/11/2014
02005N100	ALLY FINANCIAL INC			2,315.000	43,152	18.640	43,152	49,104				(5,953)		(5,953)		L	02/17/2015
02079K305	ALPHABET INC			194.000	150,934	778.010	150,934	61,463				89,471		89,471		L	10/04/2015
02079K107	ALPHABET INC			194.000	147,223	758.880	147,223	61,020				86,202		86,202		L	10/05/2015
023135106	AMAZON.COM INC			180.000	121,660	675.890	121,660	98,750				22,911		22,911		L	07/27/2015
02376R102	AMERICAN AIRLS GROUP INC			751.000	31,805	42.350	31,805	8,411		282		(7,223)		(7,223)		L	12/09/2013
03211L102	AMPLIFY SNACK BRANDS INC			921.000	10,610	11.520	10,610	10,218				392		392		L	12/11/2015
032511107	ANADARKO PETROLEUM CORP			494.000	23,999	48.580	23,999	34,425		147		(10,427)		(10,427)		L	10/08/2015
036752103	ANTHEM INC			388.000	54,103	139.440	54,103	55,283		655		(1,180)		(1,180)		L	05/04/2015
037833100	APPLE INC			2,480.000	261,045	105.260	261,045	222,990		4,832		(15,529)		(15,529)		L	04/28/2014
04247X102	ARMSTRONG WORLD INDUSTRIES INC			471.000	21,539	45.730	21,539	24,631				(2,483)		(2,483)		L	02/25/2014
04316A108	ARTISAN PARTNERS ASSET MANAGEM			361.000	13,018	36.060	13,018	16,117		609		(3,099)		(3,099)		L	03/11/2015
049513104	ATMEL CORP			1,658.000	14,275	8.610	14,275	13,138		199		356		356		L	11/14/2013
07177M103	BAXALTA INC			1,270.000	49,568	39.030	49,568	49,575				(7)		(7)		L	12/29/2015
054937107	BB&T CORP			1,010.000	38,188	37.810	38,188	39,513		818		(1,325)		(1,325)		L	03/16/2015
073685109	BEACON ROOFING SUPPLY INC			731.000	30,103	41.180	30,103	23,095				7,007		7,007		L	03/25/2015
077454106	BELDEN INC			1,021.000	48,681	47.680	48,681	22,710	51	204		(31,784)		(31,784)		L	06/07/2010
084423102	BERKLEY W R CORP COM			499.000	27,320	54.750	27,320	11,314		250		1,742		1,742		L	03/05/2009
084670702	BERKSHIRE HATHAWAY INC			1,702.000	224,732	132.040	224,732	153,432				(26,161)		(26,161)		L	01/11/2011
08579W103	BERRY PLASTICS GROUP INC			1,791.000	64,798	36.180	64,798	30,465				8,292		8,292		L	04/19/2013
086516101	BEST BUY CO INC			612.000	18,635	30.450	18,635	19,993		141		(1,358)		(1,358)		L	11/12/2015
09062X103	BIOGEN INC			375.000	114,881	306.350	114,881	111,174				3,708		3,708		L	12/17/2015
09061G101	BIOMARIN PHARMACEUTICAL COM			132.000	13,828	104.760	13,828	1,562				1,896		1,896		L	02/20/2009
05591B109	BMC STOCK HOLDINGS INC			1,526.000	25,561	16.750	25,561	23,274				2,287		2,287		L	12/02/2015
09739D100	BOISE CASCADE LLC			740.000	18,892	25.530	18,892	16,650				(8,599)		(8,599)		L	11/07/2013
10921T101	BRIGHTCOVE INC			4,172.000	25,866	6.200	25,866	29,236				(6,587)		(6,587)		L	04/12/2013
110122108	BRISTOL-MYERS SQUIBB CO			2,060.000	141,707	68.790	141,707	134,161	783			7,547		7,547		L	10/19/2015
111621306	BROCADE COMMUNICATIONS SYSTEMS			1,175.000	10,787	9.180	10,787	9,686	53	205		(3,126)		(3,126)		L	10/07/2013
127055101	CABOT CORP			542.000	22,157	40.880	22,157	8,293		477		(1,615)		(1,615)		L	10/24/2008
14040H105	CAPITAL ONE FINANCIAL CORP			2,057.000	148,474	72.180	148,474	133,423		3,000		(21,998)		(21,998)		L	09/11/2013
14149Y108	CARDINAL HEALTH INC			500.000	44,635	89.270	44,635	40,378	194	492		4,257		4,257		L	08/25/2015
141665109	CAREER EDUCATION CORP			3,883.000	14,095	3.630	14,095	18,330				(4,352)		(4,352)		L	04/08/2015
142339100	CARLISLE COS INC			173.000	15,343	88.690	15,343	3,581		190		(268)		(268)		L	05/04/2007
144577103	CARRIZO OIL & GAS INC			1,523.000	45,050	29.580	45,050	32,398				(18,306)		(18,306)		L	06/12/2012
124857202	CBS CORP			995.000	46,894	47.130	46,894	49,470	149			(2,576)		(2,576)		L	11/11/2015
150870103	CELANESE CORP			1,190.000	80,123	67.330	80,123	82,319		714		(2,196)		(2,196)		L	06/01/2015
151020104	CELGENE CORP			1,470.000	176,047	119.760	176,047	42,160				11,613		11,613		L	08/03/2011
808513105	CHARLES SCHWAB CORP/THE			2,620.000	86,277	32.930	86,277	72,752		157		13,525		13,525		L	09/29/2015
168615102	CHICOS FAS INC COM			968.000	10,329	10.670	10,329	7,024		287		(5,399)		(5,399)		L	11/12/2009
125509109	CIGNA CORP			403.000	58,971	146.330	58,971	53,827				5,144		5,144		L	04/27/2015
171798101	CIMAREX ENERGY CO			212.000	18,949	89.380	18,949	25,252		34		(6,304)		(6,304)		L	10/08/2015
17275R102	CISCO SYSTEMS INC			3,683.000	100,012	27.155	100,012	76,744		3,099		(2,431)		(2,431)		L	01/25/2013
172967424	CITIGROUP INC			2,807.000	145,262	51.750	145,262	148,940		385		(5,892)		(5,892)		L	11/13/2014
18538R103	CLEARWATER PAPER CORP			47.000	2,140	45.530	2,140	2,018				122		122		L	12/11/2015
19122T109	COCA-COLA ENTERPRISES INC			1,870.000	92,079	49.240	92,079	83,987		1,571		8,092		8,092		L	04/06/2015
192108504	COEUR MINING INC			5,359.000	13,290	2.480	13,290	13,290					12,450	(12,450)		L	06/26/2015
19239V302	COGENT COMMUNICATIONS GROUP			1,951.000	67,680	34.690	67,680	18,493		2,641		(455)		(455)		L	10/21/2009
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			1,540.000	92,431	60.020	92,431	94,167				(1,736)		(1,736)		L	07/15/2015
20030N101	COMCAST CORP			2,685.000	151,515	56.430	151,515	91,782		2,753		(4,242)		(4,242)		L	11/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
205363104	COMPUTER SCIENCES CORP			857.000	28,007	32.680	28,007	26,535	823			1,472		1,472		L	11/24/2015
21036P108	CONSTELLATION BRANDS INC			945.000	134,606	142.440	134,606	87,697		879		39,434		39,434		L	10/27/2014
21240D107	CONTROL4 CORP			2,201.000	16,001	7.270	16,001	24,523				(10,434)		(10,434)		L	04/01/2015
216648402	COOPER COS INC/THE			993.000	133,261	134.200	133,261	83,827		61		(27,211)		(27,211)		L	06/11/2012
22160K105	COSTCO WHOLESALE CORP			550.000	88,825	161.500	88,825	57,603		3,625		10,863		10,863		L	02/14/2013
224399105	CRANE CO			290.000	13,874	47.840	13,874	19,584		383		(3,097)		(3,097)		L	05/09/2014
225447101	CREE INC			1,203.000	32,084	26.670	32,084	31,993				91		91		L	06/29/2015
228368106	CROWN HOLDINGS INC			898.000	45,529	50.700	45,529	39,377				274		274		L	09/25/2013
126650100	CVS CAREMARK CORP			432.000	42,237	97.770	42,237	25,552		657		631		631		L	10/08/2013
232806109	CYPRESS SEMICONDUCTOR CORP			3,134.000	30,745	9.810	30,745	29,889	345			(12,098)		(12,098)		L	10/22/2012
235825205	DANA HOLDING CORP			831.000	11,468	13.800	11,468	16,800		100		(5,332)		(5,332)		L	07/01/2015
247361702	DELTA AIR LINES INC			1,846.000	93,574	50.690	93,574	72,096		676		5,576		5,576		L	07/02/2014
252131107	DEXCOM INC			809.000	66,257	81.900	66,257	3,187				21,722		21,722		L	01/30/2009
25278X109	DIAMONDBACK ENERGY INC			329.000	22,010	66.900	22,010	25,472				(3,462)		(3,462)		L	10/12/2015
254709108	DISCOVER FINANCIAL SERVICES			1,648.000	88,366	53.620	88,366	96,628		1,817		(8,263)		(8,263)		L	01/22/2015
256746108	DOLLAR TREE INC			1,310.000	101,158	77.220	101,158	72,824				8,960		8,960		L	10/13/2014
260543103	DOW CHEMICAL CO/THE			3,412.000	175,650	51.480	175,650	178,646	1,570	1,856		(2,996)		(2,996)		L	04/28/2015
262037104	DRIL-QUIP INC			337.000	19,961	59.230	19,961	6,912				(5,898)		(5,898)		L	08/07/2007
23335C101	DTS INC/CA			1,613.000	36,422	22.580	36,422	39,106				(11,303)		(11,303)		L	07/17/2012
269246401	E*TRADE FINANCIAL CORP			860.000	25,490	29.640	25,490	17,472				4,631		4,631		L	10/09/2014
26969P108	EAGLE MATERIALS INC			710.000	42,905	60.430	42,905	17,707	71	284		(11,076)		(11,076)		L	05/06/2011
278642103	EBAY INC			1,823.000	50,096	27.480	50,096	50,857				(761)		(761)		L	09/01/2015
28176E108	EDWARDS LIFESCIENCES CORP			484.000	38,226	78.980	38,226	15,703				7,400		7,400		L	04/24/2013
285512109	ELECTRONIC ARTS INC			842.000	57,862	68.720	57,862	10,661				18,276		18,276		L	10/23/2012
28849P100	ELLIE MAE INC			470.000	28,308	60.230	28,308	11,972				9,358		9,358		L	04/08/2014
292562105	ENCORE WIRE CORP			405.000	15,021	37.090	15,021	14,302		13		719		719		L	04/06/2015
29265N108	ENERGEN CORP			560.000	22,954	40.990	22,954	41,741		41		(13,149)		(13,149)		L	10/23/2014
26875P101	EOG RESOURCES INC			1,415.000	100,168	70.790	100,168	117,244		489		(20,442)		(20,442)		L	02/23/2015
26884L109	EQT CORP			226.000	11,781	52.130	11,781	11,781		32		7,166	12,492	(5,327)		L	06/20/2014
30219G108	EXPRESS SCRIPTS HOLDING CO			1,045.000	91,343	87.410	91,343	67,927				2,863		2,863		L	05/09/2013
30303M102	FACEBOOK INC			1,640.000	171,642	104.660	171,642	77,569				43,690		43,690		L	09/17/2013
303726103	FAIRCHILD SEMICONDUCTOR INTERN			1,809.000	37,464	20.710	37,464	22,691				6,928		6,928		L	10/20/2011
316773100	FIFTH THIRD BANCORP			1,608.000	32,321	20.100	32,321	31,095	200	983		(453)		(453)		L	10/17/2014
302491303	FMC CORP			773.000	30,247	39.130	30,247	45,316	128	321		(10,083)		(10,083)		L	10/02/2013
34959E109	FORTINET INC			1,047.000	32,635	31.170	32,635	18,172				534		534		L	11/08/2013
35138V102	FOX FACTORY HOLDING CORP			2,061.000	34,068	16.530	34,068	31,477				747		747		L	11/19/2014
368736104	GENERAC HOLDINGS INC			1,278.000	38,046	29.770	38,046	42,057				(4,011)		(4,011)		L	07/10/2015
369550108	GENERAL DYNAMICS CORP			528.000	72,526	137.360	72,526	71,488		772		(2,505)		(2,505)		L	06/15/2015
375558103	GILEAD SCIENCES INC			822.000	83,178	101.190	83,178	82,022		854		312		312		L	01/13/2015
37951D102	GLOBAL EAGLE ENTERTAINMENT INC			5,178.000	51,107	9.870	51,107	64,036				(12,929)		(12,929)		L	04/01/2015
37940X102	GLOBAL PAYMENTS INC			410.000	26,449	64.510	26,449	14,615		16		9,899		9,899		L	01/10/2014
38046C109	GOGO INC			2,685.000	47,793	17.800	47,793	42,514				4,695		4,695		L	10/13/2014
39304D102	GREEN DOT CORP			1,413.000	23,201	16.420	23,201	22,631				(4,320)		(4,320)		L	06/13/2012
395259104	GREENHILL & CO INC			347.000	9,928	28.610	9,928	9,701		156		226		226		L	10/02/2015
413086109	HARMAN INTERNATIONAL INDUSTRIE			439.000	41,358	94.210	41,358	13,592		597		(5,488)		(5,488)		L	06/04/2010
413875105	HARRIS CORP			670.000	58,223	86.900	58,223	52,176		775		6,047		6,047		L	03/31/2015
415864107	HARSCO CORP			1,488.000	11,725	7.880	11,725	11,725		875		465	14,648	(14,182)		L	05/07/2012
419879101	HAWAIIAN HOLDINGS INC			316.000	11,164	35.330	11,164	7,263				3,901		3,901		L	06/29/2015
422368100	HEARTWARE INTERNATIONAL INC			726.000	36,590	50.400	36,590	28,273				8,318		8,318		L	10/13/2015
42824C109	HEWLETT PACKARD ENTERPRISE CO			2,888.000	43,898	15.200	43,898	45,407	159			(1,509)		(1,509)		L	11/18/2015
437076102	HOME DEPOT INC/THE			820.000	108,445	132.250	108,445	72,341		2,175		21,989		21,989		L	04/28/2014
438516106	HONEYWELL INTERNATIONAL INC			245.000	25,375	103.570	25,375	13,725		526		894		894		L	04/13/2011
440694305	HORSEHEAD HOLDING CORP			1,561.000	3,200	2.050	3,200	11,736				(12,567)		(12,567)		L	09/11/2015
40434L105	HP INC			2,128.000	25,196	11.840	25,196	31,733	264			(6,537)		(6,537)		L	11/02/2015
447011107	HUNTSMAN CORP			2,172.000	24,696	11.370	24,696	24,696		926			20,486	(20,486)		L	04/30/2014
452327109	ILLUMINA INC			286.000	54,896	191.945	54,896	17,074				2,106		2,106		L	09/26/2011
45784P101	INSULET CORP			2,064.000	78,040	37.810	78,040	14,032				(14,668)		(14,668)		L	01/15/2015
458118106	INTEGRATED DEVICE TECH INC			1,365.000	35,968	26.350	35,968	7,906				9,214		9,214		L	05/18/2010
460146103	INTERNATIONAL PAPER CO			740.000	27,898	37.700	27,898	32,005		1,214		(11,751)		(11,751)		L	01/31/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
465741106	ITRON INC			1,095.000	39,617	36.180	39,617	42,648				(4,496)		(4,496)		L	04/26/2013
466313103	JABIL CIRCUIT INC			1,450.000	33,771	23.290	33,771	21,281		464		2,117		2,117		L	09/05/2012
477143101	JETBLUE AIRWAYS CORP			2,016.000	45,662	22.650	45,662	12,622				13,689		13,689		L	10/10/2014
478160104	JOHNSON & JOHNSON			1,444.000	148,328	102.720	148,328	111,283		3,266		1,571		1,571		L	04/18/2011
46625H100	JPMORGAN CHASE & CO			3,343.000	220,738	66.030	220,738	156,683		5,948		11,537		11,537		L	05/11/2012
48238T109	KAR AUCTION SERVICES INC			710.000	26,291	37.030	26,291	12,426	192	767		1,690		1,690		L	12/07/2012
497266106	KIRBY CORP			352.000	18,522	52.620	18,522	15,263				(7,411)		(7,411)		L	12/16/2015
50077C106	KRATON PERFORMANCE POLYMERS IN			2,004.000	33,286	16.610	33,286	39,353				(8,377)		(8,377)		L	08/23/2013
501044101	KROGER CO/THE			1,815.000	75,921	41.830	75,921	68,959		194		6,962		6,962		L	10/21/2015
512807108	LAM RESEARCH CORP			900.000	71,478	79.420	71,478	65,576	270	733		3,602		3,602		L	04/09/2015
521865204	LEAR CORP			378.000	46,430	122.830	46,430	19,609		347		8,262		8,262		L	03/29/2012
526107107	LENNOX INTERNATIONAL INC			272.000	33,973	124.900	33,973	7,220	98	407		8,114		8,114		L	09/22/2011
527288104	LEUCADIA NATIONAL CORP			1,067.000	18,555	17.390	18,555	17,774		249		(5,573)		(5,573)		L	07/22/2015
530307305	LIBERTY BROADBAND CORP			405.000	21,003	51.860	21,003	13,992				1,129		1,129		L	01/20/2015
531229300	LIBERTY MEDIA CORP			775.000	29,512	38.080	29,512	12,791				2,364		2,364		L	07/24/2014
539830109	LOCKHEED MARTIN CORP			457.000	99,238	217.150	99,238	65,790		2,731		10,825		10,825		L	08/24/2015
546347105	LOUISIANA-PACIFIC CORP			2,995.000	53,940	18.010	53,940	49,363				4,343		4,343		L	03/11/2014
548661107	LOWE'S COS INC			1,720.000	130,789	76.040	130,789	117,452		482		13,337		13,337		L	08/31/2015
50212V100	LPL FINANCIAL HOLDINGS INC			418.000	17,828	42.650	17,828	12,541		418		(794)		(794)		L	11/13/2012
56585A102	MARATHON PETROLEUM CORP			386.000	20,010	51.840	20,010	17,520		516		2,432		2,432		L	01/30/2015
567908108	MARINEMAX INC			1,229.000	22,638	18.420	22,638	19,881				(1,600)		(1,600)		L	05/15/2014
573284106	MARTIN MARIETTA MATERIALS INC			161.000	21,989	136.580	21,989	14,175		258		4,228		4,228		L	02/21/2013
576323109	MASTEC INC			2,204.000	38,306	17.380	38,306	44,137				(2,468)		(2,468)		L	11/13/2015
57636Q104	MASTERCARD INC			930.000	90,545	97.360	90,545	80,218		446		10,326		10,326		L	03/11/2015
577223100	MATTSON TECHNOLOGY INC			6,012.000	21,222	3.530	21,222	20,839				383		383		L	03/25/2015
57772K101	MAXIM INTEGRATED PRODUCTS			915.000	34,770	38.000	34,770	10,449		1,061		5,609		5,609		L	07/09/2008
58155Q103	MCKESSON CORP			206.000	40,629	197.230	40,629	40,361				268		268		L	12/23/2015
58501N101	MEDIVATION INC			161.000	7,783	48.340	7,783	6,261				1,521		1,521		L	09/28/2015
58502B106	MEDNAX INC COM			605.000	43,354	71.660	43,354	12,049				3,358		3,358		L	05/20/2010
58933Y105	MERCK & CO INC			1,411.000	74,529	52.820	74,529	86,279	649	1,923		(11,750)		(11,750)		L	01/09/2015
59001K100	MERITOR INC			2,475.000	20,666	8.350	20,666	18,245				(16,830)		(16,830)		L	04/11/2011
59156R108	METLIFE INC			759.000	36,591	48.210	36,591	28,308		983		(5,074)		(5,074)		L	07/16/2015
594918104	MICROSOFT CORP			4,984.000	276,512	55.480	276,512	244,758		4,310		31,729		31,729		L	01/05/2015
607828100	MODINE MANUFACTURING CO			1,330.000	12,037	9.050	12,037	13,359				(6,052)		(6,052)		L	04/09/2013
609839105	MONOLITHIC POWER SYSTEMS INC			925.000	58,932	63.710	58,932	12,672	185	722		12,922		12,922		L	07/29/2011
55345K103	MRC GLOBAL INC			1,344.000	17,338	12.900	17,338	17,338				9,844	12,868	(3,024)		L	02/22/2013
62855J104	MYRIAD GENETICS INC			754.000	32,543	43.160	32,543	20,118				6,861		6,861		L	08/16/2012
63938C108	NAVIENT CORP			1,996.000	22,854	11.450	22,854	25,147		319		(2,293)		(2,293)		L	09/25/2015
64110L106	NETFLIX INC			441.000	50,442	114.380	50,442	41,322				9,120		9,120		L	07/07/2015
651229106	NEWELL RUBBERMAID INC			1,940.000	85,515	44.080	85,515	81,010				4,505		4,505		L	12/14/2015
67020Y100	NUANCE COMMUNICATIONS INC			1,124.000	22,356	19.890	22,356	17,469				4,888		4,888		L	01/15/2015
674599105	OCCIDENTAL PETROLEUM CORP			1,913.000	129,338	67.610	129,338	148,299	1,435	3,540		(18,832)		(18,832)		L	06/04/2013
681919106	OMNICOM GROUP INC			149.000	11,273	75.660	11,273	7,200	75	371		(270)		(270)		L	05/12/2011
682189105	ON SEMICONDUCTOR CORP			2,109.000	20,668	9.800	20,668	16,630				(696)		(696)		L	01/11/2013
68389X105	ORACLE CORP			1,340.000	48,950	36.530	48,950	54,506		781		(11,310)		(11,310)		L	11/13/2014
695263103	PACWEST BANCORP			1,636.000	70,512	43.100	70,512	31,317		3,272		(3,861)		(3,861)		L	04/08/2014
697435105	PALO ALTO NETWORKS INC			355.000	62,530	176.140	62,530	55,646				6,884		6,884		L	10/27/2015
717081103	PFIZER INC			3,868.000	124,859	32.280	124,859	110,231		4,332		4,371		4,371		L	04/26/2013
718546104	PHILLIPS 66			1,225.000	100,205	81.800	100,205	76,638		2,671		12,373		12,373		L	07/27/2012
733174700	POPULAR INC			1,211.000	34,320	28.340	34,320	20,055	182	163		(6,915)		(6,915)		L	06/04/2012
741503403	PRICELINE.COM INC			80.000	101,996	1,274.950	101,996	57,167				10,779		10,779		L	01/07/2013
74164F103	PRIMORIS SERVICES CORP			509.000	11,213	22.030	11,213	7,628	28	82		(284)		(284)		L	10/16/2015
74733V100	QEP RESOURCES INC			1,746.000	23,396	13.400	23,396	23,396		128		14,315	25,645	(11,330)		L	04/07/2014
747277101	QLOGIC CORP			2,327.000	28,389	12.200	28,389	21,840				(2,606)		(2,606)		L	09/05/2014
74736K101	QORVO INC			1,330.000	67,697	50.900	67,697	19,306				48,391		48,391		L	01/02/2015
74834L100	QUEST DIAGNOSTICS INC			371.000	26,393	71.140	26,393	21,215		536		1,005		1,005		L	07/22/2015
74837P108	QUICKLOGIC CORP			9,170.000	10,362	1.130	10,362	10,362				3,344	20,062	(16,718)		L	07/31/2014
74874Q100	QUINSTREET INC			1,794.000	7,696	4.290	7,696	10,890				(3,193)		(3,193)		L	05/17/2011
754730109	RAYMOND JAMES FINL INC COM			608.000	35,246	57.970	35,246	18,265	122	438		413		413		L	05/25/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
755111507	RAYTHEON CO			566.000	70,484	124.530	70,484	32,929		1,480		9,260		9,260		L	04/11/2014
775133101	ROGERS CORP			734.000	37,852	51.570	37,852	21,461				(21,925)		(21,925)		L	07/26/2011
779376102	ROVI CORP			5,203.000	86,682	16.660	86,682	68,545				(7,786)		(7,786)		L	04/02/2015
79466L302	SALESFORCE.COM INC			1,390.000	108,976	78.400	108,976	59,636				26,535		26,535		L	06/10/2014
800677106	SANGAMO BIOSCIENCES INC			911.000	8,317	9.130	8,317	12,235				(5,101)		(5,101)		L	04/15/2014
811699107	SEACHANGE INTERNATIONAL INC			3,281.000	22,114	6.740	22,114	21,891				439		439		L	01/23/2015
816850101	SEMTECH CORP			469.000	8,873	18.920	8,873	10,557				(4,057)		(4,057)		L	01/28/2014
81762P102	SERVICENOW INC			740.000	64,054	86.560	64,054	54,024				10,030		10,030		L	04/20/2015
826919102	SILICON LABORATORIES			264.000	12,815	48.540	12,815	6,542				243		243		L	06/22/2007
82817Q103	SILVER SPRING NETWORKS INC			2,196.000	31,644	14.410	31,644	17,733				13,609		13,609		L	10/14/2014
83001A102	SIX FLAGS ENTERTAINMENT CORP			479.000	26,316	54.940	26,316	19,377		1,025		5,647		5,647		L	02/21/2014
83088M102	SKYWORKS SOLUTIONS			864.000	66,381	76.830	66,381	7,793		674		3,560		3,560		L	11/19/2008
855244109	STARBUCKS CORP			1,010.000	60,630	60.030	60,630	51,518		202		9,112		9,112		L	08/24/2015
87074U101	SWIFT TRANSPORTATION CO			1,101.000	15,216	13.820	15,216	23,663				(8,447)		(8,447)		L	10/12/2015
87157D109	SYNAPTICS INC			477.000	38,322	80.340	38,322	13,955				5,486		5,486		L	11/15/2012
87165B103	SYNCHRONY FINANCIAL			2,690.000	81,803	30.410	81,803	83,148				(1,345)		(1,345)		L	11/12/2015
875372104	TANDEM DIABETES CARE INC			2,095.000	24,742	11.810	24,742	23,978				764		764		L	06/09/2015
87582Y108	TANGOE INC			727.000	6,100	8.390	6,100	6,100				(223)	3,150	(3,373)		L	09/22/2014
87612E106	TARGET CORP			1,198.000	86,987	72.610	86,987	98,183		1,144		(11,196)		(11,196)		L	09/28/2015
880349105	TENNECO INC			161.000	7,392	45.910	7,392	4,076				(1,723)		(1,723)		L	07/24/2012
88164L100	TESSERA TECHNOLOGIES INC			1,237.000	37,122	30.010	37,122	22,630		990		(7,113)		(7,113)		L	08/16/2013
883203101	TEXTRON INC			2,708.000	113,763	42.010	113,763	116,019	52	157		(651)		(651)		L	11/25/2014
883556102	THERMO FISHER SCIENTIFIC INC			655.000	92,912	141.850	92,912	43,909	83	333		9,509		9,509		L	04/23/2012
887228104	TIME INC			546.000	8,556	15.670	8,556	10,676		415		(4,881)		(4,881)		L	09/08/2014
887317303	TIME WARNER INC			676.000	43,717	64.670	43,717	47,691		237		(3,974)		(3,974)		L	09/25/2015
888706108	TIVO INC			3,970.000	34,261	8.630	34,261	38,373				(8,266)		(8,266)		L	04/21/2011
872540109	TJX COS INC/THE			1,240.000	87,928	70.910	87,928	86,812		223		1,116		1,116		L	09/29/2015
89417E109	TRAVELERS COS INC/THE			310.000	34,987	112.860	34,987	27,468		738		2,173		2,173		L	04/28/2014
89531P105	TREX CO INC			539.000	20,504	38.040	20,504	4,290				(2,447)		(2,447)		L	08/22/2011
90130A101	TWENTY-FIRST CENTURY FOX INC			3,150.000	85,554	27.160	85,554	105,291		825		(31,489)		(31,489)		L	05/13/2015
902494103	TYSON FOODS INC			847.000	45,171	53.330	45,171	34,295		379		11,249		11,249		L	10/01/2014
904034105	ULTRATECH INC			2,365.000	46,874	19.820	46,874	43,493				3,381		3,381		L	10/22/2013
907818108	UNION PACIFIC CORP			880.000	68,816	78.200	68,816	76,562		675		(7,746)		(7,746)		L	08/26/2015
910047109	UNITED CONTINENTAL HOLDINGS IN			6,260.000	358,698	57.300	358,698	213,942				(53,404)		(53,404)		L	11/23/2011
913017109	UNITED TECHNOLOGIES CORP			498.000	47,843	96.070	47,843	59,620		1,364		(11,777)		(11,777)		L	01/22/2015
91347P105	UNIVERSAL DISPLAY CORP			681.000	37,074	54.440	37,074	18,340				18,176		18,176		L	04/01/2013
913483103	UNIVERSAL ELECTRONICS INC			137.000	7,035	51.350	7,035	6,908				127		127		L	11/20/2015
91913Y100	VALERO ENERGY CORP			1,310.000	92,630	70.710	92,630	67,084		2,227		27,785		27,785		L	08/14/2014
922417100	VEECO INSTRUMENTS INC			2,291.000	47,103	20.560	47,103	55,460				(8,357)		(8,357)		L	07/24/2015
92342Y109	VERIFONE SYSTEMS INC			410.000	11,488	28.020	11,488	11,565				(3,764)		(3,764)		L	09/06/2012
92343V104	VERIZON COMMUNICATIONS INC			2,147.000	99,234	46.220	99,234	102,128		2,820		(33)		(33)		L	11/13/2014
918204108	VF CORP			1,094.000	68,102	62.250	68,102	69,114		1,340		(13,947)		(13,947)		L	01/23/2014
92826C839	VISA INC			1,920.000	148,896	77.550	148,896	64,215		960		23,040		23,040		L	08/02/2012
929566107	WABASH NATIONAL CORP			367.000	4,342	11.830	4,342	1,743				(195)		(195)		L	10/04/2011
92927K102	WABCO HLDGS INC COM			157.000	16,055	102.260	16,055	4,114				(396)		(396)		L	02/04/2010
254687106	WALT DISNEY CO/THE			1,040.000	109,283	105.080	109,283	50,541	738	1,882		11,326		11,326		L	11/20/2012
942622200	WATSCO INC			323.000	37,833	117.130	37,833	12,403		904		3,272		3,272		L	01/08/2008
94733A104	WEB.COM GROUP INC			542.000	10,845	20.010	10,845	9,157				553		553		L	07/26/2012
947890109	WEBSTER FINANCIAL CORP			224.000	8,331	37.190	8,331	8,690				(359)		(359)		L	12/14/2015
949746101	WELLS FARGO & CO			3,338.000	181,454	54.360	181,454	92,631		4,808		(1,225)		(1,225)		L	12/02/2011
958102105	WESTERN DIGITAL CORP			440.000	26,422	60.050	26,422	36,877	220	806		(21,805)		(21,805)		L	05/06/2014
96145D105	WESTROCK CO			786.000	35,857	45.620	35,857	47,089		441		(11,231)		(11,231)		L	11/20/2015
98212B103	WPX ENERGY INC			2,034.000	11,675	5.740	11,675	11,675				11,121	22,385	(11,264)		L	11/13/2014
98956P102	ZIMMER HOLDINGS INC			350.000	35,907	102.590	35,907	33,962	77	308		(3,791)		(3,791)		L	03/14/2014
98986T108	ZYNGA INC			10,732.000	28,762	2.680	28,762	28,762				9,516	9,302	215		L	10/02/2014
008474108	AGNICO-EAGLE MINES LTD		I	942.000	24,756	26.280	24,756	27,136		255		1,324		1,324		L	04/10/2012
067901108	BARRICK GOLD CORP		I	1,740.000	12,841	7.380	12,841	12,841		189		10,848	17,431	(6,583)		L	07/14/2014
136385101	CANADIAN NATURAL RESOURCES LTD		I	1,349.000	29,449	21.830	29,449	46,712		998		(12,004)		(12,004)		L	11/12/2014
45245E109	IMAX CORP		I	879.000	31,240	35.540	31,240	17,368				4,079		4,079		L	06/01/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
460951106	INTEROIL CORP		I	1,137.000	35,725	31.420	35,725	60,393				(18,923)		(18,923)		L	05/03/2011
535919203	LIONS GATE ENTERTAINMENT CORP		I	1,068.000	34,593	32.390	34,593	7,234	96	289		395		395		L	09/08/2011
59151K108	METHANEX CORP		I	737.000	24,328	33.010	24,328	34,288		286		(9,960)		(9,960)		L	06/26/2015
867224107	SUNCOR ENERGY INC		I	2,860.000	73,788	25.800	73,788	78,973		508		(5,185)		(5,185)		L	10/19/2015
H0023R105	ACE LIMITED SHS		R	771.000	90,091	116.850	90,091	68,411	517	1,836		2,371		2,371		L	01/24/2013
G0408V102	AON PLC		R	390.000	35,962	92.210	35,962	37,687		435		(1,147)		(1,147)		L	04/22/2015
Y0486S104	AVAGO TECHNOLOGIES LTD		R	624.000	90,574	145.150	90,574	78,427		440		12,146		12,146		L	11/18/2015
M20598104	CAESAR STONE SDOT YAM LTD		R	923.000	40,003	43.340	40,003	20,797				(15,211)		(15,211)		L	04/18/2013
21240E105	CONTROLADORA VUELA CIA DE AVIA		R	4,860.000	83,398	17.160	83,398	46,255				39,560		39,560		L	02/04/2014
G27823106	DELPHI AUTOMOTIVE PLC		R	1,317.000	112,906	85.730	112,906	88,817		1,317		17,134		17,134		L	11/19/2014
G3223R108	EVEREST RE GROUP INC COM		R	234.000	42,843	183.090	42,843	14,311		936		2,993		2,993		L	02/02/2009
G33856108	FERROGLOBE PLC		R	2,649.000	28,477	10.750	28,477	36,829				(8,353)		(8,353)		L	12/24/2015
G35569105	FLEETMATICS GROUP LTD		R	1,120.000	56,885	50.790	56,885	35,638				17,136		17,136		L	10/08/2013
Y2573F102	FLEXTRONICS INTERNATIONAL LTD		R	7,140.000	80,039	11.210	80,039	54,467				111		111		L	01/29/2013
G47791101	INGERSOLL-RAND PLC		R	509.000	28,143	55.290	28,143	31,389		435		(3,247)		(3,247)		L	01/22/2015
G50871105	JAZZ PHARMACEUTICALS PLC		R	1,051.000	147,729	140.560	147,729	167,227				(26,276)		(26,276)		L	03/12/2014
G5480U153	LIBERTY GLOBAL PLC LILAC		R	172.000	7,396	43.000	7,396	6,426				974		974		L	12/15/2015
G5480U120	LIBERTY GLOBAL PLC SHS CL C		R	2,015.000	82,152	40.770	82,152	71,445				(9,368)		(9,368)		L	06/10/2013
580037109	MCDERMOTT INTERNATIONAL INC		R	6,426.000	21,527	3.350	21,527	17,612				3,928		3,928		L	01/02/2015
G5960L103	MEDTRONIC PLC		R	742.000	57,075	76.920	57,075	55,665	378	756		1,410		1,410		L	01/27/2015
G6518L108	NIELSEN HOLDINGS PLC		R	1,830.000	85,278	46.600	85,278	68,106		512		17,173		17,173		L	08/31/2015
N72482107	QIAGEN N V		R	652.000	18,028	27.650	18,028	12,745				2,732		2,732		L	09/25/2009
G7945M107	SEAGATE TECHNOLOGY		R	294.000	10,778	36.660	10,778	11,167		630		(8,773)		(8,773)		L	07/26/2013
G84720104	STERIS PLC		R	1,360.000	102,462	75.340	102,462	91,994				10,468		10,468		L	11/03/2015
881624209	TEVA PHARMACEUTICAL INDUSTRIES		R	2,688.000	176,440	65.640	176,440	144,865		2,942		20,279		20,279		L	07/09/2014
Q9235V101	TRONOX LTD		R	2,840.000	11,104	3.910	11,104	11,104		1,962		(4,914)	35,211	(40,125)		L	07/08/2015
G87210103	UTI WORLDWIDE INC SHS		R	4,097.000	28,802	7.030	28,802	28,802				5,130	22,059	(16,929)		L	11/23/2011
G98290102	XL GROUP PLC		R	1,137.000	44,548	39.180	44,548	41,390		512		3,158		3,158		L	12/28/2015
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					14,430,175	XXX	14,430,175	11,382,940	10,521	135,538		275,010	228,190	46,820		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL-INST			50,458.490	2,998,748	59.430	2,998,748	2,218,989		138,500		(255,805)		(255,805)		L	12/17/2015
922908710	VANGUARD 500 INDEX FUND			14,293.098	2,693,963	188.480	2,693,963	2,394,109		55,860		(19,638)		(19,638)		L	09/19/2014
9299999 Subtotal - Mutual Funds					5,692,711	XXX	5,692,711	4,613,098		194,360		(275,443)		(275,443)		XXX	XXX
9799999 Total Common Stocks					20,122,886	XXX	20,122,886	15,996,038	10,521	329,898		(433)	228,190	(228,622)		XXX	XXX
9899999 Total Preferred and Common Stocks					20,122,886	XXX	20,122,886	15,996,038	10,521	329,898		(433)	228,190	(228,622)		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828J35	U S TREASURY 0.500% 02/28/2017 DD 02/28/		02/26/2015	MORGAN STANLEY & CO INC, NY	X X X	179,515	180,000	5
912828J92	U S TREASURY 0.500% 03/31/2017 DD 03/31/		04/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	109,983	110,000	32
912828K25	U S TREASURY 0.750% 04/15/2018 DD 04/15/		04/10/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	278,688	280,000	
912828TW0	U S TREASURY 0.750% 10/31/2017 DD 10/31/		11/05/2015	GOLDMAN SACHS & CO, NY	X X X	334,411	335,000	41
912828XK1	U S TREASURY 0.875% 07/15/2018 DD 07/15/		08/05/2015	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	109,351	110,000	58
912828L81	U S TREASURY 0.875% 10/15/2018 DD 10/15/		10/15/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	249,680	250,000	3
912828XA3	U S TREASURY 1.000% 05/15/2018 DD 05/15/		06/30/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	769,738	770,000	667
912828L40	U S TREASURY 1.000% 09/15/2018 DD 09/15/		10/06/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	385,284	385,000	141
912828M64	U S TREASURY 1.250% 11/15/2018 DD 11/15/		12/03/2015	GOLDMAN SACHS & CO, NY	X X X	329,996	330,000	155
912828L65	U S TREASURY 1.375% 09/30/2020 DD 09/30/		10/01/2015	GOLDMAN SACHS & CO, NY	X X X	470,129	470,000	35
912828XH8	U S TREASURY 1.625% 06/30/2020 DD 06/30/		07/01/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	463,347	465,000	41
912828M72	U S TREASURY NOTE 0.875% 11/30/2017		12/28/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	1,925,221	1,930,000	1,205
912828N22	U S TREASURY NOTE 1.250% 12/15/2018		12/29/2015	MORGAN STANLEY & CO INC, NY	X X X	1,092,415	1,095,000	530
912828M98	U S TREASURY NOTE 1.625% 11/30/2020		12/29/2015	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	427,716	430,000	573
912828C40	US TREASURY NOTE 0.375% 03/31/2016		01/29/2015	FIFTH THIRD	X X X	400,766	400,000	499
36179QL41	GNMA II POOL #0MA2147 3.000% 08/20/2044		01/21/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	149,795	145,102	302
36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045		05/07/2015	NOMURA SECS, NEW YORK	X X X	178,473	170,000	116
0599999 Subtotal - Bonds - U.S. Governments						7,854,506	7,855,102	4,401
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
882723A25	TEXAS ST 1.091% 10/01/2018 DD 10/29/15		10/15/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	X X X	50,000	50,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						50,000	50,000	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
586145F41	MEMPHIS TN 5.000% 04/01/2026		12/14/2015	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	612,780	500,000	5,278
64966JAJ5	NEW YORK NY 4.787% 12/01/2018 DD 12/21/1		11/20/2015	FTN FINANCIAL SECURITIES CORP, MEMPHIS	X X X	54,397	50,000	1,157
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						667,177	550,000	6,435
Bonds - U.S. Special Revenue, Special Assessment								
052403ES7	AUSTIN TX CMNTY CLG DIST 5.000% 08/01/20		05/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	711,582	600,000	
3130A5EP0	FEDERAL HOME LN BK CONS BD 0.625% 05/30/		05/14/2015	LOOP CAPITAL MARKETS LLC, JERSEY CITY	X X X	84,929	85,000	
3130A62S5	FEDERAL HOME LN BK CONS BD 0.750% 08/28/		07/23/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	109,754	110,000	
3133782N0	FEDERAL HOME LN BK CONS BD 0.875% 03/10/		03/16/2015	NOMURA SECS, NEW YORK	X X X	90,221	90,000	15
3134G6R88	FEDERAL HOME LN MTG CORP 1.250% 05/25/20		05/19/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	109,918	110,000	
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20		04/29/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	61,217	60,000	217
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		08/27/2015	PERSHING LLC, JERSEY CITY	X X X	104,830	105,000	
59259Y4E6	MET TRANSPRTN AUTH NY REVENUE 5.000% 11/		01/16/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	250,384	200,000	
64577BKY9	NEW JERSEY ST ECON DEV AUTH RE 3.802% 06		08/26/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	35,000	35,000	
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE 4.447% 06		08/26/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	140,000	140,000	
64972HVE9	NEW YORK CITY NY TRANSITIONALF 5.000% 07		01/15/2015	SAMUEL A RAMIREZ & COMPANY, BROOKLYN	X X X	248,716	200,000	
65819WAC7	NORTH CAROLINA ST ESTRN MUNI P 2.003% 07		07/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	20,000	20,000	
88213ABN4	TEXAS ST A & M UNIV SYS BRD OF 1.025% 05		01/07/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	120,000	120,000	
3128MJV72	FHLMC POOL #G0-8637 4.000% 04/01/2045		05/12/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	234,271	219,313	292
3132M4PH2	FHLMC POOL #Q2-4324 4.500% 01/01/2044		05/08/2015	GOLDMAN SACHS & CO, NY	X X X	431,135	394,829	494
3132MAJZ5	FHLMC POOL #Q2-9580 3.500% 11/01/2044		01/07/2015	NOMURA SECS, NEW YORK	X X X	104,992	99,666	126
3132MAVC2	FHLMC POOL #Q2-9911 3.500% 11/01/2044		01/06/2015	MORGAN STANLEY & CO INC, NY	X X X	114,704	109,014	138
3132QML90	FHLMC POOL #Q3-1251 3.500% 02/01/2045		04/20/2015	NOMURA SECS, NEW YORK	X X X	138,827	131,619	256
3137BHA80	FHLMC MULTICLASS MTG 4446 BC 2.500% 04/1		04/08/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	235,209	229,402	191
31371LDG1	FNMA POOL #0254903 5.000% 10/01/2033		03/17/2015	MORGAN STANLEY & CO INC, NY	X X X	115,892	103,620	273
31376KA30	FNMA POOL #0357426 5.000% 09/01/2033		03/17/2015	MORGAN STANLEY & CO INC, NY	X X X	115,533	103,559	273
3138YGGG1	FNMA POOL #0AY2898 2.500% 01/01/2030		03/06/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	115,898	113,678	134
3138YHZZ6	FNMA POOL #0AY4359 4.000% 01/01/2045		03/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	128,262	119,836	146

