9 5 6 5 5 2 0 1 5 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period), 2838 (Prior Period) NAIC Company Code 95655 Employer's ID Number 31-1471229

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

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ] Property/Casualty [ ] Hospital, Medical and Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes ( ) No (X)

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio, US 43213
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 (614) 546-3211
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)
(614) 546-3211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Robert S. Watson (614) 546-3211
(Name) (Area Code) (Telephone Number) (Extension)

robert.watson@mchs.com
(E-Mail Address) (Fax Number)

OFFICERS

Keith Coleman (Chairperson)
Edward Griese# (Interim President & CEO)
Sister Barbara Hahl (Secretary)
Hugh Jones (Treasurer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Keith Coleman
Robert Griffith, MD
Sister Barbara Hahl
Hugh Jones
Daniel Wendorff, MD
Claus von Zychlin

State of Ohio
County of Franklin } SS

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

Roger Spoelman#	Keith Coleman	Thomas Davis#
Chairman of the Board	Treasurer	Interim President & CEO

Subscribed and sworn to before me this
14th day of March, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3+4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	30,052,957	11.904	30,052,957		30,052,957	11.904
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						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
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	467,517	0.185	467,517		467,517	0.185
1.512 Issued or guaranteed by FNMA and FHLMC	17,949,132	7.110	17,949,132		17,949,132	7.110
1.513 All other	1,566,761	0.621	1,566,761		1,566,761	0.621
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	59,264,438	23.474	59,264,438		59,264,438	23.474
2.2 Unaffiliated non-U.S. securities (including Canada)	7,426,611	2.942	7,426,611		7,426,611	2.942
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	5,720,952	2.266	5,720,952		5,720,952	2.266
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	44,084,538	17.462	44,084,538		44,084,538	17.462
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 $ .... of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	85,930,404	34.037	85,930,404		85,930,404	34.037
11. Other invested assets						
12. Total invested assets	252,463,310	100.000	252,463,310		252,463,310	100.000

Page SI02

Schedule A , Verification Between Years

NONE

Schedule B , Verification Between Years

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		
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 the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12.	Deduct total nonadmitted amounts		
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		164,668,354
2.	Cost of bonds and stocks acquired, Part 3, Column 7		50,200,177
3.	Accrual of discount		80,196
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,249,783	
	4.4 Part 4, Column 11	(3,347,738)	(2,097,955)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,806,439
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		48,756,220
7.	Deduct amortization of premium		333,369
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	34,717	
	9.4 Part 4, Column 13		34,717
10.	Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		166,532,905
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		166,532,905

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 (Including all obligations guaranteed by governments)	1. United States	30,520,474	30,709,115	30,645,502	30,475,132
	2. Canada				
	3. Other Countries				
	4. Totals	30,520,474	30,709,115	30,645,502	30,475,132
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	19,515,893	20,196,112	19,766,239	19,070,969
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	59,264,438	59,482,643	59,544,108	58,896,379
	9. Canada	2,077,433	2,146,747	2,075,583	2,075,000
	10. Other Countries	5,349,178	5,468,715	5,365,460	5,330,000
	11. Totals	66,691,049	67,098,105	66,985,151	66,301,379
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	116,727,416	118,003,332	117,396,892	115,847,480
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	46,916,309	46,916,309	36,699,807	
	21. Canada				
	22. Other Countries	2,889,181	2,889,181	2,472,093	
	23. Totals	49,805,490	49,805,490	39,171,900	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	49,805,490	49,805,490	39,171,900	
	26. Total Stocks	49,805,490	49,805,490	39,171,900	
	27. Total Bonds and Stocks	166,532,906	167,808,822	156,568,792	

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	40,832,173	19,092,954	4,275,077	34,698	1,195	64,236,097	31.4	46,090,753	24.7	64,236,097	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	40,832,173	19,092,954	4,275,077	34,698	1,195	64,236,097	31.4	46,090,753	24.7	64,236,097	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	15,000,206	13,968,944	2,261,782	1,453,260	244,288	32,928,480	16.1	25,174,086	13.5	32,928,479	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	15,000,206	13,968,944	2,261,782	1,453,260	244,288	32,928,480	16.1	25,174,086	13.5	32,928,479	