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
3138YJJN7	FNMA POOL #0AY4768 3.000% 02/01/2030		03/06/2015	MORGAN STANLEY & CO INC, NY	XXX	62,253	59,697	85
3138YKBG7	FNMA POOL #0AY5438 3.000% 03/01/2030		03/09/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	51,996	49,779	71
3138YKX73	FNMA POOL #0AY6101 3.500% 06/01/2045		07/07/2015	NOMURA SECS, NEW YORK	XXX	232,889	224,623	153
3138YM5K1	FNMA POOL #0AY8049 4.000% 04/01/2045		07/14/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	116,242	109,517	170
3138YWK48	FNMA POOL #0AZ4814 3.500% 07/01/2045		07/13/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	239,289	233,000	294
3140E0J63	FNMA POOL #0AZ7484 3.500% 09/01/2045		10/07/2015	GOLDMAN SACHS & CO, NY	XXX	118,193	112,724	77
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,642,132	4,288,875	3,406
Bonds - Industrial and Miscellaneous (Unaffiliated)								
90131HAN5	21ST CENTURY FOX AMERICA INC 6.900% 03/0		10/13/2015	BB&T SECURITIES, LLC, RICHMOND	XXX	28,731	25,000	216
00287YAP4	ABBVIE INC 3.200% 11/06/2022 DD 05/14/15		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	54,892	55,000	
0258M0DV8	AMERICAN EXPRESS CREDIT CORP 1.800% 07/3		07/28/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	54,928	55,000	
031162BQ2	AMGEN INC 2.125% 05/15/2017 DD 05/15/12		01/16/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	51,030	50,000	198
031162BX7	AMGEN INC 2.700% 05/01/2022 DD 05/01/15		04/28/2015	CREDIT SUISSE, NEW YORK (CSUS)	XXX	89,744	90,000	
032511BJ5	ANADARKO PETROLEUM CORP 3.450% 07/15/202		03/09/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	90,083	90,000	492
032511BH9	ANADARKO PETROLEUM CORP 6.375% 09/15/201		06/29/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	27,468	25,000	474
035229DD2	ANHEUSER-BUSCH COS LLC 5.500% 01/15/2018		04/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	55,698	50,000	680
00206RCN0	AT&T INC 3.400% 05/15/2025 DD 05/04/15		05/18/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	92,714	95,000	153
06051GFM6	BANK OF AMERICA CORP 4.000% 01/22/2025 D		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	119,276	120,000	
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D		01/08/2015	STIFEL NICOLAUS	XXX	182,785	165,000	3,630
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05		02/03/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	XXX	124,658	110,000	1,337
097023BE4	BOEING CO/THE 0.950% 05/15/2018 DD 05/03		05/05/2015	CREDIT AGRICOLE (USA) INC, ISELIN	XXX	39,600	40,000	183
11120VAB9	BRIXMOR OPERATING PARTNERSHIP 3.875% 08/		07/31/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	114,546	115,000	
12189LAM3	BURLINGTON NORTHERN SANTA FE L 3.000% 03		07/30/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	92,799	95,000	1,100
12189TAY0	BURLINGTON NORTHERN SANTA FE L 5.650% 05		01/09/2015	GOLDMAN SACHS & CO, NY	XXX	55,016	50,000	573
151020AT1	CELGENE CORP 2.125% 08/15/2018 DD 08/12/		08/03/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	34,998	35,000	
151020AQ7	CELGENE CORP 2.875% 08/15/2020 DD 08/12/		08/03/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	114,792	115,000	
172967KE0	CITIGROUP INC 2.050% 12/07/2018		12/01/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	224,969	225,000	
172967JT9	CITIGROUP INC 4.400% 06/10/2025 DD 06/10		06/03/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	129,470	130,000	
126117AR1	CNA FINANCIAL CORP 5.750% 08/15/2021 DD		03/26/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	XXX	86,483	75,000	248
196632NZ2	COLORADO SPRINGS CO UTILITIESR 5.000% 11		11/06/2015	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	585,975	500,000	12,292
20030NAW1	COMCAST CORP 5.700% 05/15/2018 DD 05/07/		02/12/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	45,165	40,000	589
20825CAR5	CONOCOPHILLIPS 5.750% 02/01/2019 DD 02/0		11/13/2015	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	39,075	35,000	598
126408GM9	CSX CORP 6.250% 03/15/2018 DD 09/07/07		10/07/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	38,867	35,000	170
126650CH1	CVS HEALTH CORP 1.900% 07/20/2018 DD 07/		07/14/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	55,145	55,000	
26441CAH8	DUKE ENERGY CORP 1.625% 08/15/2017 DD 08		09/18/2015	STIFEL NICOLAUS	XXX	40,139	40,000	69
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/2024 DD 04		08/14/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	117,752	115,000	1,485
26875PAA9	EOG RESOURCES INC 5.875% 09/15/2017 DD 0		04/22/2015	BBVA/SECURITIES, NEW YORK	XXX	171,859	155,000	1,062
26884UAB5	EPR PROPERTIES 4.500% 04/01/2025 DD 03/1		03/09/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	89,674	90,000	
26884AAX1	ERP OPERATING LP 5.750% 06/15/2017 DD 06		01/07/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	55,151	50,000	1,414
30161MAE3	EXELON GENERATION CO LLC 6.200% 10/01/20		01/16/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	55,848	50,000	956
31620MAL0	FIDELITY NATIONAL INFORMATION 1.450% 06/		01/08/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	44,874	45,000	69
345397VP5	FORD MOTOR CREDIT CO LLC 6.625% 08/15/20		02/26/2015	GOLDMAN SACHS & CO, NY	XXX	111,925	100,000	331
369550AV0	GENERAL DYNAMICS CORP 1.000% 11/15/2017		07/16/2015	MORGAN STANLEY & CO INC, NY	XXX	34,850	35,000	64
375558BE2	GILEAD SCIENCES INC 1.850% 09/04/2018 DD		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	14,998	15,000	
375558BB8	GILEAD SCIENCES INC 2.550% 09/01/2020 DD		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	114,793	115,000	
38147MAA3	GOLDMAN SACHS GROUP INC/THE 2.900% 07/19		08/26/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	30,780	30,000	102
38148LAC0	GOLDMAN SACHS GROUP INC/THE 3.500% 01/23		01/20/2015	GOLDMAN SACHS & CO, NY	XXX	99,958	100,000	
38144LAB6	GOLDMAN SACHS GROUP INC/THE 6.250% 09/01		02/05/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	72,636	65,000	1,794
412822AD0	HARLEY-DAVIDSON INC 3.500% 07/28/2025 DD		07/23/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	114,366	115,000	
421946AJ3	HEALTHCARE REALTY TRUST INC 3.875% 05/01		04/15/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	74,938	75,000	
437076BB7	HOME DEPOT INC/THE 2.250% 09/10/2018 DD		06/04/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	56,339	55,000	306
459200HZ7	INTERNATIONAL BUSINESS MACHINE 1.125% 02		02/03/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	99,695	100,000	
24422ERH4	JOHN DEERE CAPITAL CORP 3.150% 10/15/202		02/06/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	115,150	110,000	1,117

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
46625HKA7	JPMORGAN CHASE & CO 2.250% 01/23/2020 DD		01/15/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	140,000	140,000	
49456BAD3	KINDER MORGAN INC/DE 2.000% 12/01/2017 D		02/27/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	50,257	50,000	272
50076QAX4	KRAFT FOODS GROUP INC 6.125% 08/23/2018		10/19/2015	MORGAN STANLEY & CO INC, NY	XXX	27,892	25,000	251
501044CW9	KROGER CO/THE 2.300% 01/15/2019 DD 12/23		11/13/2015	GOLDMAN SACHS & CO, NY	XXX	30,272	30,000	236
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/2018 D		11/16/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	14,974	15,000	
55616XAL1	MACY'S RETAIL HOLDINGS INC 3.625% 06/01/		04/14/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	52,550	50,000	685
55616XAF4	MACY'S RETAIL HOLDINGS INC 3.875% 01/15/		04/07/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	64,322	60,000	549
58013MEX8	MCDONALD'S CORP 2.100% 12/07/2018		12/02/2015	MORGAN STANLEY & CO INC, NY	XXX	119,778	120,000	
58013MEW0	MCDONALD'S CORP 2.100% 12/07/2018		12/02/2015	MORGAN STANLEY & CO INC, NY	XXX	9,995	10,000	
58155QAF0	MCKESSON CORP 1.400% 03/15/2018 DD 03/08		03/02/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	39,794	40,000	264
6174467U7	MORGAN STANLEY 2.125% 04/25/2018 DD 04/2		08/26/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	90,449	90,000	620
63946BAE0	NBCUNIVERSAL MEDIA LLC 4.375% 04/01/2021		02/24/2015	NOMURA SECS, NEW YORK	XXX	111,488	100,000	1,774
713448CR7	PEPSICO INC 1.250% 04/30/2018 DD 04/30/1		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	79,811	80,000	22
74251VAK8	PRINCIPAL FINANCIAL GROUP INC 3.400% 05/		05/04/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	94,704	95,000	
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD		02/12/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	43,851	40,000	411
760759AQ3	REPUBLIC SERVICES INC 3.200% 03/15/2025		03/04/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	119,501	120,000	
760759AL4	REPUBLIC SERVICES INC 3.800% 05/15/2018		03/19/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	47,606	45,000	613
761713BC9	REYNOLDS AMERICAN INC 2.300% 06/12/2018		06/09/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	34,994	35,000	
775371AV9	ROHM & HAAS CO 6.000% 09/15/2017 DD 09/1		02/20/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	44,482	40,000	1,067
816851AS8	SEMPRA ENERGY 2.300% 04/01/2017 DD 03/23		02/12/2015	MESIROW FINANCIAL INC, JERSEY CITY, NJ	XXX	35,768	35,000	306
816851AW9	SEMPRA ENERGY 2.400% 03/15/2020 DD 03/13		03/10/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	69,941	70,000	
824348AR7	SHERWIN-WILLIAMS CO/THE 3.450% 08/01/202		07/28/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	109,935	110,000	
828807CR6	SIMON PROPERTY GROUP LP 3.750% 02/01/202		02/24/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	148,807	140,000	379
84756NAB5	SPECTRA ENERGY PARTNERS LP 4.600% 06/15/		06/15/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	123,256	115,000	44
87165BAA1	SYNCHRONY FINANCIAL 1.875% 08/15/2017 DD		02/19/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	45,064	45,000	21
882508AV6	TEXAS INSTRUMENTS INC 1.000% 05/01/2018		04/17/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	XXX	34,873	35,000	166
89236TCA1	TOYOTA MOTOR CREDIT CORP 1.450% 01/12/20		01/07/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,904	70,000	
89236TCQ6	TOYOTA MOTOR CREDIT CORP 2.800% 07/13/20		07/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	89,779	90,000	
89417EAE9	TRAVELERS COS INC/THE 5.800% 05/15/2018		01/15/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	62,748	55,000	585
91159HHE3	US BANCORP 1.950% 11/15/2018 DD 11/07/13		12/02/2015	PERSHING LLC, JERSEY CITY	XXX	80,878	80,000	255
92343VBP8	VERIZON COMMUNICATIONS INC 3.650% 09/14/		01/07/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	52,941	50,000	598
92826CAD4	VISA INC 3.150% 12/14/2025		12/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	114,579	115,000	
931427AE8	WALGREENS BOOTS ALLIANCE INC 1.750% 11/1		02/05/2015	GOLDMAN SACHS & CO, NY	XXX	25,262	25,000	100
94974BGL8	WELLS FARGO & CO 4.300% 07/22/2027 DD 07		07/15/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	69,734	70,000	
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2.000% 04/01/		03/10/2015	CREDIT SUISSE, NEW YORK (CSUS)	XXX	44,969	45,000	
98956PAK8	ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/		03/10/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	119,938	120,000	
008916AP3	AGRIUM INC 3.375% 03/15/2025 DD 03/02/15	I	02/25/2015	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	54,920	55,000	
89352HAN9	TRANSCANADA PIPELINES LTD 1.875% 01/12/2	I	01/07/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	164,479	165,000	
00507UAK7	ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD	R	03/03/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	114,947	115,000	
25243YAT6	DIAGEO CAPITAL PLC 1.125% 04/29/2018 DD	R	06/04/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	54,614	55,000	69
29358QAA7	ENSCO PLC 4.700% 03/15/2021 DD 03/17/11	R	02/04/2015	GOLDMAN SACHS & CO, NY	XXX	70,184	70,000	1,302
404280AN9	HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 0	R	07/22/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	XXX	163,722	155,000	2,015
53944VAH2	LLOYDS BANK PLC 3.500% 05/14/2025 DD 05/	R	05/11/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	99,732	100,000	
539473AQ1	LLOYDS BANK PLC 4.200% 03/28/2017 DD 03/	R	04/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	31,768	30,000	56
822582BM3	SHELL INTERNATIONAL FINANCE BV 1.625% 11	R	11/05/2015	JPMORGAN SECURITIES INC, NEW YORK	XXX	44,852	45,000	
02006XAD9	ALLY AUTO RECEIVABLES T SN1 A3 1.210% 12		03/25/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	89,992	90,000	
13975KAD1	CAPITAL AUTO RECEIVABLES 1 A4 1.860% 10/		01/22/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	219,966	220,000	
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 1.730% 09/		05/13/2015	BARCLAYS CAPITAL INC, NEW YORK	XXX	234,995	235,000	
14313WAC6	CARMAX AUTO OWNER TRUST 2 1 A3 1.380% 11		02/19/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	29,993	30,000	
14313WAD4	CARMAX AUTO OWNER TRUST 2 1 A4 1.830% 07		02/19/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	179,961	180,000	
14313VAC8	CARMAX AUTO OWNER TRUST 2 3 A3 1.630% 05		08/06/2015	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	54,997	55,000	
14313XAC4	CARMAX AUTO OWNER TRUST 2 4 A3 1.560% 11		10/22/2015	CREDIT SUISSE, NEW YORK (CSUS)	XXX	44,998	45,000	
14313XAD2	CARMAX AUTO OWNER TRUST 2 4 A4 1.830% 06		10/22/2015	CREDIT SUISSE, NEW YORK (CSUS)	XXX	274,970	275,000	
12592WAC2	CNH EQUIPMENT TRUST 2015- A A3 1.300% 04		02/25/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	64,998	65,000	

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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
12592WAD0	CNH EQUIPMENT TRUST 2015- A A4 1.850% 04		02/25/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	239,975	240,000	
12592YAE4	CNH EQUIPMENT TRUST 2015- B A4 1.890% 04		05/06/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	129,997	130,000	
34530XAE5	FORD CREDIT AUTO LEASE TR B A4 1.540% 02		10/21/2015	CREDIT AGRICOLE USA, NEW YORK	X X X	239,947	240,000	
34530QAD2	FORD CREDIT AUTO OWNER TR A A3 1.280% 09		03/17/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	29,998	30,000	
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 1.160% 11		05/19/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	39,996	40,000	
34528QDR2	FORD CREDIT FLOORPLAN MAS 1 A1 1.420% 01		02/03/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	324,928	325,000	
38013PAC3	GM FINANCIAL AUTOMOBILE L 1 A3 1.530% 09		03/18/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	174,975	175,000	
38013PAD1	GM FINANCIAL AUTOMOBILE L 1 A4 1.730% 06		03/18/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	64,991	65,000	
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 1.850% 07		06/11/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	199,944	200,000	
41284BAD8	HARLEY-DAVIDSON MOTORCYCL 1 A3 1.410% 06		01/22/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	349,964	350,000	
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 1.300% 03		05/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	19,999	20,000	
44890WAC4	HYUNDAI AUTO RECEIVABLES A A3 1.050% 04/		01/14/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	99,985	100,000	
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3 1.340% 03		07/15/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	54,996	55,000	
80284CAD4	SANTANDER DRIVE AUTO RECE 1 A3 1.270% 02		02/19/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	244,966	245,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,868,474	10,590,000	44,359
8399997 Subtotal - Bonds - Part 3						24,082,289	23,333,976	58,600
8399998 Summary item from Part 5 for Bonds						4,575,232	4,524,657	18,721
8399999 Subtotal - Bonds						28,657,521	27,858,633	77,321
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
90214J101	2U INC		11/02/2015	STEPHENS INC, LITTLE ROCK	1.000	20	X X X	
00507V109	ACTIVISION BLIZZARD INC		06/26/2015	WEDBUSH MORGAN SECS INC, LOS ANGELES	216.000	5,496	X X X	
00724F101	ADOBE SYSTEMS INC		11/13/2015	CANACCORD GENUITY INC.NEY YORK	1,150.000	94,557	X X X	
00130H105	AES CORP/VA		08/25/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	871.000	10,051	X X X	
01741R102	ALLEGHENY TECHNOLOGIES INC		12/16/2015	J.P. MORGAN CLEARING CORP, NEW YORK	3,820.000	69,907	X X X	
020002101	ALLSTATE CORP/THE		11/06/2015	J.P. MORGAN CLEARING CORP, NEW YORK	212.000	13,367	X X X	
02005N100	ALLY FINANCIAL INC		12/18/2015	GOLDMAN SACHS & CO, NY	2,315.000	49,104	X X X	
02079K305	ALPHABET INC		10/04/2015	MERGER WITH GOOGLE	194.000	61,463	X X X	
02079K107	ALPHABET INC		10/05/2015	MERGER WITH GOOGLE	194.000	61,020	X X X	
023135106	AMAZON.COM INC		10/27/2015	BERNSTEIN SANFORD C & CO, NEW YORK	180.000	98,750	X X X	
02376R102	AMERICAN AIRLINES GROUP INC		08/03/2015	J.P. MORGAN CLEARING CORP, NEW YORK	101.000	4,169	X X X	
03211L102	AMPLIFY SNACK BRANDS INC		12/29/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	921.000	10,218	X X X	
032511107	ANADARKO PETROLEUM CORP		11/11/2015	CANTOR CLEARING SERV, NEW YORK	556.000	39,495	X X X	
036752103	ANTHEM INC		10/29/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	396.000	56,372	X X X	
037833100	APPLE INC		09/14/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	196.000	24,465	X X X	
04247X102	ARMSTRONG WORLD INDUSTRIES INC		01/15/2015	INSTINET CORP, NY	61.000	3,063	X X X	
04316A108	ARTISAN PARTNERS ASSET MANAGEM		10/29/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	361.000	16,117	X X X	
07177M103	BAXALTA INC		12/31/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,270.000	49,575	X X X	
054937107	BB&T CORP		03/26/2015	CITIGROUP GBL MKTS INC, NEW YORK	1,010.000	39,513	X X X	
073685109	BEACON ROOFING SUPPLY INC		09/29/2015	GOLDMAN SACHS & CO, NY	731.000	23,095	X X X	
084670702	BERKSHIRE HATHAWAY INC		12/17/2015	UBS SECURITIES LLC, STAMFORD	305.000	41,133	X X X	
086516101	BEST BUY CO INC		11/16/2015	J.P. MORGAN CLEARING CORP, NEW YORK	612.000	19,993	X X X	
09062X103	BIOGEN INC		12/17/2015	OPPENHEIMER & CO INC, NEW YORK	375.000	111,174	X X X	
05591B109	BMC STOCK HOLDINGS INC		12/02/2015	MERGER	1,526.000	23,274	X X X	
10921T101	BRIGHTCOVE INC		08/27/2015	STIFEL NICOLAUS	2.000	10	X X X	
110122108	BRISTOL-MYERS SQUIBB CO		10/28/2015	ITG INC, NEW YORK	2,070.000	134,805	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		06/30/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	122.000	10,738	X X X	
14149Y108	CARDINAL HEALTH INC		10/27/2015	UBS SECURITIES LLC, STAMFORD	500.000	40,378	X X X	
141665109	CAREER EDUCATION CORP		05/22/2015	CITIGROUP GBL MKTS INC, NEW YORK	3,785.000	17,765	X X X	
124857202	CBS CORP		12/03/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	995.000	49,470	X X X	
150870103	CELANESE CORP		06/10/2015	ITG INC, NEW YORK	1,190.000	82,319	X X X	
808513105	CHARLES SCHWAB CORP/THE		09/30/2015	J.P. MORGAN CLEARING CORP, NEW YORK	2,620.000	72,752	X X X	

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168615102	CHICO'S FAS INC		06/30/2015	ITG INC, NEW YORK	82.000	1,365	XXX	
125509109	CIGNA CORP		12/17/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	415.000	55,422	XXX	
171798101	CIMAREX ENERGY CO		10/12/2015	UBS SECURITIES LLC, STAMFORD	212.000	25,252	XXX	
172967424	CITIGROUP INC		09/25/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	2,049.000	110,138	XXX	
18538R103	CLEARWATER PAPER CORP		12/14/2015	UBS SECURITIES LLC, STAMFORD	47.000	2,018	XXX	
19122T109	COCA-COLA ENTERPRISES INC		04/14/2015	ISI GROUP INC, NY	1,870.000	83,987	XXX	
192108504	COEUR MINING INC		11/05/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	5,359.000	25,740	XXX	
19239V302	COGENT COMMUNICATIONS HOLDINGS		08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	31.000	844	XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		11/23/2015	BERNSTEIN SANFORD C & CO, NEW YORK	1,540.000	94,167	XXX	
205363104	COMPUTER SCIENCES CORP		12/21/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	857.000	26,535	XXX	
21036P108	CONSTELLATION BRANDS INC		04/01/2015	J P MORGAN SECURITIES INC, BROOKLYN	145.000	16,636	XXX	
21240D107	CONTROL4 CORP		10/19/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,451.000	14,908	XXX	
216648402	COOPER COS INC/THE		12/04/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	15.000	1,947	XXX	
224399105	CRANE CO		01/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	35.000	2,002	XXX	
225447101	CREE INC		11/11/2015	J.P. MORGAN CLEARING CORP, NEW YORK	1,203.000	31,993	XXX	
228368106	CROWN HOLDINGS INC		09/02/2015	BAIRD, ROBERT W & CO INC, MILWAUKEE	208.000	10,133	XXX	
232806109	CYPRESS SEMICONDUCTOR CORP		06/08/2015	OPPENHEIMER & CO INC, NEW YORK	156.000	1,989	XXX	
235825205	DANA HOLDING CORP		07/23/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	831.000	16,800	XXX	
247361702	DELTA AIR LINES INC		12/07/2015	WEDBUSH MORGAN SECS INC, LOS ANGELES	551.000	24,297	XXX	
25278X109	DIAMONDBACK ENERGY INC		11/13/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	329.000	25,472	XXX	
254709108	DISCOVER FINANCIAL SERVICES		12/17/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,798.000	105,721	XXX	
260543103	DOW CHEMICAL CO/THE		12/28/2015	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	3,412.000	178,646	XXX	
23335C101	DTS INC/CA		12/18/2015	BERNSTEIN SANFORD C & CO, NEW YORK	515.000	13,961	XXX	
278642103	EBAY INC		12/17/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,823.000	50,857	XXX	
292562105	ENCORE WIRE CORP		09/24/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	405.000	14,302	XXX	
29265N108	ENERGEN CORP		07/01/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	120.000	8,049	XXX	
26875P101	EOG RESOURCES INC		10/09/2015	GOLDMAN SACHS & CO, NY	1,135.000	94,830	XXX	
316773100	FIFTH THIRD BANCORP		12/29/2015	BERNSTEIN SANFORD C & CO, NEW YORK	368.000	7,508	XXX	
302491303	FMC CORP		10/12/2015	INSTINET CORP, NEW YORK	348.000	16,093	XXX	
35138V102	FOX FACTORY HOLDING CORP		08/27/2015	NATIONAL FINL SVCS CORP, NEW YORK	279.000	4,399	XXX	
368736104	GENERAC HOLDINGS INC		10/27/2015	MORGAN STANLEY & CO INC, NY	1,278.000	42,057	XXX	
369550108	GENERAL DYNAMICS CORP		12/17/2015	J.P. MORGAN CLEARING CORP, NEW YORK	308.000	44,755	XXX	
375558103	GILEAD SCIENCES INC		09/22/2015	SJ LEVINSON & SONS LLC, JERSEY CITY	672.000	68,727	XXX	
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		12/22/2015	CITIGROUP GBL MKTS INC, NEW YORK	5,178.000	64,036	XXX	
38046C109	GOGO INC		01/23/2015	WILLIAM BLAIR & CO, CHICAGO	724.000	10,683	XXX	
39304D102	GREEN DOT CORP		08/06/2015	OPPENHEIMER & CO INC, NEW YORK	659.000	12,072	XXX	
395259104	GREENHILL & CO INC		10/06/2015	JEFFERIES & CO INC, NEW YORK	347.000	9,701	XXX	
413875105	HARRIS CORP		10/02/2015	GOLDMAN SACHS & CO, NY	670.000	52,176	XXX	
415864107	HARSCO CORP		06/05/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	842.000	13,705	XXX	
419879101	HAWAIIAN HOLDINGS INC		07/24/2015	BERNSTEIN SANFORD C & CO, NEW YORK	316.000	7,263	XXX	
422368100	HEARTWARE INTERNATIONAL INC		10/13/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	726.000	28,273	XXX	
42824C109	HEWLETT PACKARD ENTERPRISE CO		11/24/2015	CANTOR CLEARING SERV, NEW YORK	2,888.000	45,407	XXX	
437076102	HOME DEPOT INC/THE		01/08/2015	JEFFERIES & CO INC, NEW YORK	250.000	26,623	XXX	
440694305	HORSEHEAD HOLDING CORP		09/14/2015	GOLDMAN SACHS & CO, NY	959.000	6,238	XXX	
40434L105	HP INC		11/02/2015	MERGER	2,128.000	31,733	XXX	
447011107	HUNTSMAN CORP		10/12/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	427.000	5,431	XXX	
45784P101	INSULET CORP		05/01/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	146.000	4,364	XXX	
465741106	ITRON INC		08/06/2015	INSTINET CORP, NY	248.000	8,294	XXX	
478160104	JOHNSON & JOHNSON		09/08/2015	PERSHING LLC, JERSEY CITY	598.000	58,290	XXX	
46625H100	JPMORGAN CHASE & CO		09/25/2015	CREDIT SUISSE, NEW YORK (CSUS)	248.000	15,516	XXX	
497266106	KIRBY CORP		12/16/2015	PERSHING LLC, JERSEY CITY	184.000	12,369	XXX	
501044101	KROGER CO/THE		10/27/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,840.000	69,908	XXX	
512807108	LAM RESEARCH CORP		05/05/2015	CITIGROUP GBL MKTS INC, NEW YORK	530.000	38,520	XXX	
521865204	LEAR CORP		10/29/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	41.000	5,115	XXX	