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

Quality Rating per the 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	46,100,063	17,459,410	23,226,712			86,786,185	42.5	99,303,759	53.3	86,786,184	
6.2 NAIC 2		4,071,192	16,302,886			20,374,078	10.0	15,847,108	8.5	20,374,079	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	46,100,063	21,530,602	39,529,598			107,160,263	52.4	115,150,867	61.8	107,160,263	
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

Quality Rating per the 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) 101,932,442	50,521,308	29,763,571	1,487,958	245,483	183,950,762	90.0	XXX	XXX	183,950,760	
9.2 NAIC 2	(d)	4,071,192	16,302,886			20,374,078	10.0	XXX	XXX	20,374,079	
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	101,932,442	54,592,500	46,066,457	1,487,958	245,483	(b) 204,324,840	100.0	XXX	XXX	204,324,839	
9.8 Line 9.7 as a % of Column 6	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 NAIC 1	91,137,541	43,546,909	35,034,613	781,849	67,686	XXX	XXX	170,568,599	91.5	168,816,470	1,752,128
10.2 NAIC 2		2,885,716	12,961,392			XXX	XXX	15,847,108	8.5	15,847,108	
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	91,137,541	46,432,625	47,996,005	781,849	67,686	XXX	XXX	(b) 186,415,707	100.0	184,663,578	1,752,128
10.8 Line 10.7 as a % of Column 8	48.9	24.9	25.7	0.4		XXX	XXX	100.0	XXX	99.1	0.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1	101,932,441	50,521,308	29,763,571	1,487,958	245,483	183,950,761	90.0	168,816,470	90.6	183,950,760	XXX
11.2 NAIC 2		4,071,192	16,302,886			20,374,078	10.0	15,847,108	8.5	20,374,079	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	101,932,441	54,592,500	46,066,457	1,487,958	245,483	204,324,839	100.0	184,663,578	99.1	204,324,839	XXX
11.8 Line 11.7 as a % of Column 6	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Column 6, Section 9	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1								1,752,128	0.9	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								1,752,128	0.9	XXX	
12.8 Line 12.7 as a % of Column 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Column 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... current year, $ .... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ..... 53,881,800 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	40,730,445	18,861,507	4,176,628			63,768,580	31.2	45,468,917	24.4	63,768,580	
1.2 Residential Mortgage-Backed Securities	101,727	231,447	98,450	34,698	1,195	467,517	0.2	621,837	0.3	467,517	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	40,832,172	19,092,954	4,275,078	34,698	1,195	64,236,097	31.4	46,090,754	24.7	64,236,097	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	13,412,586	9,956,786				23,369,372	11.4	18,528,125	9.9	23,369,372	
5.2 Residential Mortgage-Backed Securities	1,587,619	4,012,158	2,261,782	1,453,260	244,288	9,559,107	4.7	6,645,961	3.6	9,559,107	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	15,000,205	13,968,944	2,261,782	1,453,260	244,288	32,928,479	16.1	25,174,086	13.5	32,928,479	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	43,250,333	18,068,502	39,529,598			100,848,433	49.4	110,661,915	59.4	100,848,433	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	2,849,730	3,462,100				6,311,830	3.1	4,488,952	2.4	6,311,830	
6.5 Totals	46,100,063	21,530,602	39,529,598			107,160,263	52.4	115,150,867	61.8	107,160,263	
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 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	97,393,364	46,886,795	43,706,226			187,986,385	92.0	XXX	XXX	187,986,385	
9.2 Residential Mortgage-Backed Securities	1,689,346	4,243,605	2,360,232	1,487,958	245,483	10,026,624	4.9	XXX	XXX	10,026,624	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities	2,849,730	3,462,100				6,311,830	3.1	XXX	XXX	6,311,830	
9.5 Totals	101,932,440	54,592,500	46,066,458	1,487,958	245,483	204,324,839	100.0	XXX	XXX	204,324,839	
9.6 Line 9.5 as a % of Col. 6	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	87,569,175	40,767,453	46,322,329			XXX	XXX	174,658,957	93.7	173,051,642	1,607,315
10.2 Residential Mortgage-Backed Securities	1,393,559	3,368,567	1,656,137	781,849	67,686	XXX	XXX	7,267,798	3.9	7,267,798	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities	2,174,808	2,296,605	17,539			XXX	XXX	4,488,952	2.4	4,344,139	144,814
10.5 Totals	91,137,542	46,432,625	47,996,005	781,849	67,686	XXX	XXX	186,415,707	100.0	184,663,579	1,752,129
10.6 Line 10.5 as a % of Col. 8	48.9	24.9	25.7	0.4		XXX	XXX	100.0	XXX	99.1	0.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	97,393,365	46,886,795	43,706,226			187,986,386	92.0	173,051,642	92.8	187,986,385	XXX
11.2 Residential Mortgage-Backed Securities	1,689,347	4,243,605	2,360,232	1,487,958	245,483	10,026,625	4.9	7,267,798	3.9	10,026,624	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities	2,849,730	3,462,100				6,311,830	3.1	4,344,139	2.3	6,311,830	XXX
11.5 Totals	101,932,442	54,592,500	46,066,458	1,487,958	245,483	204,324,841	100.0	184,663,579	99.1	204,324,839	XXX
11.6 Line 11.5 as a % of Col. 6	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	49.9	26.7	22.5	0.7	0.1	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations								1,607,315	0.9	XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities								144,814	0.1	XXX	
12.5 Totals								1,752,129	0.9	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	26,460,723	26,460,723			
2. Cost of short-term investments acquired	85,090,586	85,090,586			
3. Accrual of discount	498	498			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	87,257,401	87,257,401			
7. Deduct amortization of premium	4,760	4,760			
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 the end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,289,646	24,289,646			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	24,289,646	24,289,646			