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527288104	LEUCADIA NATIONAL CORP		07/28/2015	ITG INC, NEW YORK	140.000	3,345	XXX	
530307305	LIBERTY BROADBAND CORP		03/27/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	180.000	8,665	XXX	
539830109	LOCKHEED MARTIN CORP		08/25/2015	J.P. MORGAN CLEARING CORP, NEW YORK	51.000	10,229	XXX	
548661107	LOWE'S COS INC		09/02/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,720.000	117,452	XXX	
56585A102	MARATHON PETROLEUM CORP		08/24/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	219.000	15,207	XXX	
567908108	MARINEMAX INC		07/30/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	255.000	4,709	XXX	
576323109	MASTEC INC		12/14/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,474.000	24,268	XXX	
57636Q104	MASTERCARD INC		03/11/2015	JEFFERIES & CO INC, NEW YORK	930.000	80,218	XXX	
577223100	MATTSON TECHNOLOGY INC		08/19/2015	NATIONAL FINL SVCS CORP, NEW YORK	6,012.000	20,839	XXX	
58155Q103	MCKESSON CORP		12/28/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	206.000	40,361	XXX	
58501N101	MEDIVATION INC		10/08/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	161.000	6,261	XXX	
58933Y105	MERCK & CO INC		03/20/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,605.000	97,985	XXX	
59156R108	METLIFE INC		07/16/2015	J.P. MORGAN CLEARING CORP, NEW YORK	189.000	10,834	XXX	
594918104	MICROSOFT CORP		10/23/2015	UBS SECURITIES LLC, STAMFORD	2,624.000	135,161	XXX	
63938C108	NAVIENT CORP		11/20/2015	UBS SECURITIES LLC, STAMFORD	1,996.000	25,147	XXX	
64110L106	NETFLIX INC		07/07/2015	CREDIT SUISSE, NEW YORK (CSUS)	63.000	41,322	XXX	
651229106	NEWELL RUBBERMAID INC		12/14/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,940.000	81,010	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		07/22/2015	J.P. MORGAN CLEARING CORP, NEW YORK	1,124.000	17,469	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		08/21/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,073.000	80,457	XXX	
697435105	PALO ALTO NETWORKS INC		10/27/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	355.000	55,646	XXX	
74164F103	PRIMORIS SERVICES CORP		10/21/2015	J.P. MORGAN CLEARING CORP, NEW YORK	94.000	1,853	XXX	
74733V100	QEP RESOURCES INC		07/02/2015	STIFEL NICOLAUS	286.000	5,205	XXX	
74736K101	QORVO INC		01/02/2015	MERGER WITH TRIQUINT SEMICONDUCT	1,425.674	20,694	XXX	
74834L100	QUEST DIAGNOSTICS INC		07/24/2015	CITIGROUP GBL MKTS INC, NEW YORK	74.000	5,471	XXX	
74837P108	QUICKLOGIC CORP		02/27/2015	BNP PARIBAS PRIME BROKERAGE, JERSEY CITY	1,840.000	4,064	XXX	
779376102	ROVI CORP		11/17/2015	WILLIAM BLAIR & CO, CHICAGO	2,958.000	43,754	XXX	
800677106	SANGAMO BIOSCIENCES INC		02/05/2015	LEERINK SWANN & CO, JERSEY CITY	186.000	2,391	XXX	
811699107	SEACHANGE INTERNATIONAL INC		09/02/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,848.000	12,532	XXX	
81762P102	SERVICENOW INC		04/20/2015	UBS SECURITIES LLC, STAMFORD	740.000	54,024	XXX	
82817Q103	SILVER SPRING NETWORKS INC		02/02/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	375.000	2,684	XXX	
855244109	STARBUCKS CORP		08/24/2015	PERSHING LLC, JERSEY CITY	1,010.000	51,518	XXX	
87074U101	SWIFT TRANSPORTATION CO		10/12/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,101.000	23,663	XXX	
87165B103	SYNCHRONY FINANCIAL		11/12/2015	JEFFERIES & CO INC, NEW YORK	2,690.000	83,148	XXX	
875372104	TANDEM DIABETES CARE INC		06/12/2015	INSTINET CORP, NEW YORK	3,036.000	34,800	XXX	
87612E106	TARGET CORP		10/14/2015	GOLDMAN SACHS & CO, NY	1,198.000	98,183	XXX	
883203101	TEXTRON INC		12/11/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	868.000	36,932	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		12/17/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	100.000	13,867	XXX	
887317303	TIME WARNER INC		11/11/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	676.000	47,691	XXX	
888706108	TIVO INC		10/01/2015	INSTINET CORP, NEW YORK	1,913.000	18,173	XXX	
872540109	TJX COS INC/THE		12/17/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,260.000	88,198	XXX	
90130A101	TWENTY-FIRST CENTURY FOX INC		11/06/2015	STATE STREET BROKERAGE SVCS, BOSTON	610.000	19,494	XXX	
902494103	TYSON FOODS INC		06/24/2015	J P MORGAN SECURITIES INC, BROOKLYN	398.000	15,922	XXX	
904034105	ULTRATECH INC		01/23/2015	GOLDMAN SACHS & CO, NY	211.000	3,515	XXX	
907818108	UNION PACIFIC CORP		10/07/2015	BERNSTEIN SANFORD C & CO, NEW YORK	910.000	79,048	XXX	
910047109	UNITED CONTINENTAL HOLDINGS IN		10/29/2015	GOLDMAN SACHS & CO, NY	1,441.000	89,759	XXX	
913017109	UNITED TECHNOLOGIES CORP		02/05/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	560.000	67,059	XXX	
913483103	UNIVERSAL ELECTRONICS INC		12/18/2015	ITG INC, NEW YORK	137.000	6,908	XXX	
922417100	VEECO INSTRUMENTS INC		10/29/2015	J.P. MORGAN CLEARING CORP, NEW YORK	2,291.000	55,460	XXX	
92343V104	VERIZON COMMUNICATIONS INC		12/01/2015	J.P. MORGAN CLEARING CORP, NEW YORK	977.000	44,535	XXX	
918204108	VF CORP		04/01/2015	KEYBANC CAPITAL MARKETS INC, JERSEY CITY	360.000	27,072	XXX	
947890109	WEBSTER FINANCIAL CORP		12/14/2015	STIFEL NICOLAUS	224.000	8,690	XXX	
949746101	WELLS FARGO & CO		09/25/2015	UBS SECURITIES LLC, STAMFORD	188.000	9,996	XXX	
958102105	WESTERN DIGITAL CORP		02/04/2015	MORGAN STANLEY & CO INC, NY	75.000	7,822	XXX	
96145D105	WESTROCK CO		11/23/2015	CANTOR CLEARING SERV, NEW YORK	786.300	47,108	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
98212B103	WPX ENERGY INC		07/22/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	406.000	4,005	XXX	
008474108	AGNICO EAGLE MINES LTD	I	08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	7.000	160	XXX	
067901108	BARRICK GOLD CORP	I	04/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	430.000	5,341	XXX	
136385101	CANADIAN NATURAL RESOURCES LTD	I	03/09/2015	MORGAN STANLEY & CO INC, NY	180.000	5,354	XXX	
460951106	INTEROIL CORP	I	07/20/2015	PERSHING LLC, JERSEY CITY	449.000	21,080	XXX	
59151K108	METHANEX CORP	I	12/08/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	737.000	34,288	XXX	
867224107	SUNCOR ENERGY INC	I	10/19/2015	NATIONAL FINL SVCS CORP, NEW YORK	2,860.000	78,973	XXX	
H0023R105	ACE LTD	R	07/23/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	101.000	10,751	XXX	
G0408V102	AON PLC	R	04/22/2015	GOLDMAN SACHS & CO, NY	55.000	5,341	XXX	
Y0486S104	AVAGO TECHNOLOGIES LTD	R	11/27/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	630.000	79,163	XXX	
G33856108	FERROGLOBE PLC	R	12/24/2015	MERGER	2,649.000	36,829	XXX	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	R	12/31/2015	CANTOR CLEARING SERV, NEW YORK	3,618.000	40,553	XXX	
G47791101	INGERSOLL-RAND PLC	R	10/29/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	509.000	31,389	XXX	
G50871105	JAZZ PHARMACEUTICALS PLC	R	11/16/2015	ISI GROUP INC, NY	631.000	105,238	XXX	
G5480U120	LIBERTY GLOBAL PLC	R	10/29/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	240.000	10,247	XXX	
G5480U153	LIBERTY GLOBAL PLC LILAC	R	12/31/2015	GOLDMAN SACHS & CO, NY	172.750	6,449	XXX	
580037109	MCDERMOTT INTERNATIONAL INC	R	01/29/2015	UBS SECURITIES LLC, STAMFORD	5,787.000	15,740	XXX	
G5960L103	MEDTRONIC PLC	R	01/27/2015	EXCHANGE OF MEDTRONIC INC	940.000	70,519	XXX	
G6518L108	NIELSEN HOLDINGS PLC	R	08/31/2015	MERGER	1,830.000	68,106	XXX	
G84720104	STERIS PLC	R	11/03/2015	MERGER	1,360.000	91,994	XXX	
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	06/04/2015	LIQUIDNET INC, BROOKLYN	1,040.000	61,385	XXX	
Q9235V101	TRONOX LTD	R	07/21/2015	PERSHING LLC, JERSEY CITY	1,756.000	25,344	XXX	
G87210103	UTI WORLDWIDE INC	R	08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	1,380.000	12,937	XXX	
G98290102	XL GROUP PLC	R	12/30/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,137.000	41,390	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,951,288	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL-INST		12/17/2015	MELLON BANK	2,443.547	144,145	XXX	
922908710	VANGUARD 500 INDEX FUND-ADM		12/21/2015	MELLON BANK	302.362	56,900	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						201,045	XXX	
9799997 Subtotal - Common Stocks - Part 3						6,152,333	XXX	
9799998 Summary Item from Part 5 for Common Stocks						2,288,764	XXX	
9799999 Subtotal - Common Stocks						8,441,098	XXX	
9899999 Subtotal - Preferred and Common Stocks						8,441,098	XXX	
9999999 Totals						37,098,618	XXX	77,321

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828WF3	U S TREASURY 0.625% 11/15/2016 DD 11/15/		12/03/2015	GOLDMAN SACHS & CO, NY	XXX	1,427,514	1,425,000	1,425,866	1,425,568		(133)		(133)		1,425,435		2,078	2,078	5,660	11/15/2016
912828WH9	U S TREASURY 0.875% 05/15/2017 DD 05/15/		03/26/2015	GOLDMAN SACHS & CO, NY	XXX	185,773	185,000	185,030	185,023		(2)		(2)		185,021		752	752	590	05/15/2017
912828C57	U S TREASURY 2.250% 03/31/2021 DD 03/31/		12/28/2015	DEUTSCHE BK SECS INC, NY	XXX	847,767	830,000	831,592	831,469		(222)		(222)		831,247		16,520	16,520	23,267	03/31/2021
912828VA5	U S TREASURY NOTE		03/05/2015	DEUTSCHE BK SECS INC, NY	XXX	463,645	475,000	463,663	463,824		360		360		464,184		(539)	(539)	1,860	04/30/2020
912828VC1	U S TREASURY NOTE		06/03/2015	JP MORGAN CHASE BANK/HSBC	XXX	1,034,174	1,035,000	1,028,252	1,031,835		478		478		1,032,312		1,861	1,861	866	05/15/2016
912828SF8	U S TREASURY NOTE		03/05/2015	JP MORGAN CHASE BANK/HSBC	XXX	206,538	205,000	199,580	200,312		109		109		200,422		6,116	6,116	2,265	02/15/2022
912828UC2	U S TREASURY NOTE		02/09/2015	NOMURA SECS, NEW YORK	XXX	1,200,598	1,200,000	1,196,132	1,198,577		113		113		1,198,691		1,908	1,908	308	12/15/2015
912828WA4	U S TREASURY NOTE		10/09/2015	MERRILL LYNCH PIERCE FENN	XXX	411,157	410,000	411,105	411,011		(311)		(311)		410,700		457	457	1,955	10/15/2016
912828WP1	U S TREASURY NOTE		03/25/2015	DEUTSCHE BK SECS INC, NY	XXX	717,770	715,000	714,109	714,256		66		66		714,322		3,448	3,448	1,653	06/15/2017
912828VR8	U S TREASURY NOTE		10/21/2015	MERRILL LYNCH PIERCE FENN	XXX	90,225	90,000	89,164	89,535		231		231		89,766		459	459	666	08/15/2016
912828VW7	U S TREASURY NOTE		06/03/2015	GOLDMAN SACHS & CO, NY	XXX	125,703	125,000	125,894	125,518		(129)		(129)		125,389		314	314	788	09/15/2016
912828D98	U S TREASURY NOTE		03/25/2015	CITIGROUP GBL MKTS/SALOMO	XXX	538,177	535,000	535,063	535,058		(5)		(5)		535,053		3,124	3,124	2,893	09/15/2017
912828F47	U S TREASURY NOTE		11/05/2015	CITIGROUP GBL MKTS/SALOMO	XXX	269,989	270,000	269,558	269,613		187		187		269,801		189	189	1,486	09/30/2016
912828B66	U S TREASURY NOTE		05/14/2015	BARCLAYS CAPITAL INC, NEW	XXX	222,940	210,000	210,214	210,198		(4)		(4)		210,193		12,747	12,747	3,459	02/15/2024
912828D64	U S TREASURY NOTE		11/09/2015	JPMORGAN SECURITIES INC,	XXX	89,982	90,000	89,877	89,894		55		55		89,949		33	33	538	08/31/2016
912828QX1	U S TREASURY NOTE		10/15/2015	BNP PARIBAS SECS CP/FIXED	XXX	505,922	500,000	509,336	507,670		(2,073)		(2,073)		505,597		324	324	6,568	07/31/2016
912828G38	U S TREASURY NOTE		06/05/2015	DEUTSCHE BK SECS INC, NY	XXX	228,158	230,000	231,635	231,623		(65)		(65)		231,558		(3,400)	(3,400)	2,925	11/15/2024
912828G20	U S TREASURY NOTE		03/25/2015	CITIGROUP GBL MKTS/SALOMO	XXX	1,066,453	1,065,000	1,063,036	1,063,091		165		165		1,063,256		3,197	3,197	3,432	11/15/2017
912828C99	U S TREASURY NOTE 0.125% 04/15/2019 DD 0		11/06/2015	JP MORGAN CHASE BANK/HSBC	XXX	404,015	406,652	413,788	400,132	12,586	(1,340)		11,246		411,383		(7,368)	(7,368)	539	04/15/2019
912828B74	U S TREASURY NOTE 0.625% 02/15/2017 DD 0		11/23/2015	SCOTIA CAPITAL (USA) INC,	XXX	54,921	55,000	54,768	54,831		71		71		54,902		18	18	438	02/15/2017
912828WT3	U S TREASURY NOTES		11/30/2015	GOLDMAN SACHS & CO, NY	XXX	1,015,556	1,015,000	1,010,761	1,011,348		1,108		1,108		1,012,456		3,100	3,100	10,997	07/15/2017
912828GX2	US TREAS-CPI INFLAT		06/25/2015	CITIGROUP GBL MKTS/SALOMO	XXX	263,067	245,356	274,374	264,066	8,897	(4,927)		3,969		268,035		(4,968)	(4,968)	6,107	07/15/2017
3620A94H1	GNMA POOL #0723624		05/08/2015	Redemption	XXX	176,957	163,047	173,874	169,762		(1,000)		(1,000)		168,762		8,195	8,195	3,050	01/15/2040
3620AUUY8	GNMA POOL #0740499 4.500% 08/15/2040		12/15/2015	Redemption	XXX	21,621	21,621	23,050	21,748		(127)		(127)		21,621				688	08/15/2040
36230T5T5	GNMA POOL #0758958 4.000% 10/15/2041		12/15/2015	Redemption	XXX	100,277	100,277	107,515	101,690		(1,413)		(1,413)		100,277				2,315	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A 1.350% 06/16/		12/16/2015	Redemption	XXX	5,229	5,229	5,240	5,229		0		0		5,229				36	06/16/2037
36202FZX7	GNMA II POOL #0005258 3.500% 12/20/2041		12/21/2015	Redemption	XXX	61,861	61,861	64,306	62,145		(284)		(284)		61,861				1,139	12/20/2041
36202F2L9	GNMA II POOL #0005279 3.500% 01/20/2042		12/21/2015	Redemption	XXX	65,775	65,775	68,971	66,161		(386)		(386)		65,775				1,197	01/20/2042
36179MC24	GNMA II POOL #0MA0089 4.000% 05/20/2042		12/21/2015	Redemption	XXX	124,339	124,339	135,199	125,835		(1,497)		(1,497)		124,339				2,572	05/20/2042
36179QL41	GNMA II POOL #0MA2147 3.000% 08/20/2044		12/21/2015	Redemption	XXX	19,911	19,911	20,555			(57)		(57)		19,911				298	08/20/2044
36179QT50	GNMA II POOL #0MA2372		05/12/2015	Redemption	XXX	211,564	199,585	213,463	213,453		(1,078)		(1,078)		212,375		(811)	(811)	3,511	11/20/2044
36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045		12/21/2015	Redemption	XXX	6,968	6,968	7,316			(11)		(11)		6,968				99	05/20/2045
0599999 Subtotal - Bonds - U.S. Governments						12,164,545	12,085,621	12,152,283	12,080,475	21,483	(12,120)		9,363		12,116,791		47,754	47,754	94,166	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - All Other Governments																				
68323AAQ7	ONTARIO (PROVINCE OF)	I	10/19/2015	CIBC WORLD MARKETS CORP,	XXX	30,296	30,000	29,941	29,983		10		10		29,993		303	303	654	05/10/2016
683234DP0	PROVINCE OF ONTARIO CANADA 1.600% 09/21/	I	03/23/2015	RBC CAPITAL MARKETS LLC,	XXX	91,170	90,000	91,669	90,974		(132)		(132)		90,842		328	328	740	09/21/2016
1099999 Subtotal - Bonds - All Other Governments						121,466	120,000	121,610	120,958		(123)		(123)		120,835		631	631	1,394	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
4521518V8	ILLINOIS ST		01/01/2015	Maturity	XXX	175,000	175,000	182,357	175,000		0		0		175,000				3,868	01/01/2015
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						175,000	175,000	182,357	175,000		0		0		175,000				3,868	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
072031AB3	BAY AREA CA WTR SPLY & CONSV A		03/25/2015	OPPENHEIMER & CO INC, NEW	XXX	250,033	250,000	250,000	250,000						250,000		33	33	704	10/01/2015
2838212G0	EL PASO TEX WTR & SWR REV		03/01/2015	Maturity	XXX	300,000	300,000	339,861	302,029		(2,029)		(2,029)		300,000				7,875	03/01/2015
29270CYK5	ENERGY N W WA ELEC REVENUE		07/01/2015	Maturity	XXX	100,000	100,000	100,000	100,000						100,000				1,063	07/01/2015
3133XFJF4	FEDERAL HOME LN BK CONS BD		04/10/2015	NOMURA SECS, NEW YORK	XXX	263,586	250,000	295,495	266,553		(3,387)		(3,387)		263,166		420	420	5,412	05/18/2016
313371PV2	FEDERAL HOME LN BK CONS BD		03/24/2015	SG AMERICAS SECURITIES LL	XXX	524,064	515,000	534,961	524,877		(1,712)		(1,712)		523,164		900	900	2,464	12/09/2016
3137EADT3	FEDERAL HOME LN MTG CORP 0.875% 02/22/20		03/24/2015	SG AMERICAS SECURITIES LL	XXX	291,427	290,000	289,533	289,655		30		30		289,685		1,742	1,742	1,501	02/22/2017
3135G0WJ8	FEDERAL NATL MTG ASSN		07/20/2015	MORGAN STANLEY & CO INC,	XXX	442,187	445,000	444,048	444,362		103		103		444,465		(2,278)	(2,278)	2,596	05/21/2018
3135G0JA2	FEDERAL NATL MTG ASSN		03/25/2015	SG AMERICAS SECURITIES LL	XXX	453,891	450,000	454,777	453,819		(403)		(403)		453,415		476	476	2,152	04/27/2017
3135G0MZ3	FEDERAL NATL MTG ASSN		05/14/2015	GOLDMAN SACHS & CO, NY	XXX	787,165	785,000	784,757	784,869		18		18		784,887		2,278	2,278	4,904	08/28/2017
3135G0RD7	FEDERAL NATL MTG ASSN 1.550% 10/29/2019		12/23/2015	NOMURA SECS, NEW YORK	XXX	524,355	530,000	530,000	530,000						530,000		(5,645)	(5,645)	7,133	10/29/2019
64989KHS8	NEW YORK ST POWER AUTH		11/15/2015	Maturity	XXX	250,000	250,000	282,918	257,075		(7,075)		(7,075)		250,000				10,000	11/15/2015
727199WC1	PLANO TX INDEP SCH DIST		05/12/2015	WELLS FARGO BANK, N.A., C	XXX	66,051	65,000	67,423	66,310		(427)		(427)		65,883		168	168	1,280	02/15/2016
956704XT2	WEST VIRGINIA ST UNIV REVENUES		10/01/2015	Maturity	XXX	280,000	280,000	322,619	288,156		(8,156)		(8,156)		280,000				14,000	10/01/2015
312946X50	FHLMC POOL #A9-7900 4.500% 03/01/2041		12/15/2015	Redemption	XXX	102,540	102,540	110,864	104,564		(2,024)		(2,024)		102,540				2,408	03/01/2041
3128MJV72	FHLMC POOL #G0-8637 4.000% 04/01/2045		12/15/2015	Redemption	XXX	16,955	16,955	18,111			(61)		(61)		16,955				267	04/01/2045
3128PWC89	FHLMC POOL #J1-6395 4.000% 08/01/2021		12/15/2015	Redemption	XXX	19,503	19,503	20,551	19,681		(178)		(178)		19,503				486	08/01/2021
3132GEFH8	FHLMC POOL #Q0-1068 5.500% 05/01/2041		12/15/2015	Redemption	XXX	146,608	146,608	161,086	150,541		(3,933)		(3,933)		146,608				4,634	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448 5.000% 06/01/2041		12/15/2015	Redemption	XXX	45,053	45,053	48,781	45,393		(340)		(340)		45,053				1,313	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622 5.500% 08/01/2041		12/15/2015	Redemption	XXX	32,965	32,965	36,035	33,358		(392)		(392)		32,965				1,561	08/01/2041
3132GUG24	FHLMC POOL #Q0-8917 3.500% 06/01/2042		12/15/2015	Redemption	XXX	31,583	31,583	31,800	31,598		(15)		(15)		31,583				686	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930 3.000% 10/01/2042		12/15/2015	Redemption	XXX	3,717	3,717	3,897	3,718		(1)		(1)		3,717				72	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571 3.000% 03/01/2043		12/15/2015	Redemption	XXX	9,599	9,599	9,875	9,610		(11)		(11)		9,599				210	03/01/2043
3132M4PH2	FHLMC POOL #Q2-4324 4.500% 01/01/2044		12/15/2015	Redemption	XXX	60,974	60,974	66,581			(876)		(876)		60,974				1,558	01/01/2044
3132M6T42	FHLMC POOL #Q2-6271 3.500% 05/01/2044		12/15/2015	Redemption	XXX	19,925	19,925	20,343	19,953		(28)		(28)		19,925				331	05/01/2044
3132M7KH0	FHLMC POOL #Q2-6896 3.500% 06/01/2044		12/15/2015	Redemption	XXX	43,686	43,686	44,674	43,776		(90)		(90)		43,686				783	06/01/2044
3132MAJZ5	FHLMC POOL #Q2-9580 3.500% 11/01/2044		12/15/2015	Redemption	XXX	7,522	7,522	7,924			(22)		(22)		7,522				109	11/01/2044
3132MAVC2	FHLMC POOL #Q2-9911 3.500% 11/01/2044		12/15/2015	Redemption	XXX	6,068	6,068	6,384			(14)		(14)		6,068				132	11/01/2044
3132QML90	FHLMC POOL #Q3-1251 3.500% 02/01/2045		12/15/2015	Redemption	XXX	13,389	13,389	14,122			(61)		(61)		13,389				160	02/01/2045
31398QTE7	FHLMC MULTICLASS MTG 3747 HG 2.400% 07/1		12/15/2015	Redemption	XXX	60,257	60,257	61,053	60,447		(190)		(190)		60,257				749	07/15/2037
3137BHA80	FHLMC MULTICLASS MTG 4446 BC 2.500% 04/1		12/15/2015	Redemption	XXX	42,760	42,760	43,842			(132)		(132)		42,760				403	04/15/2039
31371LDG1	FNMA POOL #0254903 5.000% 10/01/2033		12/28/2015	Redemption	XXX	19,160	19,160	21,429			(273)		(273)		19,160				369	10/01/2033
31376KA30	FNMA POOL #0357426 5.000% 09/01/2033		12/28/2015	Redemption	XXX	21,086	21,086	23,524			(321)		(321)		21,086				374	09/01/2033