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

Page SI11

Schedule DB , Part A , Verification Between Years

NONE

Schedule DB , Part B , Verification Between Years

NONE

Page SI12

Schedule DB , Part C , Section 1

NONE

Page SI13

Schedule DB , Part C , Section 2

NONE

Page 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	43,425,380	43,425,380	
2. Cost of cash equivalents acquired	706,877,292	706,877,292	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	686,994,894	686,994,894	
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)	63,307,778	63,307,778	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	63,307,778	63,307,778	

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

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828-A7-5	UNITED STATES TREAS NTS				1	1,760,186	100.500	1,758,750	1,750,000	1,760,037		(149)			1.500	1.309	JD	72	13,125	12/15/2015	12/31/2018
912828-G4-6	UNITED STATES TREAS NTS				1	499,277	99.766	498,830	500,000	499,627		350			0.500	0.583	MN	219	2,500	02/20/2015	11/30/2016
912828-G7-9	UNITED STATES TREAS NTS				1	749,707	99.887	749,153	750,000	749,713		6			1.000	1.022	JD	348		12/15/2015	12/15/2017
912828-J2-7	UNITED STATES TREAS NTS				1	1,475,156	97.774	1,466,610	1,500,000	1,475,852		696			2.000	2.208	FA	11,332		09/15/2015	02/15/2025
912828-J9-2	UNITED STATES TREAS NTS				1	998,203	99.571	995,710	1,000,000	998,545		342			0.500	0.618	MS	1,270	2,500	09/15/2015	03/31/2017
912828-K7-4	UNITED STATES TREAS NTS				1	975,664	97.539	975,390	1,000,000	975,770		106			2.000	2.295	FA	7,554		12/15/2015	08/15/2025
912828-PC-8	UNITED STATES TREAS NTS				1	524,805	103.946	519,730	500,000	523,985		(819)			2.625	1.604	MN	1,695	6,563	10/30/2015	11/15/2020
912828-RT-9	UNITED STATES TREAS NTS				1	1,512,832	100.258	1,503,870	1,500,000	1,511,673		(1,159)			1.375	1.106	MN	1,803	10,313	09/15/2015	11/30/2018
912828-RU-6	UNITED STATES TREAS NTS				1	1,005,742	100.090	1,000,900	1,000,000	1,002,992		(2,750)			0.875	0.547	MN	765	8,750	02/27/2015	11/30/2016
912828-US-7	UNITED STATES TREAS NTS				1	1,000,977	100.043	1,000,430	1,000,000	1,000,190		(787)			0.375	0.281	MS	1,113	3,750	02/27/2015	03/15/2016
912828-VW-7	UNITED STATES TREAS NTS				1	1,004,063	100.141	1,001,410	1,000,000	1,002,858		(1,205)			0.875	0.468	MS	2,596		09/15/2015	09/15/2016
912828-WC-0	UNITED STATES TREAS NTS				1	250,771	99.883	249,708	250,000	250,746		(25)			1.750	1.692	AO	745		11/05/2015	10/31/2020
912828-XB-1	UNITED STATES TREAS NTS				1	746,045	98.727	740,453	750,000	746,101		56			2.125	2.199	MN	2,058	7,969	11/05/2015	05/15/2025
912828-FQ-8	UNITED STATES TREASURY NOTE				1	1,379,653	102.590	1,333,670	1,300,000	1,307,704		(12,168)			4.875	3.939	FA	23,938	63,375	05/31/2011	08/15/2016
912828-GH-7	UNITED STATES TREASURY NOTE				1	996,875	104.145	1,041,450	1,000,000	999,509		375			4.625	4.720	FA	17,469	46,250	10/15/2007	02/15/2017
912828-JR-2	UNITED STATES TREASURY NOTE				1	564,324	107.016	588,588	550,000	555,006		(1,643)			3.750	3.444	MN	2,663	20,625	11/30/2009	11/15/2018
912828-LY-4	UNITED STATES TREASURY NOTE				1	295,208	106.829	320,487	300,000	297,921		490			3.375	3.599	MN	1,307	10,125	12/16/2009	11/15/2019
912828-MP-2	UNITED STATES TREASURY NOTE				1	1,771,529	107.914	1,834,538	1,700,000	1,733,364		(7,536)			3.625	3.141	FA	23,277	61,625	05/31/2011	02/15/2020
912828-RE-2	UNITED STATES TREASURY NOTE				1	1,411,527	100.704	1,409,856	1,400,000	1,406,070		(2,230)			1.500	1.338	FA	7,096	21,000	12/05/2013	08/31/2018
912828-RF-9	UNITED STATES TREASURY NOTE				1	2,207,332	100.219	2,204,818	2,200,000	2,201,451		(2,184)			1.000	0.902	FA	7,434	22,000	05/31/2013	08/31/2016
912828-SY-7	UNITED STATES TREASURY NOTE				1	6,501,231	99.582	6,472,830	6,500,000	6,500,496		(353)			0.625	0.620	MN	3,552	40,625	12/28/2012	05/31/2017
912828-UF-5	UNITED STATES TREASURY NOTE				1	1,573,893	98.141	1,545,721	1,575,000	1,574,441		136			1.125	1.137	JD	49	17,719	12/28/2012	12/31/2019
912828-UN-8	UNITED STATES TREASURY NOTE				1	972,363	99.454	994,540	1,000,000	978,905		2,675			2.000	2.338	FA	7,554	20,000	07/12/2013	02/15/2023
0199999 - U.S. Governments - Issuer Obligations						30,177,364		30,207,440	30,025,000	30,052,956		(27,776)						125,910	378,813		
U.S. Governments - Residential Mortgage-Backed Securities																					
3620AA-TY-4	GNMA 30YR POOL #724267			2	1	468,138	111.450	501,675	450,132	467,517		(148)			5.000	3.907	MON	1,876	22,507	04/01/2010	09/15/2039
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						468,138		501,675	450,132	467,517		(148)						1,876	22,507		
0599999 - Subtotal - U.S. Governments						30,645,502		30,709,115	30,475,132	30,520,474		(27,924)						127,786	401,319		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
3133EE-W5-5	FEDERAL FARM CR BKS				1	626,226	99.620	615,652	618,000	625,954		(271)			1.800	1.506	JD	494	5,562	11/04/2015	06/15/2020
313379-EE-5	FEDERAL HOME LOAN BANKS				1	944,459	100.320	932,975	930,000	940,807		(3,043)			1.625	1.284	JD	714	15,113	10/21/2014	06/14/2019
3137EA-BA-6	FEDERAL HOME LOAN MORTGAGE CORP				1	1,631,919	107.386	1,610,787	1,500,000	1,533,188		(16,753)			5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	FEDERAL HOME LOAN MORTGAGE CORP				1	690,282	107.066	749,463	700,000	696,218		1,066			3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
31359M-4D-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,018,750	104.521	1,045,208	1,000,000	1,018,750					5.000		FA	19,167	50,000	04/01/2008	02/13/2017
3135G0-RT-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,063,440	99.520	1,049,938	1,055,000	1,058,575		(1,797)			0.875	0.703	JD	282	9,231	04/10/2013	12/20/2017
3136FT-P3-7	FEDERAL NATIONAL MORTGAGE ASSOC			1	1	300,980	99.755	297,270	298,000	299,913		(588)			1.680	1.476	FA	1,724	5,006	03/05/2014	02/27/2019
31398A-DM-1	FEDERAL NATIONAL MORTGAGE ASSOC				1	3,930,223	106.208	3,982,789	3,750,000	3,783,381		(21,944)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						10,206,279		10,284,081	9,851,000	9,956,786		(43,330)						49,269	389,600		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847			2	1	523,314	110.830	556,013	501,679	522,817		(188)			5.000	3.787	MON	2,090	25,084	05/11/2010	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR			2	1	61,350	105.823	64,379	60,837	61,197		(37)			4.500	4.234	MON	228	2,738	06/12/2009	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300			2	1	31,880	104.014	31,431	30,218	30,973		(216)			4.500	2.571	MON	113	1,360	03/18/2010	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671			2	1	182,368	112.578	205,593	182,622	182,368					5.500		MON	837	10,044	09/26/2008	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141			2	1	206,475	112.543	237,419	210,958	206,660		48			5.500	6.185	MON	967	11,603	10/29/2008	01/01/2035
31408F-6B-0	FNMA 30YR POOL #850566			2	1	80,005	110.168	92,947	84,368	80,184		40			5.000	6.725	MON	352	4,218	10/30/2008	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977			2	1	156,799	113.941	178,352	156,530	156,770		(6)			6.000	5.957	MON	783	9,392	08/12/2008	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347			2	1	411,071	111.651	444,449	398,071	410,595		(116)			5.000	4.064	MON	1,659	19,904	04/01/2010	08/01/2039
3138M5-LN-7	FNMA PASS-THRU . LNG 30 YEAR			2	1	2,092,939	103.391	2,086,945	2,018,506	2,092,891		(47)			3.500	2.947	MON	5,887	17,662	09/15/2015	08/01/2042
3138WE-6X-2	FNMA PASS-THRU . LNG 30 YEAR			2	1	2,377,461	105.893	2,361,834	2,230,394	2,377,946		486			4.000	2.775	MON	7,435	22,304	09/15/2015	07/01/2045