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31416WRK0	FNMA POOL #0AB1389 4.500% 08/01/2040		12/28/2015	Redemption	XXX	30,656	30,656	33,313	31,065		(409)		(409)		30,656				756	08/01/2040
31417GZ74	FNMA POOL #0AB9765 3.000% 06/01/2043		12/28/2015	Redemption	XXX	34,532	34,532	33,955	34,498		35		35		34,532				581	06/01/2043
31419JSV1	FNMA POOL #0AE7731 4.500% 11/01/2040		12/28/2015	Redemption	XXX	46,335	46,335	49,977	46,677		(341)		(341)		46,335				1,045	11/01/2040
31419MC25	FNMA POOL #0AE9988 4.000% 07/01/2026		12/28/2015	Redemption	XXX	6,352	6,352	6,752	6,369		(17)		(17)		6,352				139	07/01/2026
3138A6LJ7	FNMA POOL #0AH4828 4.000% 02/01/2026		12/28/2015	Redemption	XXX	18,775	18,775	20,096	18,978		(203)		(203)		18,775				386	02/01/2026
3138AJVV1	FNMA POOL #0AI5127 4.000% 09/01/2026		12/28/2015	Redemption	XXX	20,094	20,094	21,396	20,176		(82)		(82)		20,094				448	09/01/2026
3138ALKA4	FNMA POOL #0AI6588 4.000% 07/01/2026		12/28/2015	Redemption	XXX	35,114	35,114	37,622	35,499		(384)		(384)		35,114				803	07/01/2026
3138AUP43	FNMA POOL #0AJ3142 4.500% 10/01/2041		12/28/2015	Redemption	XXX	28,575	28,575	30,486	28,730		(155)		(155)		28,575				674	10/01/2041
3138E0RS0	FNMA POOL #0AJ7696		04/27/2015	Redemption	XXX	240,457	222,768	240,276	233,845		(1,372)		(1,372)		232,473		7,984	7,984	3,530	12/01/2041
3138EMNR8	FNMA POOL #0AL4899 4.000% 01/01/2028		12/28/2015	Redemption	XXX	14,106	14,106	15,114	14,259		(153)		(153)		14,106				301	02/01/2029
3138LUQS7	FNMA POOL #0AO4064		04/27/2015	BARCLAYS CAPITAL INC, NEW	XXX	143,422	135,644	144,684	140,995		(226)		(226)		140,769		2,654	2,654	1,824	06/01/2042
3138LVXA6	FNMA POOL #0AO5172 3.000% 06/01/2022		12/28/2015	Redemption	XXX	16,874	16,874	17,844	16,967		(93)		(93)		16,874				261	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204 3.500% 06/01/2042		12/28/2015	Redemption	XXX	3,161	3,161	3,371	3,162		(1)		(1)		3,161				38	06/01/2042
3138MCRK2	FNMA POOL #0AP8589 3.000% 11/01/2042		12/28/2015	Redemption	XXX	4,318	4,318	4,534	4,327		(9)		(9)		4,318				74	11/01/2042
3138MGNW1	FNMA POOL #0AQ1304 3.000% 10/01/2042		12/28/2015	Redemption	XXX	1,766	1,766	1,847	1,767		(1)		(1)		1,766				28	10/01/2042
3138NXL54	FNMA POOL #0AR1247 3.000% 01/01/2043		12/28/2015	Redemption	XXX	2,172	2,172	2,280	2,174		(2)		(2)		2,172				35	01/01/2043
3138WCUN1	FNMA POOL #0AS3288 3.500% 09/01/2044		12/28/2015	Redemption	XXX	10,723	10,723	10,918	10,732		(9)		(9)		10,723				254	09/01/2044
3138WN3X5	FNMA POOL #0AT1713 3.000% 03/01/2043		12/28/2015	Redemption	XXX	42,484	42,484	41,336	42,397		88		88		42,484				768	03/01/2043
3138WTUT1	FNMA POOL #0AT5993 3.000% 05/01/2043		12/28/2015	Redemption	XXX	29,007	29,007	28,615	28,981		26		26		29,007				453	05/01/2043
3138WVCN9	FNMA POOL #0AT7276 4.000% 09/01/2043		12/28/2015	Redemption	XXX	68,434	68,434	71,354	68,678		(243)		(243)		68,434				1,812	09/01/2043
3138X4R44	FNMA POOL #0AU5006 3.500% 10/01/2043		12/28/2015	Redemption	XXX	6,228	6,228	6,357	6,234		(6)		(6)		6,228				104	10/01/2043
3138XXAT3	FNMA POOL #0AW7217 4.000% 06/01/2044		12/28/2015	Redemption	XXX	48,323	48,323	51,260	48,591		(268)		(268)		48,323				1,093	06/01/2044
3138YGGG1	FNMA POOL #0AY2898 2.500% 01/01/2030		12/28/2015	Redemption	XXX	4,990	4,990	5,087			(4)		(4)		4,990				52	01/01/2030
3138YHZZ6	FNMA POOL #0AY4359 4.000% 01/01/2045		12/28/2015	Redemption	XXX	7,418	7,418	7,940			(25)		(25)		7,418				92	01/01/2045
3138YJJN7	FNMA POOL #0AY4768 3.000% 02/01/2030		12/28/2015	Redemption	XXX	2,618	2,618	2,730			(5)		(5)		2,618				33	02/01/2030
3138YKBG7	FNMA POOL #0AY5438 3.000% 03/01/2030		12/28/2015	Redemption	XXX	2,315	2,315	2,418			(5)		(5)		2,315				29	03/01/2030
3138YKX73	FNMA POOL #0AY6101 3.500% 06/01/2045		12/28/2015	Redemption	XXX	3,474	3,474	3,601			(2)		(2)		3,474				21	06/01/2045
3138YM5K1	FNMA POOL #0AY8049 4.000% 04/01/2045		12/28/2015	Redemption	XXX	745	745	791			0		0		745				7	04/01/2045
3138YWK48	FNMA POOL #0AZ4814 3.500% 07/01/2045		12/28/2015	Redemption	XXX	2,151	2,151	2,209			(1)		(1)		2,151				19	07/01/2045
3140E0J63	FNMA POOL #0AZ7484 3.500% 09/01/2045		12/28/2015	Redemption	XXX	321	321	337			0		0		321				1	09/01/2045
31417Y7F8	FNMA POOL #0MA0893		03/17/2015	Redemption	XXX	159,090	151,309	159,584	157,828		(657)		(657)		157,170		1,920	1,920	1,779	10/01/2021
31418AAF5	FNMA POOL #0MA0905		03/24/2015	Redemption	XXX	302,477	286,927	299,390	296,869		(1,059)		(1,059)		295,810		6,667	6,667	2,981	10/01/2021
31418AFD5	FNMA POOL #0MA1063		03/24/2015	Redemption	XXX	85,769	82,056	86,428	82,549		(44)		(44)		82,505		3,264	3,264	760	05/01/2022
31418AH76	FNMA POOL #0MA1153 3.000% 07/01/2022		12/28/2015	Redemption	XXX	31,199	31,199	32,769	31,331		(132)		(132)		31,199				484	07/01/2022
31397ND77	FNMA GTD REMIC P/T 09-31 C 3.500% 11/25/		12/28/2015	Redemption	XXX	23,220	23,220	24,272	23,381		(161)		(161)		23,220				423	11/25/2038
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA 3.500% 05/25		12/28/2015	Redemption	XXX	26,830	26,830	27,836	27,007		(177)		(177)		26,830				492	05/25/2041
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,740,633	6,665,363	6,976,042	6,544,406		(38,099)		(38,099)		6,720,052		20,581	20,581	100,266	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAJ6	ACE INA HOLDINGS INC 5.700% 02/15/2017 D		03/10/2015	US BANCORP INVESTMENTS IN	XXX	81,436	75,000	83,657	82,178		(642)		(642)		81,536		(100)	(100)	2,470	02/15/2017
02665WAB7	AMERICAN HONDA FINANCE CORP		03/10/2015	MERRILL LYNCH PROFESSIONA	XXX	30,115	30,000	29,896	29,938		7		7		29,945		170	170	146	10/07/2016
02687QDG0	AMERICAN INTERNATIONAL GROUP I		07/15/2015	MELLON BANK	XXX	94,910	90,000	103,235	98,930		(1,573)		(1,573)		97,356		(2,446)	(2,446)	5,324	01/16/2018
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE		04/09/2015	WELLS FARGO SECURITIES LL	XXX	112,058	110,000	115,893	112,511		(638)		(638)		111,873		186	186	2,100	02/15/2016
037833AM2	APPLE INC		03/23/2015	MILLENNIUM ADVISORS LLC,	XXX	45,175	45,000	44,976	44,981		2		2		44,983		191	191	184	05/05/2017
060505DH4	BANK OF AMERICA CORP 6.000% 09/01/2017 D		12/07/2015	GOLDMAN SACHS & CO, NY	XXX	85,538	80,000	88,623			(2,926)		(2,926)		85,697		(160)	(160)	6,120	09/01/2017
06050TKN1	BANK OF AMERICA NA		01/16/2015	MITSUBISHI UFJ SECURITIES	XXX	268,765	250,000	280,870	267,466		(451)		(451)		267,014		1,751	1,751	4,674	03/15/2017
075887BE8	BECTON DICKINSON AND CO 2.675% 12/15/201		12/28/2015	BNP PARIBAS SECS CP/FIXED	XXX	115,780	115,000	115,000	115,000						115,000		780	780	3,104	12/15/2019
084664BN0	BERKSHIRE HATHAWAY FINANCE COR		02/03/2015	US BANCORP INVESTMENTS IN	XXX	152,561	150,000	157,427	151,998		(203)		(203)		151,795		765	765	521	12/15/2015

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
084664BE0	BERKSHIRE HATHAWAY FINANCE COR 5.400% 05		03/23/2015	BARCLAYS CAPITAL INC, NEW	XXX	61,945	55,000	62,329			(303)		(303)		62,026		(81)	(81)	1,081	05/15/2018
097014AN4	BOEING CAPITAL CORP		05/05/2015	BK OF NEW YORK MELLON/TOR	XXX	45,783	45,000	46,672	45,819		(257)		(257)		45,562		221	221	699	08/15/2016
149123BM2	CATERPILLAR INC		03/23/2015	MERRILL LYNCH PIERCE FENN	XXX	85,422	80,000	90,907	85,967		(862)		(862)		85,105		317	317	2,799	08/15/2016
172967HK0	CITIGROUP INC 1.350% 03/10/2017 DD 03/10		12/01/2015	GOLDMAN SACHS & CO, NY	XXX	124,882	125,000	124,949	124,962		11		11		124,974		(92)	(92)	1,663	03/10/2017
172967HY0	CITIGROUP INC 1.550% 08/14/2017 DD 08/14		12/01/2015	WELLS FARGO SECURITIES LL	XXX	64,949	65,000	64,909	64,920		28		28		64,948		1	1	1,315	08/14/2017
212015AN1	CONTINENTAL RESOURCES INC/OK		01/09/2015	DEUTSCHE BK SECS INC, NY	XXX	101,040	115,000	114,058	114,077		3		3		114,080		(13,040)	(13,040)	522	06/01/2024
264399EM4	DUKE ENERGY CAROLINAS LLC		03/26/2015	MERRILL LYNCH PIERCE FENN	XXX	102,198	100,000	115,252	102,942		(966)		(966)		101,977		221	221	2,635	10/01/2015
26441CAN5	DUKE ENERGY CORP		05/20/2015	MORGAN STANLEY & CO INC,	XXX	104,045	100,000	99,941	99,944		2		2		99,946		4,099	4,099	2,302	04/15/2024
26441YAT4	DUKE REALTY LP		04/03/2015	J.P. MORGAN SECURITIES LL	XXX	157,836	125,000	147,183	139,124		(693)		(693)		138,431		19,406	19,406	6,531	08/15/2019
26875PAH4	EOG RESOURCES INC		04/22/2015	MERRILL LYNCH PIERCE FENN	XXX	152,102	150,000	156,272	152,166		(631)		(631)		151,535		566	566	2,771	02/01/2016
35671DAU9	FREEPORT-MCMORAN INC 3.550% 03/01/2022 D		12/02/2015	MORGAN STANLEY & CO INC,	XXX	87,965	125,000	123,057	123,402		181		181		123,583		(35,618)	(35,618)	5,560	03/01/2022
369550AQ1	GENERAL DYNAMICS CORP		07/16/2015	MERRILL LYNCH PROFESSIONA	XXX	50,811	50,000	52,170	51,081		(389)		(389)		50,692		119	119	1,144	07/15/2016
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		01/08/2015	KEYBANC CAPITAL MARKETS I	XXX	50,216	50,000	50,227	50,106		(3)		(3)		50,103		113	113	257	01/08/2016
36962G3H5	GENERAL ELECTRIC CAPITAL CORP 5.625% 09/		03/23/2015	GOLDMAN SACHS & CO, NY	XXX	82,951	75,000	84,773	83,332		(714)		(714)		82,618		332	332	2,238	09/15/2017
36962G6N9	GENERAL ELECTRIC CAPITAL CORP VAR RT 12		12/11/2015	Maturity	XXX	135,000	135,000	135,000	135,000						135,000				1,206	12/11/2015
373334JY8	GEORGIA POWER CO		08/10/2015	Maturity	XXX	65,000	65,000	65,255	65,064		(64)		(64)		65,000				488	08/10/2015
38259PAC6	GOOGLE INC		01/08/2015	WELLS FARGO SECURITIES LL	XXX	102,248	100,000	103,962	101,355		(32)		(32)		101,323		925	925	319	05/19/2016
42225BAA4	HEALTHCARE REALTY TRUST INC		05/15/2015	Call	XXX	108,943	100,000	109,465	104,265		(751)		(751)		103,514		5,430	5,430	5,381	01/17/2017
428236BM4	HEWLETT-PACKARD CO		05/15/2015	GOLDMAN SACHS & CO, NY	XXX	63,996	60,000	60,338	60,273		(14)		(14)		60,259		3,736	3,736	1,153	06/01/2021
437076AP7	HOME DEPOT INC/THE		06/04/2015	WELLS FARGO SECURITIES LL	XXX	62,109	60,000	68,057	63,196		(1,199)		(1,199)		61,997		112	112	2,502	03/01/2016
46625HJA9	JPMORGAN CHASE & CO		01/16/2015	BNP PARIBAS SECS CP/FIXED	XXX	118,238	115,000	115,444	115,143		(5)		(5)		115,137		3,101	3,101	1,982	07/05/2016
46625HJT8	JPMORGAN CHASE & CO		03/16/2015	CITIGROUP GBL MKTS/SALOMO	XXX	104,527	100,000	99,442	99,482		10		10		99,492		5,035	5,035	2,454	02/01/2024
46623EJY6	JPMORGAN CHASE & CO 1.350% 02/15/2017 DD		03/23/2015	BARCLAYS CAPITAL INC, NEW	XXX	90,314	90,000	89,955	89,968		4		4		89,971		343	343	746	02/15/2017
571748AS1	MARSH & MCLENNAN COS INC		09/09/2015	BAIRD, ROBERT W & CO INC,	XXX	100,448	99,000	98,905	98,956		14		14		98,969		1,479	1,479	2,169	04/01/2017
61166WAR2	MONSANTO CO		06/05/2015	BAIRD, ROBERT W & CO INC,	XXX	49,674	50,000	49,952	49,959		7		7		49,967		(293)	(293)	256	06/30/2017
61166WAT8	MONSANTO CO		06/10/2015	MERRILL LYNCH PIERCE FENN	XXX	102,697	105,000	104,806	104,817		11		11		104,828		(2,131)	(2,131)	2,744	07/15/2021
628530BF3	MYLAN INC/PA		11/20/2015	MORGAN STANLEY & CO INC,	XXX	83,265	85,000	84,791	84,831		34		34		84,866		(1,600)	(1,600)	2,511	03/28/2019
65473QAS2	NISOURCE FINANCE CORP 6.400% 03/15/2018		05/19/2015	RBC CAPITAL MARKETS CORP,	XXX	76,835	69,000	78,126	73,830		(546)		(546)		73,284		3,551	3,551	2,993	03/15/2018
713448BT4	PEPSICO INC		05/05/2015	KEYBANC CAPITAL MARKETS I	XXX	76,409	75,000	78,023	76,518		(392)		(392)		76,126		283	283	927	05/10/2016
74005PAV6	PRAXAIR INC		09/15/2015	Maturity	XXX	55,000	55,000	57,804	56,066		(1,066)		(1,066)		55,000				1,788	09/15/2015

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
742718DS5	PROCTER & GAMBLE CO/THE		01/12/2015	KEYBANC CAPITAL MARKETS I	XXX	131,479	130,000	133,519	131,454		(65)		(65)		131,390		90	90	390	11/15/2015
75884RAQ6	REGENCY CENTERS LP 5.875% 06/15/2017 DD		11/27/2015	Call	XXX	8,643	8,000	8,770			(253)		(253)		8,517		126	126	447	06/15/2017
816851AS8	SEMPRA ENERGY		03/10/2015	MERRILL LYNCH PIERCE FENN	XXX	127,356	125,000	124,935	124,970		3		3		124,972		2,384	2,384	1,294	04/01/2017
84756NAA7	SPECTRA ENERGY PARTNERS LP		06/15/2015	WELLS FARGO SECURITIES LL	XXX	121,926	120,000	122,230	120,653		(312)		(312)		120,342		1,584	1,584	1,780	06/15/2016
855030AL6	STAPLES INC		02/20/2015	JPMORGAN SECURITIES INC,	XXX	124,689	125,000	124,659	124,787		10		10		124,797		(109)	(109)	2,125	01/12/2018
882508AR5	TEXAS INSTRUMENTS INC		04/17/2015	WELLS FARGO SECURITIES LL	XXX	56,065	55,000	57,352	56,187		(265)		(265)		55,922		144	144	570	05/16/2016
88732JAW8	TIME WARNER CABLE INC		05/28/2015	RBC CAPITAL MARKETS LLC,	XXX	59,213	55,000	60,597	59,978		(383)		(383)		59,595		(382)	(382)	2,299	02/01/2020
887317AC9	TIME WARNER INC		08/31/2015	Call	XXX	96,218	90,000	106,367	96,667		(1,662)		(1,662)		95,005		1,213	1,213	3,189	11/15/2016
89233P4R4	TOYOTA MOTOR CREDIT CORP		01/13/2015	WELLS FARGO SECURITIES LL	XXX	61,275	60,000	62,730	61,295		(52)		(52)		61,243		32	32	863	01/11/2016
792860AH1	TRAVELERS COS INC/THE		01/15/2015	UBS SECURITIES LLC, STAMF	XXX	52,086	50,000	54,987	52,188		(132)		(132)		52,056		30	30	382	12/01/2015
898365AB7	TRUSTEES BOSTON COLLEGE		07/01/2015	Maturity	XXX	75,000	75,000	75,000	75,000						75,000				551	07/01/2015
911312AP1	UNITED PARCEL SERVICE INC 1.125% 10/01/2		03/24/2015	MERRILL LYNCH PIERCE FENN	XXX	45,175	45,000	44,829	44,889		1		1		44,890		285	285	248	10/01/2017
91324PBY7	UNITEDHEALTH GROUP INC 1.400% 10/15/2017		03/23/2015	JPMORGAN SECURITIES INC,	XXX	65,434	65,000	65,286	65,272		(23)		(23)		65,249		184	184	407	10/15/2017
91159HHB9	US BANCORP 2.200% 11/15/2016 DD 11/03/11		12/02/2015	WELLS FARGO SECURITIES LL	XXX	111,807	110,000	114,897	112,345		(769)		(769)		111,576		231	231	1,724	11/15/2016
92343VBP8	VERIZON COMMUNICATIONS INC		03/23/2015	CITIGROUP GBL MKTS/SALOMO	XXX	52,986	50,000	49,998	49,998		0		0		49,999		2,987	2,987	973	09/14/2018
94106LAU3	WASTE MANAGEMENT INC		01/20/2015	Call	XXX	122,663	100,000	120,902	119,810		(236)		(236)		119,574		3,089	3,089	2,643	03/11/2019
983024AM2	WYETH LLC		03/23/2015	MILLENNIUM ADVISORS LLC,	XXX	76,239	70,000	79,727	76,115		(631)		(631)		75,484		755	755	1,855	04/01/2017
984121CG6	XEROX CORP		11/10/2015	BARCLAYS CAPITAL INC, NEW	XXX	86,730	90,000	89,924	89,938		12		12		89,950		(3,220)	(3,220)	2,894	03/15/2019
06366RPR0	BANK OF MONTREAL	I	01/08/2015	SCOTIA CAPITAL (USA) INC,	XXX	80,504	80,000	79,927	79,962		1		1		79,963		541	541	514	07/15/2016
064159DA1	BANK OF NOVA SCOTIA	I	03/23/2015	MILLENNIUM ADVISORS LLC,	XXX	55,183	55,000	54,984	54,990		1		1		54,991		192	192	173	12/13/2016
20825TAA5	CONOCOPHILLIPS CANADA FUNDING	I	11/13/2015	PERSHING LLC, JERSEY CITY	XXX	52,080	50,000	56,749	54,089		(2,004)		(2,004)		52,085		(5)	(5)	3,070	10/15/2016
78008SD86	ROYAL BANK OF CANADA	I	03/23/2015	UBS SECURITIES LLC, STAMF	XXX	90,129	90,000	89,944	89,978		4		4		89,982		147	147	421	03/08/2016
87425EAM5	TALISMAN ENERGY INC	I	03/18/2015	GOLDMAN SACHS & CO, NY	XXX	73,869	75,000	74,498	74,556		15		15		74,571		(702)	(702)	1,813	02/01/2021
878742AX3	TECK RESOURCES LIMITED	I	09/15/2015	CITIGROUP GBL MKTS/SALOMO	XXX	66,000	75,000	74,768	74,865		30		30		74,896		(8,896)	(8,896)	2,120	02/01/2018
89114QAE8	TORONTO-DOMINION BANK/THE 2.375% 10/19/2	I	12/07/2015	KEYBANC CAPITAL MARKETS I	XXX	75,907	75,000	77,684	76,539		(801)		(801)		75,738		169	169	2,034	10/19/2016
893526DH3	TRANSCANADA PIPELINES LTD	I	01/07/2015	CREDIT SUISSE, NEW YORK (	XXX	60,551	60,000	63,597	60,682		(50)		(50)		60,632		(81)	(81)	232	06/01/2015
25243YAS8	DIAGEO CAPITAL PLC	R	06/04/2015	MERRILL LYNCH PROFESSIONA	XXX	60,034	60,000	59,890	59,951		16		16		59,967		67	67	229	04/29/2016
29358QAC3	ENSCO PLC	R	02/03/2015	GOLDMAN SACHS & CO, NY	XXX	28,912	30,000	29,959	29,960		0		0		29,960		(1,049)	(1,049)	476	10/01/2024
539473AG3	LLOYDS TSB BANK PLC	R	04/09/2015	RBC CAPITAL MARKETS LLC,	XXX	67,036	65,000	70,637	67,338		(631)		(631)		66,707		329	329	2,315	01/21/2016
636274AC6	NATIONAL GRID PLC	R	03/23/2015	Call	XXX	134,595	125,000	143,949	131,515		(886)		(886)		130,629		3,966	3,966	5,075	08/01/2016
78010XAG6	ROYAL BANK OF SCOTLAND PLC/THE	R	09/15/2015	Maturity	XXX	115,000	115,000	121,010	117,401		(2,401)		(2,401)		115,000				4,555	09/21/2015