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR			2	1	380,985	108.232	398,704	368,379	380,618		(129)			4.500	3.737	MON	1,381	16,577	07/07/2011	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR			2	1	589,007	108.541	614,540	566,183	590,027		(253)			4.500	3.526	MON	2,123	25,478	07/28/2011	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR			2	1	603,392	106.102	596,848	562,522	602,119		(558)			4.000	2.737	MON	1,875	22,501	08/08/2012	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR			2	1	583,666	106.468	615,456	578,066	585,126		(107)			4.000	3.768	MON	1,927	23,123	07/28/2011	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR			2	1	153,934	110.334	163,981	148,622	153,678		(66)			5.000	3.926	MON	619	7,431	11/03/2009	02/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR			2	1	193,333	111.770	203,916	182,443	193,163		(110)			5.500	3.477	MON	836	10,034	01/28/2010	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR			2	1	92,138	111.988	106,528	95,125	92,251		22			5.500	6.655	MON	436	5,232	07/22/2008	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR			2	1	228,248	112.425	259,861	231,142	228,248					5.500		MON	1,059	12,713	10/31/2007	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR			2	1	237,290	112.198	269,753	240,425	237,290					5.500		MON	1,102	13,223	10/31/2007	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR			2	1	112,678	110.533	121,880	110,266	112,562		(41)			5.000	4.328	MON	459	5,513	07/23/2009	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR			2	1	261,628	114.694	301,201	262,613	261,626					6.000	6.159	MON	1,313	15,757	08/06/2007	06/01/2037
2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						9,559,960		9,912,031	9,219,969	9,559,107		(1,279)						33,482	281,890		
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						19,766,239		20,196,112	19,070,969	19,515,893		(44,609)						82,752	671,490		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131H-AQ-8	21ST CENTY FOX AMER INC			1	2FE	689,760	107.640	645,840	600,000	658,831		(10,656)			4.500	2.466	FA	10,200	27,000	01/11/2013	02/15/2021
88579Y-AF-8	3M COMPANY				1FE	1,379,210	97.639	1,366,946	1,400,000	1,386,287		1,949			2.000	2.174	JD	389	28,000	06/21/2012	06/26/2022
00440E-AT-4	ACE INA HLDG INC			1	1FE	499,720	99.114	495,570	500,000	499,906		186			2.300	2.317	MN	1,853		10/27/2015	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	1,010,250	102.321	1,023,210	1,000,000	1,007,950		(1,131)			4.500	4.396	JJ	20,750	45,000	11/20/2013	01/15/2022
025816-BD-0	AMERICAN EXPRESS CO SR NT				1FE	1,007,692	97.184	1,069,024	1,100,000	1,028,041		8,955			2.650	3.766	JD	2,348	29,150	11/14/2013	12/02/2022
0258M0-DP-1	AMERICAN EXPRESS CR CORP MTNBE				1FE	399,756	99.705	398,820	400,000	399,871		33			2.250	2.272	FA	3,400	9,000	08/12/2014	08/15/2019
03076C-AF-3	AMERIPRISE FINL INC			1	1FE	1,010,750	104.108	1,041,080	1,000,000	1,008,817		(958)			4.000	3.905	AO	8,444	40,000	11/20/2013	10/15/2023
037833-AK-6	APPLE INC GLBL NT 2.4%23			1	1FE	599,202	97.914	587,484	600,000	599,477		63			2.400	2.427	MN	2,320	14,400	04/30/2013	05/03/2023
00206R-AZ-5	AT&T INC			1	2FE	1,379,338	103.005	1,287,563	1,250,000	1,337,890		(14,379)			3.875	2.541	FA	18,299	48,438	01/18/2013	08/15/2021
053611-AG-4	AVERY DENNISON CORP			1	2FE	788,195	97.496	769,243	789,000	788,642		39			3.350	3.385	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-EU-9	BANK AMER CORP				2FE	971,196	98.609	986,090	1,000,000	977,441		2,697			3.300	3.709	JJ	15,583	33,000	08/28/2013	01/11/2023
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	587,510	110.221	551,105	500,000	536,998		(10,255)			5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	BANK OF NEW YORK MTN				1FE	641,035	108.485	678,031	625,000	633,492		(1,916)			4.600	4.279	JJ	13,257	28,750	07/22/2011	01/15/2020