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
822582AZ5	SHELL INTERNATIONAL FIN	R	11/06/2015	BAIRD, ROBERT W & CO INC,	XXX	55,045	55,000	54,932	54,957		20		20		54,977		68	68	491	11/15/2016
893830BC2	TRANSOCEAN INC	R	01/08/2015	GOLDMAN SACHS & CO, NY	XXX	31,288	40,000	32,413	32,413		99		99		32,512		(1,225)	(1,225)	368	10/15/2022
893830BB4	TRANSOCEAN INC	R	01/09/2015	GOLDMAN SACHS & CO, NY	XXX	52,706	60,000	55,347	55,347		(36)		(36)		55,311		(2,605)	(2,605)	295	12/15/2021
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4 5.372% 09		12/17/2015	Redemption	XXX	1,435	1,435	1,560	1,438		(3)		(3)		1,435				66	09/15/2039
02006NAC3	ALLY AUTO RECEIVABLES T SN1 A3		03/26/2015	JP MORGAN CHASE BANK/HSBC	XXX	179,796	180,000	179,989	179,992		1		1		179,993		(197)	(197)	379	02/21/2017
02005ADF2	ALLY MASTER OWNER TRUST 1 A2		02/20/2015	WELLS FARGO SECURITIES LL	XXX	100,129	100,000	99,977	99,991		1		1		99,992		137	137	194	02/15/2016
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	69,989	70,000	69,998	69,999		0		0		69,999		(10)	(10)	181	08/21/2017
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3		05/14/2015	CREDIT AGRICOLE (USA) INC	XXX	295,176	295,000	294,996	294,997		0		0		294,997		179	179	1,181	03/20/2018
14313PAC1	CARMAX AUTO OWNER TRUS 13-4 A3		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	124,844	125,000	124,989	124,992		1		1		124,992		(148)	(148)	275	07/16/2018
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3		10/23/2015	BAIRD, ROBERT W & CO INC,	XXX	264,762	265,000	264,979	264,981		3		3		264,984		(222)	(222)	2,673	06/17/2019
12591BAC9	CNH EQUIPMENT TRUST A A3		02/26/2015	MERRILL LYNCH PIERCE FENN	XXX	294,355	295,000	294,996	294,997		0		0		294,997		(642)	(642)	537	05/15/2019
12623PAC0	CNH EQUIPMENT TRUST B A3		06/08/2015	WELLS FARGO SECURITIES LL	XXX	289,618	290,000	289,664	289,669		32		32		289,701		(83)	(83)	1,139	05/15/2019
34530KAB9	FORD CREDIT AUTO OWNER TR B A3		10/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	199,938	200,000	199,999	199,999		0		0		199,999		(62)	(62)	1,244	10/15/2018
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1		03/19/2015	JP MORGAN CHASE BANK/HSBC	XXX	410,429	410,000	409,898	409,937		4		4		409,941		489	489	771	01/15/2018
36159LBS4	GE DEALER FLOORPLAN 2012-1 A		02/20/2015	Call	XXX	100,000	100,000	100,000	100,000						100,000				123	02/20/2017
36163NAD8	GE EQUIPMENT TRANSPORTATI 1 A4 1.480% 08		12/23/2015	Call	XXX	170,000	170,000	169,950	169,953		6		6		169,959		41	41	2,516	08/23/2022
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3		01/23/2015	PERSHING LLC, JERSEY CITY	XXX	355,180	355,000	354,983	354,988		0		0		354,988		192	192	308	09/25/2017
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3		08/17/2015	Call	XXX	31,274	31,274	31,268	31,271		3		3		31,274		0	0	71	04/17/2017
43814GAC4	HONDA AUTO RECEIVABLES OW 2 A3		03/03/2015	JP MORGAN CHASE BANK/HSBC	XXX	69,770	70,000	69,992	69,993		1		1		69,993		(223)	(223)	144	03/29/2018
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3		10/23/2015	CITIGROUP GBL MKTS/SALOMO	XXX	209,836	210,000	209,959	209,963		9		9		209,972		(136)	(136)	1,607	06/15/2018
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	39,875	40,000	39,993	39,994		0		0		39,995		(120)	(120)	87	07/16/2018
47787VAC5	JOHN DEERE OWNER TR A A3		03/23/2015	NOMURA SECS, NEW YORK	XXX	89,972	90,000	89,986	89,988		1		1		89,989		(17)	(17)	228	04/16/2018
63938EAA2	NAVIENT STUDENT LOAN TRUS 1 A1 VAR RT 0		12/28/2015	Redemption	XXX	86,965	86,965	86,965	86,965						86,965				206	03/25/2021
65477NAE6	NISSAN AUTO LEASE TRUST A A4		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	160,061	160,000	159,979	159,981		1		1		159,982		79	79	280	10/15/2019
65477KAD4	NISSAN AUTO LEASE TRUST B A3		01/15/2015	BNP PARIBAS SECS CP/FIXED	XXX	90,056	90,000	89,999	89,999		0		0		89,999		57	57	68	06/15/2016
65477PAC5	NISSAN AUTO RECEIVABLES O A A3		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	54,811	55,000	54,987	54,990		1		1		54,990		(179)	(179)	109	08/15/2018
65477MAC2	NISSAN AUTO RECEIVABLES O C A3		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	79,788	80,000	79,983	79,987		1		1		79,988		(200)	(200)	147	08/15/2018
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3		02/20/2015	MERRILL LYNCH PIERCE FENN	XXX	129,832	130,000	129,999	129,999		0		0		129,999		(166)	(166)	205	07/16/2018
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3		07/16/2015	WELLS FARGO SECURITIES LL	XXX	90,067	90,000	89,996	89,996		1		1		89,997		70	70	583	09/17/2018

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3		03/23/2015	JP MORGAN CHASE BANK/HSBC	XXX	234,771	235,000	234,981	234,986		1		1		234,987		(216)	(216)	378	04/20/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,449,734	10,325,674	10,612,656	10,319,702		(26,323)		(26,323)		10,453,102		(3,368)	(3,368)	150,288	XXX
8399997 Subtotal - Bonds - Part 4						29,651,378	29,371,658	30,044,947	29,240,541	21,483	(76,665)		(55,182)		29,585,779		65,599	65,599	349,982	XXX
8399998 Summary Item from Part 5 for Bonds						4,549,132	4,524,657	4,575,232			(7,243)		(7,243)		4,567,989		(18,857)	(18,857)	48,066	XXX
8399999 Subtotal - Bonds						34,200,509	33,896,314	34,620,179	29,240,541	21,483	(83,908)		(62,425)		34,153,768		46,741	46,741	398,048	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00287Y109	ABBVIE INC		10/19/2015	J.P. MORGAN CLEARING CORP	3,045.000	176,116	XXX	152,154	199,265	(47,110)			(47,110)		152,154		23,961	23,961	4,259	XXX
00507V109	ACTIVISION BLIZZARD INC		09/04/2015	J.P. MORGAN CLEARING CORP	330.000	9,737	XXX	7,547	6,650	898			898		7,547		2,189	2,189	76	XXX
00724F101	ADOBE SYSTEMS INC		10/27/2015	CANTOR FITZGERALD & CO IN	10.000	881	XXX	764							764		117	117		XXX
00738A106	ADTRAN INC		07/22/2015	RBC CAPITAL MARKETS LLC,	337.000	5,458	XXX	5,015	7,347	(2,332)			(2,332)		5,015		443	443	61	XXX
007974108	ADVENT SOFTWARE INC		07/06/2015	INSTINET CORP, NEW YORK	549.000	24,209	XXX	13,213	16,821	(3,608)			(3,608)		13,213		10,996	10,996	71	XXX
001084102	AGCO CORP		02/23/2015	CREDIT SUISSE, NEW YORK (	120.000	6,024	XXX	5,224	5,424	(200)			(200)		5,224		800	800		XXX
00971T101	AKAMAI TECHNOLOGIES INC		10/01/2015	NATIONAL FINL SVCS CORP,	198.000	14,225	XXX	5,635	12,466	(6,831)			(6,831)		5,635		8,590	8,590		XXX
020002101	ALLSTATE CORP/THE		10/01/2015	GOLDMAN SACHS & CO, NY	878.000	55,131	XXX	46,515	61,680	(15,165)			(15,165)		46,515		8,617	8,617	652	XXX
021441100	ALTERA CORP		12/28/2015	NON-BROKER TRADE	527.000	28,458	XXX	19,208	19,467	(259)			(259)		19,208		9,250	9,250	379	XXX
02376R102	AMERICAN AIRLS GROUP INC		11/13/2015	J.P. MORGAN CLEARING CORP	16.000	694	XXX	104	858	(754)			(754)		104		589	589	5	XXX
031100100	AMETEK INC		09/01/2015	CREDIT SUISSE, NEW YORK (	1,060.000	55,952	XXX	49,034	55,788	(6,754)			(6,754)		49,034		6,918	6,918	191	XXX
032511107	ANADARKO PETROLEUM CORP		12/01/2015	CREDIT SUISSE, NEW YORK (	62.000	3,704	XXX	5,070							5,070		(1,366)	(1,366)	47	XXX
036752103	ANTHEM INC		07/01/2015	GOLDMAN SACHS EXECUTION &	8.000	1,299	XXX	1,090							1,090		209	209	11	XXX
037604105	APOLLO EDUCATION GROUP INC		06/01/2015	CREDIT SUISSE, NEW YORK (	1,025.000	17,299	XXX	32,995	34,963	(1,968)			(1,968)		32,995		(15,696)	(15,696)		XXX
037833100	APPLE INC		12/16/2015	GOLDMAN SACHS EXECUTION &	1,536.000	180,948	XXX	110,894	169,544	(58,649)			(58,649)		110,894		70,054	70,054	1,995	XXX
04013V108	ARES COMMERCIAL REAL ESTATE		04/01/2015	KEEFE BRUYETTE AND WOODS,	1,390.000	15,711	XXX	17,873	15,957	1,916			1,916		17,873		(2,162)	(2,162)	449	XXX
049513104	ATMEL CORP		04/10/2015	OPPENHEIMER & CO INC, NEW	766.000	6,262	XXX	5,492	6,431	(938)			(938)		5,492		770	770	31	XXX
052800109	AUTOLIV INC		08/20/2015	AVONDALE PARTNERS LLC, NA	293.000	30,403	XXX	15,416	31,093	(15,678)			(15,678)		15,416		14,987	14,987	434	XXX
053611109	AVERY DENNISON CORP		12/04/2015	J.P. MORGAN CLEARING CORP	530.000	32,669	XXX	24,967	27,496	(2,530)			(2,530)		24,967		7,703	7,703	602	XXX
054303102	AVON PRODUCTS INC		01/16/2015	GOLDMAN SACHS & CO, NY	545.000	4,039	XXX	5,346	5,118	228			228		5,346		(1,307)	(1,307)		XXX
054937107	BB&T CORP		01/05/2015	CREDIT SUISSE, NEW YORK (	665.000	24,765	XXX	20,562	25,862	(5,300)			(5,300)		20,562		4,203	4,203		XXX
077454106	BELDEN		07/15/2015	ITG INC, NEW YORK	19.000	1,453	XXX	397	1,497	(1,101)			(1,101)		397		1,056	1,056	3	XXX
084423102	BERKLEY W R CORP COM		07/28/2015	NATIONAL FINL SVCS CORP,	197.000	10,789	XXX	3,924	10,098	(6,174)			(6,174)		3,924		6,865	6,865	30	XXX
08579W103	BERRY PLASTICS GROUP INC		04/28/2015	CREDIT SUISSE, NEW YORK (	179.000	6,133	XXX	3,043	5,647	(2,604)			(2,604)		3,043		3,090	3,090		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
110122108	BRISTOL-MYERS SQUIBB CO		11/16/2015	CITIGROUP GBL MKTS INC, N	10.000	645	XXX	644							644		0	0		XXX
111621306	BROCADE COMMUNICATIONS SYSTEMS		11/18/2015	J.P. MORGAN CLEARING CORP	3,080.000	30,728	XXX	24,275	36,467	(12,192)			(12,192)		24,275		6,453	6,453	382	XXX
127097103	CABOT OIL & GAS CORP COM		07/20/2015	J.P. MORGAN CLEARING CORP	800.000	22,987	XXX	6,303	23,688	(17,385)			(17,385)		6,303		16,684	16,684	32	XXX
13057Q107	CALIFORNIA RESOURCES CORP		01/02/2015	DEUTSCHE BK SECS INC, NY	132.000	673	XXX	988	727	261			261		988		(315)	(315)		XXX
14149Y108	CARDINAL HEALTH INC		10/14/2015	J P MORGAN SECURITIES INC	1,220.000	99,381	XXX	52,547	98,491	(45,944)			(45,944)		52,547		46,834	46,834	1,184	XXX
142339100	CARLISLE COS INC		09/21/2015	INSTINET CORP, NEW YORK	54.000	5,131	XXX	1,118	4,873	(3,755)			(3,755)		1,118		4,013	4,013	43	XXX
149123101	CATERPILLAR INC		09/29/2015	GOLDMAN SACHS & CO, NY	707.000	52,173	XXX	60,805	64,712	(3,907)			(3,907)		60,805		(8,631)	(8,631)	970	XXX
150870103	CELANESE CORP		02/02/2015	INVESTMENT TECHNOLOGY GRO	1,410.000	77,171	XXX	85,981	84,544	1,437			1,437		85,981		(8,810)	(8,810)	48	XXX
151020104	CELGENE CORP		04/10/2015	CREDIT SUISSE, NEW YORK (	450.000	51,636	XXX	12,850	50,337	(37,487)			(37,487)		12,850		38,786	38,786		XXX
15117E107	CELLADON CORP		06/24/2015	GOLDMAN SACHS & CO, NY	640.000	991	XXX	7,451	12,499	(5,048)			(5,048)		7,451		(6,460)	(6,460)		XXX
125509109	CIGNA CORP		06/25/2015	STIFEL NICOLAUS	12.000	2,041	XXX	1,595							1,595		446	446		XXX
17275R102	CISCO SYSTEMS INC		10/28/2015	CREDIT SUISSE, NEW YORK (	437.000	12,757	XXX	7,984	12,155	(4,171)			(4,171)		7,984		4,773	4,773	279	XXX
172967424	CITIGROUP INC		09/24/2015	BARCLAYS CAPITAL INC./LE,	4,515.000	223,314	XXX	184,266	244,307	(60,041)			(60,041)		184,266		39,049	39,049	323	XXX
189754104	COACH INC		01/22/2015	J P MORGAN SECURITIES INC	140.000	5,326	XXX	5,058	5,258	(200)			(200)		5,058		268	268		XXX
19239V302	COGENT COMMUNICATIONS GROUP		06/12/2015	LIQUIDATING DIVIDEND		173	XXX	173	658	(485)			(485)		173					XXX
20030N101	COMCAST CORP		05/13/2015	J P MORGAN SECURITIES INC	1,505.000	81,910	XXX	37,165	87,305	(50,140)			(50,140)		37,165		44,744	44,744	341	XXX
20854P109	CONSOL ENERGY INC		08/04/2015	STEPHENS INC, LITTLE ROCK	315.000	4,398	XXX	15,874	10,650	5,224			5,224		15,874		(11,476)	(11,476)	39	XXX
212015101	CONTINENTAL RESOURCES INC		07/22/2015	KING (CL) & ASSOCIATES, A	688.000	26,137	XXX	7,124	26,392	(19,267)			(19,267)		7,124		19,013	19,013		XXX
22160K105	COSTCO WHOLESALE CORP		01/08/2015	JEFFERIES & CO INC, NEW Y	180.000	26,194	XXX	18,362	25,515	(7,153)			(7,153)		18,362		7,832	7,832		XXX
224399105	CRANE CO		05/01/2015	INVESTMENT TECHNOLOGY GRO	255.000	15,578	XXX	18,196	14,969	3,227			3,227		18,196		(2,618)	(2,618)	84	XXX
126408103	CSX CORP		03/30/2015	INVESTMENT TECHNOLOGY GRO	1,750.000	58,158	XXX	44,292	63,403	(19,111)			(19,111)		44,292		13,867	13,867	280	XXX
126650100	CVS CAREMARK CORP		10/23/2015	UBS SECURITIES LLC, STAMF	753.000	76,112	XXX	32,905	72,521	(39,616)			(39,616)		32,905		43,207	43,207	684	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		10/15/2015	LIQUIDATING DIVIDEND		1,345	XXX	1,345	1,636	(328)			(328)		1,345					XXX
235851102	DANAHER CORP		04/24/2015	RAYMOND JAMES & ASSOC INC	940.000	78,419	XXX	48,800	80,567	(31,767)			(31,767)		48,800		29,619	29,619	221	XXX
252131107	DEXCOM INC		11/05/2015	J.P. MORGAN CLEARING CORP	757.000	63,060	XXX	2,271	41,673	(39,402)			(39,402)		2,271		60,789	60,789		XXX
254709108	DISCOVER FINANCIAL SERVICES		08/06/2015	PERSHING LLC, JERSEY CITY	1,200.000	64,847	XXX	46,389	68,765	(31,468)			(31,468)		46,389		18,458	18,458	624	XXX
25470F104	DISCOVERY COMMUNICATIONS INC		01/21/2015	CREDIT SUISSE, NEW YORK (	155.000	4,576	XXX	5,246	5,340	(93)			(93)		5,246		(670)	(670)		XXX
260003108	DOVER CORP		01/05/2015	CREDIT SUISSE, NEW YORK (	150.000	10,406	XXX	7,514	10,758	(3,244)			(3,244)		7,514		2,892	2,892		XXX
285512109	ELECTRONIC ARTS INC		08/20/2015	J.P. MORGAN CLEARING CORP	37.000	2,536	XXX	482	1,740	(1,258)			(1,258)		482		2,054	2,054		XXX
268648102	EMC CORP/MA		11/16/2015	CITIGROUP GBL MKTS INC, N	5,495.000	138,621	XXX	149,047	163,421	(14,374)			(14,374)		149,047		(10,426)	(10,426)	1,581	XXX

SCHEDULE D - PART 4

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										11	12	13	14	15						
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29101U209	EMERALD OIL INC		04/01/2015	RAYMOND JAMES & ASSOC INC	5,040.000	3,972	XXX	28,737	6,048	22,689			22,689		28,737		(24,766)	(24,766)		XXX
291011104	EMERSON ELECTRIC CO		04/08/2015	ISI GROUP INC, NY	380.000	21,550	XXX	25,720	23,457	2,263			2,263		25,720		(4,171)	(4,171)	179	XXX
26875P101	EOG RESOURCES INC		02/11/2015	J P MORGAN SECURITIES INC	230.000	21,610	XXX	10,341	21,176	(10,835)			(10,835)		10,341		11,269	11,269	39	XXX
26884L109	EQT CORP		05/01/2015	BERNSTEIN SANFORD C & CO,	269.000	24,012	XXX	27,526	20,363	7,163			7,163		27,526		(3,514)	(3,514)	8	XXX
518439104	ESTEE LAUDER COS INC/THE		08/17/2015	BARCLAYS CAPITAL INC./LE,	990.000	78,640	XXX	72,184	75,438	(3,254)			(3,254)		72,184		6,456	6,456	475	XXX
30231G102	EXXON MOBIL CORP		03/06/2015	MERRILL LYNCH PIERCE FENN	440.000	38,170	XXX	40,879	40,678	201			201		40,879		(2,709)	(2,709)	304	XXX
31620M106	FIDELITY NATIONAL INFORMATION		04/13/2015	GOLDMAN SACHS & CO, NY	370.000	23,764	XXX	19,687	23,014	(3,327)			(3,327)		19,687		4,077	4,077	96	XXX
316773100	FIFTH THIRD BANCORP		01/05/2015	CREDIT SUISSE, NEW YORK (	2,600.000	48,411	XXX	37,371	52,975	(15,604)			(15,604)		37,371		11,040	11,040		XXX
343412102	FLUOR CORP		02/10/2015	GOLDMAN SACHS & CO, NY	90.000	4,996	XXX	5,317	5,457	(139)			(139)		5,317		(321)	(321)		XXX
35671D857	FREEPORT-MCMORAN INC		01/14/2015	RAYMOND JAMES & ASSOC INC	435.000	8,010	XXX	10,631	10,162	470			470		10,631		(2,621)	(2,621)	136	XXX
364760108	GAP INC/THE		08/07/2015	CREDIT SUISSE, NEW YORK (	1,140.000	38,625	XXX	42,901	48,005	(5,104)			(5,104)		42,901		(4,276)	(4,276)	775	XXX
37940X102	GLOBAL PAYMENTS INC		01/06/2015	CREDIT SUISSE, NEW YORK (	175.000	14,724	XXX	10,186	14,128	(3,942)			(3,942)		10,186		4,538	4,538		XXX
37954N206	GLOBE SPECIALTY METALS INC		12/24/2015	MERGER	2,125.000	29,544	XXX	30,061	36,614	(6,553)			(6,553)		30,061		(517)	(517)	675	XXX
38259P706	GOOGLE INC		10/05/2015	NON-BROKER TRADE	194.533	61,317	XXX	60,106	102,122	(42,016)			(42,016)		60,106		1,211	1,211		XXX
38259P508	GOOGLE INC		10/05/2015	MERGER WITH ALPHABET	194.000	61,463	XXX	61,463	102,948	(41,485)			(41,485)		61,463		0	0		XXX
406216101	HALLIBURTON CO		06/25/2015	PERSHING LLC, JERSEY CITY	1,500.000	64,607	XXX	58,484	58,995	(511)			(511)		58,484		6,123	6,123	540	XXX
404132102	HCC INSURANCE HOLDINGS INC		10/27/2015	MELLON BANK	410.000	31,980	XXX	11,152	21,943	(10,791)			(10,791)		11,152		20,828	20,828	484	XXX
422368100	HEARTWARE INTERNATIONAL INC		07/22/2015	J.P. MORGAN CLEARING CORP	205.000	18,257	XXX	15,539	15,053	486			486		15,539		2,718	2,718		XXX
427866108	HERSHEY CO/THE		04/15/2015	INVESTMENT TECHNOLOGY GRO	880.000	87,364	XXX	49,318	91,458	(42,140)			(42,140)		49,318		38,046	38,046	471	XXX
437076102	HOME DEPOT INC		06/18/2015	CREDIT SUISSE, NEW YORK (	485.000	54,997	XXX	29,074	50,910	(21,837)			(21,837)		29,074		25,923	25,923	191	XXX
443320106	HUB GROUP INC CL A		02/05/2015	J P MORGAN SECURITIES INC	540.000	19,681	XXX	13,746	20,563	(6,817)			(6,817)		13,746		5,935	5,935		XXX
443510201	HUBBELL INC		04/23/2015	J P MORGAN SECURITIES INC	95.000	10,434	XXX	3,105	10,149	(7,044)			(7,044)		3,105		7,329	7,329	53	XXX
452327109	ILLUMINA INC		09/29/2015	PERSHING LLC, JERSEY CITY	65.000	12,500	XXX	4,441	11,998	(7,557)			(7,557)		4,441		8,059	8,059		XXX
46071F103	INTERSECT ENT INC		07/08/2015	INSTINET CORP, NEW YORK	168.000	4,733	XXX	1,848	3,116	(1,268)			(1,268)		1,848		2,885	2,885		XXX
460254105	INTL RECTIFIER CORP		01/14/2015	NON-BROKER TRADE	740.000	29,600	XXX	9,990	29,526	(19,536)			(19,536)		9,990		19,610	19,610		XXX
477143101	JETBLUE AIRWAYS CORP		12/09/2015	J.P. MORGAN CLEARING CORP	373.000	9,513	XXX	2,306	5,916	(3,610)			(3,610)		2,306		7,207	7,207		XXX
478160104	JOHNSON & JOHNSON		10/08/2015	CREDIT SUISSE, NEW YORK (	419.000	40,562	XXX	26,441	43,815	(17,374)			(17,374)		26,441		14,121	14,121	885	XXX
46625H100	JPMORGAN CHASE & CO		01/06/2015	STATE STREET BROKERAGE SV	1,410.000	82,962	XXX	62,714	88,238	(25,524)			(25,524)		62,714		20,248	20,248		XXX
485170302	KANSAS CITY SOUTHERN COM NEW		07/16/2015	GOLDMAN SACHS & CO, NY	88.000	8,150	XXX	1,316	10,739	(9,423)			(9,423)		1,316		6,834	6,834	83	XXX
48242W106	KBR INC		07/08/2015	OPPENHEIMER & CO INC, NEW	388.000	7,154	XXX	6,577	6,577						6,577		577	577	93	XXX
50077C106	KRATON PERFORMANCE POLYMERS IN		07/15/2015	J.P. MORGAN CLEARING CORP	256.000	5,549	XXX	5,231	5,322	(91)			(91)		5,231		318	318		XXX

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

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
501044101	KROGER CO/THE		11/16/2015	CITIGROUP GBL MKTS INC, N	25.000	905	XXX	949							949		(44)	(44)		XXX
512807108	LAM RESEARCH CORP		11/16/2015	CITIGROUP GBL MKTS INC, N	530.000	39,387	XXX	36,395	42,050	(5,656)			(5,656)		36,395		2,992	2,992	261	XXX
521865204	LEAR CORP		07/22/2015	RAYMOND JAMES & ASSOC INC	183.000	18,940	XXX	7,544	17,949	(10,405)			(10,405)		7,544		11,396	11,396	54	XXX
526107107	LENNOX INTERNATIONAL INC		12/08/2015	UBS SECURITIES LLC, STAMF	380.000	47,029	XXX	11,656	36,127	(24,471)			(24,471)		11,656		35,374	35,374	407	XXX
530307107	LIBERTY BROADBAND CORP		03/09/2015	RBC CAPITAL MARKETS LLC,	112.000	6,076	XXX	2,731	5,610	(2,879)			(2,879)		2,731		3,345	3,345		XXX
530307115	LIBERTY BROADBAND CORP RT PUR COM SER C		01/08/2015	FROM LIBERTY BROADBAND CO	68.000	646	XXX	646	646						646					XXX
531229102	LIBERTY MEDIA CORP		07/01/2015	J.P. MORGAN CLEARING CORP	451.000	16,888	XXX	3,031	15,907	(12,876)			(12,876)		3,031		13,857	13,857		XXX
531229300	LIBERTY MEDIA CORP		11/18/2015	CITIGROUP GBL MKTS INC, N	127.000	5,014	XXX	2,096	4,449	(2,353)			(2,353)		2,096		2,918	2,918		XXX
539830109	LOCKHEED MARTIN CORP		09/04/2015	UBS SECURITIES LLC, STAMF	129.000	26,047	XXX	15,341	24,842	(9,501)			(9,501)		15,341		10,706	10,706	267	XXX
55616P104	MACY'S INC		10/09/2015	CREDIT SUISSE, NEW YORK (	520.000	26,254	XXX	25,191	34,190	(8,999)			(8,999)		25,191		1,064	1,064	699	XXX
56585A102	MARATHON PETROLEUM CORP		12/11/2015	J P MORGAN SECURITIES INC	725.000	47,705	XXX	43,902	42,759	1,142			1,142		43,902		3,803	3,803	497	XXX
58155Q103	MCKESSON CORP		03/26/2015	CREDIT SUISSE, NEW YORK (	90.000	20,440	XXX	8,058	18,682	(10,624)			(10,624)		8,058		12,381	12,381	43	XXX
58502B106	MEDNAX INC COM		10/22/2015	PERSHING LLC, JERSEY CITY	10.000	751	XXX	159	661	(503)			(503)		159		592	592		XXX
585055106	MEDTRONIC INC		01/27/2015	MERGER WITH MEDTRONIC	940.000	70,519	XXX	56,655	67,868	(11,213)			(11,213)		56,655		13,864	13,864	287	XXX
58933Y105	MERCK & CO INC		10/08/2015	CITIGROUP GBL MKTS INC, N	194.000	9,934	XXX	11,706							11,706		(1,772)	(1,772)	198	XXX
595112103	MICRON TECHNOLOGY INC		01/05/2015	MERRILL LYNCH PROFESSIONA	1,190.000	37,554	XXX	34,283	41,662	(7,379)			(7,379)		34,283		3,271	3,271		XXX
595137100	MICROSEMI CORP		04/27/2015	GOLDMAN SACHS & CO, NY	165.000	5,469	XXX	1,769	4,683	(2,914)			(2,914)		1,769		3,700	3,700		XXX
594918104	MICROSOFT CORP		04/01/2015	LIQUIDNET INC, BROOKLYN	2,820.000	113,896	XXX	110,434	130,989	(20,555)			(20,555)		110,434		3,462	3,462	874	XXX
61166W101	MONSANTO CO		05/26/2015	INVESTMENT TECHNOLOGY GRO	800.000	94,787	XXX	74,389	95,576	(21,187)			(21,187)		74,389		20,398	20,398	784	XXX
609839105	MTLY		09/29/2015	J.P. MORGAN CLEARING CORP	290.000	14,609	XXX	4,341	14,425	(10,083)			(10,083)		4,341		10,268	10,268	107	XXX
637071101	NATIONAL OILWELL VARCO INC		01/12/2015	SIMMONS & CO INTL, HOUSTO	1,075.000	57,702	XXX	72,777	70,445	2,332			2,332		72,777		(15,074)	(15,074)		XXX
681904108	OMNICARE INC		08/18/2015	J P MORGAN SECURITIES INC	685.000	65,201	XXX	23,722	49,957	(26,235)			(26,235)		23,722		41,480	41,480	271	XXX
681919106	OMNICOM GROUP INC		10/01/2015	PERSHING LLC, JERSEY CITY	146.000	9,574	XXX	6,231	11,311	(5,079)			(5,079)		6,231		3,342	3,342	219	XXX
682189105	ON SEMICONDUCTOR CORP		07/01/2015	WEDBUSH MORGAN SECS INC,	2,535.000	29,660	XXX	17,234	25,680	(8,445)			(8,445)		17,234		12,426	12,426		XXX
68389X105	ORACLE CORP		09/28/2015	UBS SECURITIES LLC, STAMF	405.000	14,927	XXX	16,876	18,213	(1,336)			(1,336)		16,876		(1,950)	(1,950)	153	XXX
690768403	OWENS-ILLINOIS INC		01/16/2015	CREDIT SUISSE, NEW YORK (	75.000	1,763	XXX	1,926	2,024	(99)			(99)		1,926		(162)	(162)		XXX
693718108	PACCAR INC		08/06/2015	MERRILL LYNCH PIERCE FENN	960.000	60,689	XXX	48,714	65,290	(16,576)			(16,576)		48,714		11,975	11,975	1,382	XXX
695156109	PACKAGING CORP OF AMERICA		04/21/2015	LIQUIDNET INC, BROOKLYN	300.000	22,270	XXX	3,760	23,415	(19,655)			(19,655)		3,760		18,510	18,510	241	XXX
696429307	PALL CORP		08/31/2015	NON-BROKER TRADE	344.000	40,641	XXX	7,934	34,816	(26,882)			(26,882)		7,934		32,707	32,707	143	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
717081103	PFIZER INC		10/08/2015	CREDIT SUISSE, NEW YORK (	987.000	33,469	XXX	16,805	30,745	(13,940)			(13,940)		16,805		16,664	16,664	658	XXX
693506107	PPG INDUSTRIES INC		04/01/2015	WELLS FARGO SECURITIES LL	460.000	102,088	XXX	70,449	106,329	(35,880)			(35,880)		70,449		31,639	31,639	308	XXX
740189105	PRECISION CASTPARTS CORP		07/22/2015	CREDIT SUISSE, NEW YORK (	355.000	68,095	XXX	69,736	85,512	(15,776)			(15,776)		69,736		(1,642)	(1,642)	20	XXX
740585104	PREMIERE GLOBAL SVCS INC		12/08/2015	NON-BROKER TRADE	2,812.000	39,368	XXX	25,207	29,863	(4,657)			(4,657)		25,207		14,161	14,161		XXX
741503403	PRICELINE.COM INC		10/23/2015	KNIGHT CLEARING SERVICES	14.000	19,139	XXX	9,214	15,963	(6,749)			(6,749)		9,214		9,925	9,925		XXX
74164F103	PRIMORIS SERVICES CORP		01/08/2015	KEYBANC CAPITAL MARKETS I	73.000	1,572	XXX	1,016	1,697	(681)			(681)		1,016		556	556		XXX
744320102	PRUDENTIAL FINANCIAL INC		08/24/2015	CREDIT SUISSE, NEW YORK (	535.000	41,466	XXX	47,522	48,396	(874)			(874)		47,522		(6,056)	(6,056)	774	XXX
74736K101	QORVO INC		04/13/2015	UBS SECURITIES LLC, STAMF	95.674	7,125	XXX	1,389							1,389		5,737	5,737		XXX
747525103	QUALCOMM INC		04/07/2015	MERRILL LYNCH PIERCE FENN	1,425.000	96,380	XXX	90,830	105,920	(15,090)			(15,090)		90,830		5,550	5,550	199	XXX
74762E102	QUANTA SERVICES INC		07/21/2015	BNP PARIBAS PRIME BROKERA	842.000	23,642	XXX	14,592	23,904	(9,312)			(9,312)		14,592		9,050	9,050		XXX
74834L100	QUEST DIAGNOSTICS INC/DE		10/23/2015	CITIGROUP GBL MKTS INC, N	233.000	15,700	XXX	14,362	15,625	(1,263)			(1,263)		14,362		1,338	1,338	244	XXX
74874Q100	QUINSTREET INC		02/05/2015	CANTOR FITZGERALD & CO IN	372.000	2,337	XXX	2,258	2,258						2,258		79	79		XXX
755111507	RAYTHEON CO		12/23/2015	J.P. MORGAN CLEARING CORP	119.000	15,004	XXX	6,118	12,872	(6,754)			(6,754)		6,118		8,885	8,885	311	XXX
75524W108	RE/MAX HOLDINGS INC		02/24/2015	SIDOTI & CO LLC, NEW YORK	13.000	449	XXX	286	445	(159)			(159)		286		163	163		XXX
761565100	REX ENERGY CORP		02/24/2015	MERRILL LYNCH PIERCE FENN	654.000	3,003	XXX	3,335	3,335						3,335		(333)	(333)		XXX
762760106	RICE ENERGY INC		12/16/2015	RAYMOND JAMES & ASSOC INC	400.000	3,446	XXX	10,974	8,388	2,586			2,586		10,974		(7,528)	(7,528)		XXX
775133101	ROGERS CORP		07/08/2015	CITIGROUP GBL MKTS INC, N	79.000	5,746	XXX	2,002	6,434	(4,432)			(4,432)		2,002		3,744	3,744		XXX
74973W107	RTI INTERNATIONAL METALS INC		07/23/2015	MERGER WITH ALCOA	227.000	4,030	XXX	3,248	5,734	(2,486)			(2,486)		3,248		782	782		XXX
79466L302	SALESFORCE.COM INC		11/12/2015	MERRILL LYNCH PROFESSIONA	350.000	26,871	XXX	13,886	20,759	(6,872)			(6,872)		13,886		12,985	12,985		XXX
80007P307	SANDRIDGE ENERGY INC		01/07/2015	INVESTMENT TECHNOLOGY GRO	2,538.000	3,161	XXX	4,619	4,619						4,619		(1,458)	(1,458)		XXX
78388J106	SBA COMMUNICATIONS CORP		06/18/2015	GOLDMAN SACHS EXECUTION &	264.000	31,630	XXX	10,145	29,241	(19,096)			(19,096)		10,145		21,485	21,485		XXX
811065101	SCRIPPS NETWORKS INTERACTIVE I		09/22/2015	J.P. MORGAN CLEARING CORP	390.000	21,321	XXX	31,045	29,355	1,690			1,690		31,045		(9,724)	(9,724)	230	XXX
81616X103	SELECT COMFORT CORP		05/01/2015	GOLDMAN SACHS & CO, NY	1,413.000	45,832	XXX	26,656	38,193	(11,537)			(11,537)		26,656		19,176	19,176		XXX
83001A102	SIX FLAGS ENTERTAINMENT CORP		07/15/2015	CANTOR CLEARING SERV, NEW	111.000	5,176	XXX	4,196	4,790	(593)			(593)		4,196		980	980	115	XXX
855244109	STARBUCKS CORP		04/01/2015	JANNEY MONTGOMERY SCOTT,	840.000	78,268	XXX	46,778	68,922	(22,144)			(22,144)		46,778		31,490	31,490	269	XXX
857477103	STATE STREET CORP		11/06/2015	GOLDMAN SACHS & CO, NY	1,010.000	70,312	XXX	54,525	79,285	(24,760)			(24,760)		54,525		15,788	15,788	1,228	XXX
86101X104	STOCK BUILDING SUPPLY HOLDINGS		12/02/2015	MERGER	1,526.000	23,274	XXX	23,274	23,378	(105)			(105)		23,274					XXX
86732Y109	SUNEDISON INC		11/17/2015	STATE STREET GLOBAL MARKE	1,318.000	4,370	XXX	7,098	25,714	(18,616)			(18,616)		7,098		(2,728)	(2,728)		XXX
875372104	TANDEM DIABETES CARE INC		10/02/2015	J.P. MORGAN CLEARING CORP	941.000	7,767	XXX	10,822							10,822		(3,055)	(3,055)		XXX
87582Y108	TANGOE INC		12/10/2015	J.P. MORGAN CLEARING CORP	773.000	5,918	XXX	10,241	10,072	169			169		10,241		(4,322)	(4,322)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
880779103	TEREX CORP		01/21/2015	RAYMOND JAMES & ASSOC INC	190.000	4,293	XXX	5,359	5,297	62			62		5,359		(1,066)	(1,066)		XXX
883203101	TEXTRON INC		11/16/2015	CITIGROUP GBL MKTS INC, N	40.000	1,672	XXX	1,672	1,684	(12)			(12)		1,672		(1)	(1)	3	XXX
216648402	THE COOPER COS INC		10/08/2015	RBC CAPITAL MARKETS LLC,	184.000	30,093	XXX	10,240	29,825	(19,585)			(19,585)		10,240		19,853	19,853	8	XXX
887317303	TIME WARNER INC		02/02/2015	DEUTSCHE BK SECS INC, NY	503.000	40,072	XXX	23,954	42,966	(19,012)			(19,012)		23,954		16,118	16,118		XXX
872540109	TJX COS INC/THE		11/16/2015	CITIGROUP GBL MKTS INC, N	20.000	1,286	XXX	1,386							1,386		(100)	(100)		XXX
89417E109	TRAVELERS COS INC/THE		07/15/2015	J.P. MORGAN CLEARING CORP	330.000	33,685	XXX	26,748	34,931	(8,183)			(8,183)		26,748		6,938	6,938	246	XXX
89531P105	TREX CO INC		09/29/2015	J.P. MORGAN CLEARING CORP	47.000	1,521	XXX	378	2,001	(1,624)			(1,624)		378		1,143	1,143		XXX
89674K103	TRIQUINT SEMICONDUCTOR INC		01/02/2015	MERGER WITH QORVO INC	3,405.000	20,694	XXX	20,694	93,808	(73,113)			(73,113)		20,694		0	0		XXX
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		05/15/2015	NON-BROKER TRADE	234.000	24,710	XXX	12,932	24,067	(11,134)			(11,134)		12,932		11,778	11,778		XXX
902494103	TYSON FOODS INC		12/16/2015	CREDIT SUISSE, NEW YORK (	1,076.000	51,176	XXX	35,525	43,137	(7,611)			(7,611)		35,525		15,650	15,650	309	XXX
90478E103	UNILIFE CORP		11/02/2015	CANTOR FITZGERALD & CO IN	4,840.000	4,297	XXX	12,343	16,214	(3,871)			(3,871)		12,343		(8,045)	(8,045)		XXX
907818108	UNION PACIFIC CORP		10/27/2015	STATE STREET GLOBAL MARKE	30.000	2,740	XXX	2,486							2,486		254	254	8	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		10/29/2015	DEUTSCHE BK SECS INC, NY	495.000	32,737	XXX	8,258	33,111	(24,852)			(24,852)		8,258		24,479	24,479		XXX
913017109	UNITED TECHNOLOGIES CORP		10/19/2015	J.P. MORGAN CLEARING CORP	62.000	5,695	XXX	7,439							7,439		(1,744)	(1,744)	130	XXX
91913Y100	VALERO ENERGY CORP		04/01/2015	SIMMONS & CO INTL, HOUSTO	430.000	24,982	XXX	20,718	21,285	(567)			(567)		20,718		4,265	4,265	92	XXX
92335C106	VERA BRADLEY INC		04/08/2015	BAIRD, ROBERT W & CO INC,	476.000	7,601	XXX	12,055	9,701	2,354			2,354		12,055		(4,454)	(4,454)		XXX
92343V104	VERIZON COMMUNICATIONS INC		03/09/2015	STATE STREET BROKERAGE SV	980.000	47,190	XXX	47,112	45,844	1,267			1,267		47,112		78	78	539	XXX
918204108	VF CORP		11/16/2015	GOLDMAN SACHS & CO, NY	220.000	15,023	XXX	12,166	16,478	(4,312)			(4,312)		12,166		2,857	2,857	29	XXX
929566107	WABASH NATIONAL CORP		12/01/2015	CITIGROUP GBL MKTS INC, N	2,730.000	37,246	XXX	14,382	33,743	(19,361)			(19,361)		14,382		22,864	22,864		XXX
92927K102	WABCO HLDGS INC COM		10/22/2015	PERSHING LLC, JERSEY CITY	114.000	12,428	XXX	3,009	11,945	(8,936)			(8,936)		3,009		9,419	9,419		XXX
930059100	WADDELL & REED FINANCIAL INC		10/29/2015	PERSHING LLC, JERSEY CITY	242.000	8,795	XXX	3,741	12,056	(8,315)			(8,315)		3,741		5,053	5,053	416	XXX
942622200	WATSCO INC		06/30/2015	INSTINET CORP, NY	65.000	8,052	XXX	2,496	6,955	(4,459)			(4,459)		2,496		5,556	5,556	57	XXX
949746101	WELLS FARGO & CO		12/23/2015	CREDIT SUISSE, NEW YORK (	570.000	31,066	XXX	16,698	31,247	(14,550)			(14,550)		16,698		14,369	14,369	417	XXX
958102105	WESTERN DIGITAL CORP		11/18/2015	UBS SECURITIES LLC, STAMF	160.000	10,033	XXX	10,647	17,712	(7,065)			(7,065)		10,647		(614)	(614)	304	XXX
96145D105	WESTROCK CO		11/01/2015	MERGER WITH MEADWESTVACO	0.300		XXX	20		0			0		20		(20)	(20)	0	XXX
983134107	WYNN RESORTS LTD		01/14/2015	CREDIT SUISSE, NEW YORK (	35.000	5,168	XXX	5,264	5,207	58			58		5,264		(96)	(96)		XXX
988498101	YUM! BRANDS INC		04/07/2015	STATE STREET BROKERAGE SV	940.000	73,641	XXX	68,260	68,479	(219)			(219)		68,260		5,381	5,381	705	XXX
136385101	CANADIAN NATURAL RESOURCES LTD	C	12/02/2015	J.P. MORGAN CLEARING CORP	306.000	7,039	XXX	10,142	9,449	692			692		10,142		(3,103)	(3,103)	190	XXX
148887102	CATAMARAN CORP	C	07/24/2015	MELLON	439.000	26,999	XXX	9,304	22,718	(13,415)			(13,415)		9,304		17,695	17,695		XXX
535919203	LIONS GATE ENTERTAINMENT CORP	C	10/05/2015	RBC CAPITAL MARKETS LLC,	213.000	8,417	XXX	1,494	6,820	(5,327)			(5,327)		1,494		6,923	6,923	38	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
767744105	RITCHIE BROTHERS AUCTIONEERS	C	07/20/2015	PERSHING LLC, JERSEY CITY	329.000	8,616	XXX	3,139	8,847	(5,708)			(5,708)		3,139		5,477	5,477	78	XXX
867224107	SUNCOR ENERGY INC	C	07/23/2015	J.P. MORGAN CLEARING CORP	1,950.000	49,570	XXX	80,214	61,971	18,243			18,243		80,214		(30,644)	(30,644)	747	XXX
G0083B108	ACTAVIS PLC	R	06/15/2015	EXCHANGED FOR ALLERGAN PL	620.000	95,600	XXX	89,280	159,594	(70,314)			(70,314)		89,280		6,320	6,320		XXX
Y0486S104	AVAGO TECHNOLOGIES LTD	R	11/16/2015	CITIGROUP GBL MKTS INC, N	6.000	712	XXX	736							736		(24)	(24)	3	XXX
G2554F113	COVIDIEN PLC	R	01/27/2015	MERGER WITH MEDTRONIC PLC	420.000	44,902	XXX	17,441	42,958	(25,516)			(25,516)		17,441		27,461	27,461	151	XXX
G27823106	DELPHI AUTOMOTIVE PLC	R	10/29/2015	ITG INC, NEW YORK	160.000	13,066	XXX	10,170	11,635	(1,465)			(1,465)		10,170		2,896	2,896	120	XXX
G30401106	ENDO INTERNATIONAL PLC	R	03/02/2015	INVESTMENT TECHNOLOGY GRO	1,260.000	107,380	XXX	82,468	90,871	(8,403)			(8,403)		82,468		24,912	24,912		XXX
G50871105	JAZZ PHARMACEUTICALS PLC	R	09/24/2015	CREDIT SUISSE, NEW YORK (	205.000	30,421	XXX	30,917	33,565	(2,648)			(2,648)		30,917		(496)	(496)		XXX
G5480U153	LIBERTY GLOBAL PLC LILAC	R	11/01/2015	RECEIVED FROM LIBERTY GLO	0.750		XXX	24		(3)			(3)		24		(24)	(24)		XXX
G5480U120	LIBERTY GLOBAL PLC SHS CL C	R	07/02/2015	LIQUIDATING DIVIDEND		3,209	XXX	3,209	4,477	(1,269)			(1,269)		3,209					XXX
580037109	MCDERMOTT INTERNATIONAL INC	R	12/09/2015	CREDIT SUISSE, NEW YORK (	3,806.000	16,518	XXX	16,291	11,075	5,216			5,216		16,291		227	227		XXX
G5960L103	MEDTRONIC PLC	R	12/23/2015	BERNSTEIN SANFORD C & CO,	198.000	15,350	XXX	14,854							14,854		496	496	202	XXX
N63218106	NIELSEN HOLDINGS N.V.	R	08/31/2015	MERGER	1,430.000	53,219	XXX	50,175	63,964	(13,789)			(13,789)		50,175		3,044	3,044	644	XXX
N6596X109	NXP SEMICONDUCTOR NV	R	10/29/2015	CITIGROUP GBL MKTS INC, N	755.000	58,161	XXX	44,453	57,682	(13,229)			(13,229)		44,453		13,708	13,708		XXX
G7945M107	SEAGATE TECHNOLOGY	R	09/28/2015	GOLDMAN SACHS EXECUTION &	116.000	4,878	XXX	1,353	7,714	(6,361)			(6,361)		1,353		3,526	3,526	175	XXX
82481R106	SHIRE PLC	R	10/08/2015	LIQUIDNET INC, BROOKLYN	590.000	126,765	XXX	107,432	125,399	(17,966)			(17,966)		107,432		19,332	19,332	70	XXX
H84989104	TE CONNECTIVITY LTD	R	07/01/2015	ITG INC, NEW YORK	680.000	42,388	XXX	24,912	43,010	(18,098)			(18,098)		24,912		17,476	17,476	417	XXX
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	12/29/2015	CREDIT SUISSE, NEW YORK (	2,062.000	133,202	XXX	81,022	118,586	(37,564)			(37,564)		81,022		52,181	52,181	1,498	XXX
G9319H102	VALIDUS HOLDINGS LTD COM SHS	R	06/02/2015	CITIGROUP GBL MKTS INC, N	225.000	9,539	XXX	8,038	9,351	(1,313)			(1,313)		8,038		1,501	1,501	32	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,019,718	XXX	4,579,043	6,325,097	(1,816,158)			(1,816,158)		4,579,043		1,440,675	1,440,675	40,771	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL MUTUAL FND		12/28/2015	NON-BROKER TRADE	2,498.751	150,000	XXX	100,250	161,869	(61,619)			(61,619)		100,250		49,750	49,750	6,787	XXX
922908710	VANGUARD 500 INDEX FUND		12/28/2015	NON-BROKER TRADE	263.741	50,000	XXX	43,979	50,082	(6,103)			(6,103)		43,979		6,021	6,021	1,040	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						200,000	XXX	144,229	211,951	(67,722)			(67,722)		144,229		55,771	55,771	7,827	XXX
9799997 Subtotal - Common Stocks - Part 4						6,219,718	XXX	4,723,272	6,537,047	(1,883,880)			(1,883,880)		4,723,272		1,496,446	1,496,446	48,598	XXX
9799998 Summary Item from Part 5 for Common Stocks						2,133,590	XXX	2,288,764							2,288,764		(155,174)	(155,174)	14,868	XXX
9799999 Subtotal - Common Stocks						8,353,308	XXX	7,012,036	6,537,047	(1,883,880)			(1,883,880)		7,012,036		1,341,272	1,341,272	63,465	XXX
9899999 Subtotal - Preferred and Common Stocks						8,353,308	XXX	7,012,036	6,537,047	(1,883,880)			(1,883,880)		7,012,036		1,341,272	1,341,272	63,465	XXX
9999999 Totals						42,553,817	XXX	41,632,215	35,777,588	(1,862,398)	(83,908)		(1,946,305)		41,165,804		1,388,013	1,388,013	461,513	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 B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828L57	U S TREASURY 1.750% 09/30/2022 DD 09/30/		11/30/2015	GOLDMAN SACHS & CO, NY	12/18/2015	GOLDMAN SACHS & CO, NY	710,000	699,378	698,324	699,458		80		80			(1,134)	(1,134)	2,784	2,105
912828K74	U S TREASURY 2.000% 08/15/2025 DD 08/15/		11/09/2015	JPMORGAN SECURITIES INC, NEW YORK	12/28/2015	UBS SECURITIES LLC, STAMF	145,000	140,350	141,754	140,407		57		57			1,348	1,348	1,072	686
912828XB1	U S TREASURY 2.125% 05/15/2025 DD 05/15/		10/29/2015	GOLDMAN SACHS & CO, NY	12/28/2015	GOLDMAN SACHS & CO, NY	235,000	234,458	232,393	234,467		8		8			(2,074)	(2,074)	3,101	2,280
912828RJ1	U S TREASURY NOTE		05/29/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/01/2015	DEUTSCHE BK SECS INC, NY	690,000	695,445	694,959	695,095		(350)		(350)			(136)	(136)	1,753	1,169
36179QYS4	GNMA II POOL #0MA2521		01/14/2015	NOMURA SECS, NEW YORK	05/07/2015	Redemption	175,000	185,021	183,382	184,623		(399)		(399)			(1,240)	(1,240)	2,143	340
0599999 Subtotal - Bonds - U.S. Governments							1,955,000	1,954,652	1,950,813	1,954,049		(603)		(603)			(3,236)	(3,236)	10,853	6,579
Bonds - U.S. Special Revenue, Special Assessment																				
3130A4GJ5	FEDERAL HOME LN BK CONS BD		02/26/2015	LOOP CAPITAL MARKETS LLC, JERSEY CITY	05/19/2015	JP MORGAN CHASE BANK/HSBC	90,000	89,959	90,225	89,961		3		3			263	263	233	
3135G0D75	FEDERAL NATL MTG ASSN 1.500% 06/22/2020		04/23/2015	BARCLAYS CAPITAL INC, NEW YORK	12/23/2015	NOMURA SECS, NEW YORK	940,000	934,423	930,177	935,071		647		647			(4,894)	(4,894)	9,204	353
3138YNMR5	FNMA POOL #0AY8467 3.500% 08/01/2045		10/06/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/28/2015	Redemption	114,657	120,121	118,122	120,081		(39)		(39)			(1,960)	(1,960)	924	67
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,144,657	1,144,503	1,138,523	1,145,114		611		611			(6,590)	(6,590)	10,362	419
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAS6	ACE INA HOLDINGS		03/09/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	05/18/2015	MORGAN STANLEY & CO INC,	90,000	89,985	89,915	89,985		0		0			(70)	(70)	512	
02687QDG0	AMERICAN INTERNATIONAL GROUP I		03/23/2015	CREDIT SUISSE, NEW YORK (CSUS)	07/15/2015	MELLON BANK	55,000	61,743	58,001	60,888		(855)		(855)			(2,887)	(2,887)	1,645	439
00206RCE0	AT&T INC		03/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	05/18/2015	JPMORGAN SECURITIES INC,	90,000	93,107	93,060	93,050		(57)		(57)			10	10	683	10
00206RBM3	AT&T INC 1.400% 12/01/2017 DD 12/11/12		02/20/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	12/07/2015	JPMORGAN SECURITIES INC,	50,000	49,595	49,909	49,708		114		114			201	201	718	163
053332AQ5	AUTOZONE INC		03/12/2015	STIFEL NICOLAUS	03/23/2015	WELLS FARGO SECURITIES LL	30,000	30,097	30,085	30,096		(1)		(1)			(11)	(11)	79	69
075887BD0	BECTON DICKINSON AND CO		02/20/2015	MILLENNIUM ADVISORS LLC, JERSEY CITY	03/23/2015	WELLS FARGO SECURITIES LL	45,000	45,432	45,305	45,420		(13)		(13)			(114)	(114)	227	158
149123CC3	CATERPILLAR INC		02/13/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	03/10/2015	GOLDMAN SACHS & CO, NY	110,000	115,212	114,463	115,179		(33)		(33)			(716)	(716)	1,226	977
125509BR9	CIGNA CORP		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/13/2015	Call	45,000	46,391	46,437	46,220		(170)		(170)			217	217	509	230
172967HK0	CITIGROUP INC 1.350% 03/10/2017 DD 03/10		02/12/2015	BARCLAYS CAPITAL INC, NEW YORK	12/01/2015	PERSHING LLC, JERSEY CITY	45,000	44,879	44,987	44,925		46		46			62	62	749	267
172967JW2	CITIGROUP INC 2.150% 07/30/2018 DD 07/30		08/26/2015	SCOTIA CAPITAL (USA) INC, NEW YORK	12/07/2015	JP MORGAN CHASE BANK/CORR	35,000	35,104	35,144	35,095		(10)		(10)			49	49	272	63
205887BP6	CONAGRA FOODS INC		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/23/2015	MERRILL LYNCH PIERCE FENN	55,000	55,185	54,984	55,153		(32)		(32)			(169)	(169)	479	352

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126650BH2	CVS HEALTH CORP		01/16/2015	MITSUBISHI UFJ SECURITIES, NEW YORK	07/14/2015	BK OF NEW YORK MELLON/TOR	45,000	49,943	48,488	48,938		(1,006)		(1,006)			(450)	(450)	1,624	367
25459HAY1	DIRECTV HOLDINGS LLC / DIRECTV		01/07/2015	BARCLAYS CAPITAL INC, NEW YORK	03/23/2015	WELLS FARGO SECURITIES LL	50,000	51,374	51,147	51,129		(245)		(245)			18	18	997	637
278865AP5	ECOLAB INC		01/07/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/23/2015	MILLENNIUM ADVISORS LLC,	45,000	44,766	44,957	44,782		16		16			175	175	196	62
30219GAJ7	EXPRESS SCRIPTS HOLDING CO		03/05/2015	BARCLAYS CAPITAL INC, NEW YORK	03/23/2015	CREDIT AGRICOLE (USA) INC	45,000	44,912	44,861	44,914		2		2			(53)	(53)	178	153
35671DAW5	FREEPORT-MCMORAN INC 2.150% 03/01/2017 D		02/25/2015	JPMORGAN SECURITIES INC, NEW YORK	12/15/2015	PERSHING LLC, JERSEY CITY	45,000	44,879	40,050	44,926		46		46			(4,876)	(4,876)	759	3
38141GER1	GOLDMAN SACHS GROUP INC/THE		02/12/2015	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	03/23/2015	MERRILL LYNCH PIERCE FENN	25,000	26,803	26,714	26,689		(114)		(114)			25	25	699	547
494550AU0	KINDER MORGAN ENERGY PARTNERS		02/27/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	03/23/2015	JEFFERIES & CO (BONDS DIR	35,000	37,811	37,587	37,722		(88)		(88)			(136)	(136)	321	193
501044CU3	KROGER CO/THE		01/08/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	03/23/2015	WELLS FARGO SECURITIES LL	45,000	45,066	45,077	45,058		(7)		(7)			19	19	239	129
61747YDT9	MORGAN STANLEY		02/24/2015	BARCLAYS CAPITAL INC, NEW YORK	03/23/2015	GOLDMAN SACHS & CO, NY	60,000	64,135	63,907	63,981		(154)		(154)			(74)	(74)	1,457	1,227
628530BE6	MYLAN INC 1.350% 11/29/2016 DD 11/29/13		01/08/2015	GOLDMAN SACHS & CO, NY	12/14/2015	BARCLAYS CAPITAL INC, NEW	45,000	44,811	44,610	44,904		92		92			(294)	(294)	963	74
693476BB8	PNC FUNDING CORP		01/15/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	03/23/2015	BARCLAYS CAPITAL INC, NEW	50,000	54,120	53,766	53,779		(341)		(341)			(14)	(14)	1,836	1,328
74432QBR5	PRUDENTIAL FINANCIAL INC		01/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/23/2015	JPMORGAN SECURITIES INC,	50,000	51,390	51,142	51,180		(210)		(210)			(38)	(38)	558	254
69362BAX0	PSEG POWER LLC 2.750% 09/15/2016 DD 09/1		01/08/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	12/18/2015	MORGAN STANLEY & CO INC,	50,000	51,378	50,439	50,603		(775)		(775)			(164)	(164)	1,749	451
887317AC9	TIME WARNER INC		01/07/2015	CREDIT AGRICOLE (USA) INC, ISELIN	08/31/2015	Call	40,000	43,362	42,485	42,221		(1,140)		(1,140)			264	264	1,867	372
94106LAX7	WASTE MANAGEMENT INC		01/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/24/2015	MORGAN STANLEY & CO INC,	55,000	56,447	56,301	56,287		(159)		(159)			14	14	818	560
984121BQ5	XEROX CORP		01/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/09/2015	BARCLAYS CAPITAL INC, NEW	40,000	44,219	42,138	42,525		(1,694)		(1,694)			(387)	(387)	3,465	1,223
636274AC6	NATIONAL GRID PLC	R	01/08/2015	KEYBANC CAPITAL MARKETS INC, NEW YORK	03/23/2015	Call	50,000	53,935	53,838	53,471		(464)		(464)			367	367	2,030	1,418
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,425,000	1,476,077	1,459,795	1,468,826		(7,251)		(7,251)			(9,031)	(9,031)	26,852	11,722
8399998 Subtotal - Bonds							4,524,657	4,575,232	4,549,132	4,567,989		(7,243)		(7,243)			(18,857)	(18,857)	48,066	18,721
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88554D205	3D SYSTEMS CORP		07/01/2015	CANTOR FITZGERALD & CO INC, NEW YORK	07/20/2015	BMO CAPITAL MARKETS CORP,	908	16,661	13,245	16,661							(3,416)	(3,416)		
00287Y109	ABBVIE INC		03/04/2015	LIQUIDNET INC, BROOKLYN	10/19/2015	J.P. MORGAN CLEARING CORP	860	51,818	46,574	51,818							(5,244)	(5,244)	2,481	

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00724F101	ADOBE SYSTEMS INC		04/06/2015	ISI GROUP INC, NY	10/27/2015	CANTOR FITZGERALD & CO IN	610	46,149	53,754	46,149							7,605	7,605		
001084102	AGCO CORP		02/03/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	03/02/2015	CREDIT SUISSE, NEW YORK (	45	2,144	2,253	2,144							110	110	20	
013817101	ALCOA INC		07/23/2015	MERGER WITH RTI INTERNATIONAL	07/24/2015	ITG INC, NEW YORK	643	4,024	6,225	4,024							2,201	2,201		
026874784	AMERICAN INTERNATIONAL GROUP I		04/09/2015	ISI GROUP INC, NY	12/04/2015	CREDIT SUISSE, NEW YORK (	1,245	71,264	76,280	71,264							5,016	5,016	696	
032511107	ANADARKO PETROLEUM CORP		03/06/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	12/01/2015	CREDIT SUISSE, NEW YORK (	365	31,300	21,928	31,300							(9,373)	(9,373)	278	
032654105	ANALOG DEVICES INC		04/10/2015	LIQUIDNET INC, BROOKLYN	12/09/2015	GOLDMAN SACHS & CO, NY	1,450	90,032	82,389	90,032							(7,643)	(7,643)	1,380	
036752103	ANTHEM INC		02/05/2015	J P MORGAN SECURITIES INC, BROOKLYN	07/01/2015	GOLDMAN SACHS EXECUTION &	105	14,348	17,109	14,348							2,761	2,761	116	
056752108	BAIDU INC		04/01/2015	J P MORGAN SECURITIES INC, BROOKLYN	04/15/2015	GOLDMAN SACHS & CO, NY	295	65,534	61,567	65,534							(3,966)	(3,966)		
09062X103	BIOGEN INC		03/06/2015	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY	04/28/2015	J P MORGAN SECURITIES INC	180	70,899	68,463	70,899							(2,436)	(2,436)		
149123101	CATERPILLAR INC		01/30/2015	STATE STREET BROKERAGE SVCS, BOSTON	10/01/2015	GOLDMAN SACHS & CO, NY	960	80,288	61,846	80,288							(18,442)	(18,442)	1,721	
125509109	CIGNA CORP		04/14/2015	CREDIT SUISSE, NEW YORK (CSUS)	06/25/2015	STIFEL NICOLAUS	20	2,653	3,401	2,653							748	748		
20717E101	CONFORMIS INC		07/01/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	07/16/2015	BERNSTEIN SANFORD C & CO,	131	1,965	2,730	1,965							765	765		
20854P109	CONSOL ENERGY INC		07/28/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	10/01/2015	CREDIT SUISSE, NEW YORK (	3,740	66,202	26,639	66,202							(39,563)	(39,563)	37	
235851102	DANAHER CORP		10/22/2015	J.P. MORGAN CLEARING CORP, NEW YORK	11/03/2015	STATE STREET GLOBAL MARKE	190	17,883	18,083	17,883							200	200		
254709108	DISCOVER FINANCIAL SERVICES		01/20/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	08/06/2015	PERSHING LLC, JERSEY CITY	170	10,326	9,187	10,326							(1,139)	(1,139)	88	
268648102	EMC CORP/MA		01/07/2015	BERNSTEIN SANFORD C & CO, NEW YORK	12/01/2015	CITIGROUP GBL MKTS INC, N	1,560	41,879	39,402	41,879							(2,477)	(2,477)	734	
37954N206	GLOBE SPECIALTY METALS INC		12/09/2015	OPPENHEIMER & CO INC, NEW YORK	12/24/2015	MERGER	524	6,769	7,285	6,769							517	517	110	
412822108	HARLEY-DAVIDSON INC		08/07/2015	GOLDMAN SACHS & CO, NY	10/20/2015	CREDIT SUISSE, NEW YORK (	494	29,304	23,989	29,304							(5,315)	(5,315)	153	
428236103	HEWLETT-PACKARD CO		05/11/2015	CREDIT RESEARCH & TRADING LLC, JERSEY	11/02/2015	MERGER	2,128	66,614	66,614	66,614							0	0	542	
459200101	INTERNATIONAL BUSINESS MACHINE		04/28/2015	BARCLAYS CAPITAL LE, JERSEY CITY	07/14/2015	CREDIT SUISSE, NEW YORK (	490	85,183	81,714	85,183							(3,469)	(3,469)	637	
46123D205	INVENSENSE INC		03/30/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/03/2015	ITG INC, NEW YORK	985	14,870	11,966	14,870							(2,903)	(2,903)		
487836108	KELLOGG CO		01/14/2015	CREDIT SUISSE, NEW YORK (CSUS)	04/08/2015	CREDIT SUISSE, NEW YORK (	390	26,427	25,233	26,427							(1,194)	(1,194)	191	

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CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
501044101	KROGER CO/THE		10/21/2015	BERNSTEIN SANFORD C & CO, NEW YORK	11/16/2015	CITIGROUP GBL MKTS INC, N	10	381	362	381							(19)	(19)		
517834107	LAS VEGAS SANDS CORP		06/18/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	07/13/2015	J.P. MORGAN CLEARING CORP	252	13,669	14,036	13,669							367	367		
580135101	MCDONALD'S CORP		01/29/2015	SJ LEVINSON & SONS LLC, JERSEY CITY	04/27/2015	J P MORGAN SECURITIES INC	165	15,333	15,962	15,333							629	629	140	
583334107	MEADWESTVACO CORP		03/25/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	07/02/2015	MERGER WITH WESTROCK	635	32,403	32,403	32,403							0	0	159	
58933Y105	MERCK & CO INC		01/06/2015	CREDIT SUISSE, NEW YORK (CSUS)	10/08/2015	CITIGROUP GBL MKTS INC, N	150	8,906	7,681	8,906							(1,225)	(1,225)	124	
63016Q102	NANTKWEST INC		07/28/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	09/28/2015	STEPHENS INC, LITTLE ROCK	113	2,825	1,460	2,825							(1,365)	(1,365)		
65540B105	NOODLES & CO		07/10/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	11/05/2015	JEFFERIES & CO INC, NEW Y	1,319	19,522	15,997	19,522							(3,525)	(3,525)		
70975L107	PENUMBRA INC		09/18/2015	J.P. MORGAN CLEARING CORP, NEW YORK	09/24/2015	MORGAN STANLEY & CO INC,	2	60	83	60							23	23		
740189105	PRECISION CASTPARTS CORP		05/19/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	07/22/2015	CREDIT SUISSE, NEW YORK (	115	24,776	22,031	24,776							(2,745)	(2,745)	3	
740585104	PREMIERE GLOBAL SERVICES INC		04/27/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	12/08/2015	NON-BROKER TRADE	200	2,087	2,800	2,087							713	713		
747525103	QUALCOMM INC		03/09/2015	BERNSTEIN SANFORD C & CO, NEW YORK	04/07/2015	GOLDMAN SACHS & CO, NY	690	50,139	46,821	50,139							(3,318)	(3,318)	275	
795435106	SALIX PHARMACEUTICALS LTD		01/29/2015	GOLDMAN SACHS & CO, NY	02/13/2015	LIQUIDNET INC, BROOKLYN	390	53,005	59,876	53,005							6,871	6,871		
828806109	SIMON PROPERTY GROUP INC		01/08/2015	UBS SECURITIES LLC, STAMFORD	05/01/2015	LIQUIDNET INC, BROOKLYN	385	74,410	70,808	74,410							(3,602)	(3,602)	539	
852312305	STAAR SURGICAL CO		01/28/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	05/21/2015	BTIG LLC, SAN FRANCISCO	313	1,794	2,887	1,794							1,094	1,094		
857477103	STATE STREET CORP		05/19/2015	J P MORGAN SECURITIES INC, BROOKLYN	11/06/2015	GOLDMAN SACHS & CO, NY	550	43,296	39,474	43,296							(3,822)	(3,822)	313	
859152100	STERIS CORP		09/25/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	11/03/2015	MERGER	1,360	91,994	91,993	91,994							(1)	(1)	603	
907818108	UNION PACIFIC CORP		04/10/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	10/27/2015	BERNSTEIN SANFORD C & CO,	1,210	126,759	113,049	126,759							(13,710)	(13,710)	614	
913017109	UNITED TECHNOLOGIES CORP		01/21/2015	J P MORGAN SECURITIES INC, BROOKLYN	10/19/2015	CREDIT SUISSE, NEW YORK (	220	26,188	19,206	26,188							(6,983)	(6,983)	322	
92532F100	VERTEX PHARMACEUTICALS INC		07/30/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	12/11/2015	ITG INC, NEW YORK	1,165	152,238	136,123	152,238							(16,116)	(16,116)		
963320106	WHIRLPOOL CORP		01/28/2015	CREDIT SUISSE, NEW YORK (CSUS)	07/01/2015	CREDIT SUISSE, NEW YORK (	390	79,963	66,080	79,963							(13,884)	(13,884)	595	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
988498101	YUM! BRANDS INC	..	08/19/2015	J.P. MORGAN CLEARING CORP, NEW YORK	12/11/2015	CREDIT SUISSE, NEW YORK (	1,490	123,503	107,670	123,503							(15,833)	(15,833)	685	
989207105	ZEBRA TECHNOLOGIES CORP	..	01/16/2015	CREDIT SUISSE, NEW YORK (CSUS)	03/02/2015	INVESTMENT TECHNOLOGY GRO	35	2,906	3,026	2,906							120	120		
867224107	SUNCOR ENERGY INC	I	04/02/2015	STATE STREET BROKERAGE SVCS, BOSTON	07/23/2015	J.P. MORGAN CLEARING CORP	760	23,393	19,320	23,393							(4,074)	(4,074)	202	
G0083B108	ACTAVIS PLC	R	04/09/2015	LIQUIDNET INC, BROOKLYN	06/15/2015	EXCHANGED FOR ALLERGAN PL	45	13,259	6,939	13,259							(6,320)	(6,320)		
G0177J108	ALLERGAN PLC	R	06/15/2015	ACTAVIS PLC EXCHANGE	09/28/2015	WEDBUSH MORGAN SECS INC,	665	102,539	187,934	102,539							85,395	85,395		
042068106	ARM HOLDINGS PLC	R	05/21/2015	STATE STREET BROKERAGE SVCS, BOSTON	08/06/2015	J.P. MORGAN CLEARING CORP	1,330	68,148	57,699	68,148							(10,449)	(10,449)	221	
G5960L103	MEDTRONIC PLC	R	01/27/2015	MERGER WITH COVIDIEN PLC	12/23/2015	CITIGROUP GBL MKTS INC, N	402	44,902	29,590	44,902							(15,312)	(15,312)	267	
N59465109	MYLAN NV	R	04/27/2015	RBC CAPITAL MARKETS LLC, NEW YORK	08/12/2015	STATE STREET GLOBAL MARKE	2,010	142,189	105,127	142,189							(37,062)	(37,062)		
N63218106	NIELSEN NV	R	07/10/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	08/31/2015	MERGER	400	17,931	14,886	17,931							(3,044)	(3,044)	512	
N6596X109	NXP SEMICONDUCTORS NV	R	04/24/2015	UBS SECURITIES LLC, STAMFORD	10/29/2015	CITIGROUP GBL MKTS INC, N	55	5,234	4,138	5,234							(1,096)	(1,096)		
H84989104	TE CONNECTIVITY LTD	R	01/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	07/01/2015	ITG INC, NEW YORK	165	10,477	10,250	10,477							(227)	(227)	107	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,288,764	2,133,590	2,288,764							(155,174)	(155,174)	14,868	
9799998 Subtotal - Common Stocks								2,288,764	2,133,590	2,288,764							(155,174)	(155,174)	14,868	
9899999 Subtotal - Preferred and Common Stocks								2,288,764	2,133,590	2,288,764							(155,174)	(155,174)	14,868	
9999999 Totals								6,863,996	6,682,721	6,856,753		(7,243)		(7,243)			(174,032)	(174,032)	62,934	18,721

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks								XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	MARSH & MCLENNAN COS INC 3.750% 03/14/20			09/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/14/2016	69,978		32			70,000	69,946	773		3.750	3.908	MS		
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							69,978		32			70,000	69,946	773		XXX	XXX	XXX		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							69,978		32			70,000	69,946	773		XXX	XXX	XXX		
7799999 Subtotal - Issuer Obligations							69,978		32			70,000	69,946	773		XXX	XXX	XXX		
8399999 Total Bonds							69,978		32			70,000	69,946	773		XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM			12/31/2015	MELLON BANK		1,033,738						1,033,738			0.500	0.500	MON	0	
60934N104	FEDERATED GOVT OBLIGATIONS FUND			11/30/2015	FIFTH THIRD		1,502						1,502			0.500	0.503	MON	2	
8899999 Subtotal - Exempt Money Market Mutual Funds							1,035,240					XXX	1,035,240			XXX	XXX	XXX	2	
9199999 Total Short-Term Investments							1,105,218		32			XXX	1,105,186	773		XXX	XXX	XXX	2	

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, Oh				3,935		(4,945,704)	X X X
Huntington Bank	Maumee, OH						206,576	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	3,935		(4,739,128)	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	3,935		(4,739,128)	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X	3,935		(4,738,761)	X X X

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

1. January	(8,807,024)	4. April	(2,374,025)	7. July	12,098,795	10. October	9,991,104
2. February	12,626,005	5. May	(2,464,847)	8. August	(2,751,152)	11. November	(3,001,728)
3. March	1,593,685	6. June	(2,028,085)	9. September	(854,751)	12. December	(4,738,761)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL 0.000% 01/07/2016	O	12/31/2015	0.000	01/07/2016	300,000		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					300,000		
0599999 Subtotal - Bonds - U.S. Governments					300,000		
7799999 Subtotals - Bonds - Issuer Obligations					300,000		
8399999 Subtotals - Bonds					300,000		
8699999 Total Cash Equivalents					300,000		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,164	400,016		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	400,164	400,016		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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