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
084670-BF-4	BERKSHIRE HATHAWAY INC				1FE	745,185	105.366	737,562	700,000	731,516		(4,728)			3.400	2.611	JJ	9,983	23,800	01/14/2013	01/31/2022
084670-BL-1	BERKSHIRE HATHAWAY INC DEL			1	1FE	499,955	100.749	503,745	500,000	500,111		(30)			2.100	2.104	FA	3,996	10,500	08/07/2014	08/14/2019
14040H-AY-1	CAPITAL ONE FINL CORP				2FE	693,132	108.315	649,890	600,000	672,337		(12,068)			4.750	2.426	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BE-4	CAPITAL ONE FINL CORP			1	2FE	299,775	99.509	298,527	300,000	299,884		32			2.450	2.477	AO	1,368	7,350	04/21/2014	04/24/2019
17275R-AX-0	CISCO SYS INC			1	1FE	923,751	101.332	937,321	925,000	924,268		517			2.450	2.484	JD	1,007	11,205	06/10/2015	06/15/2020
172967-FT-3	CITIGROUP INC				2FE	499,964	107.456	483,552	450,000	484,995		(5,201)			4.500	3.102	JJ	9,394	20,250	01/14/2013	01/14/2022
19416Q-DY-3	COLGATE PALMOLIVE CO MTNS BE			1	1FE	853,145	100.791	856,724	850,000	851,977		(312)			2.450	2.422	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP NEW			1	1FE	1,023,420	101.421	1,014,210	1,000,000	1,028,663		(3,966)			3.125	2.662	JJ	14,410	31,250	01/10/2013	07/15/2022
25459H-BF-1	DIRECT HLDG LLC			1	2FE	1,039,470	101.518	1,015,180	1,000,000	1,027,948		(4,002)			3.800	3.325	MS	11,189	38,000	01/11/2013	03/15/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS			1	2FE	1,027,842	102.784	950,752	925,000	994,425		(11,595)			4.375	2.899	JD	1,799	40,469	01/14/2013	06/15/2021
25468P-CW-4	DISNEY WALT CO MTNS			1	1FE	1,292,369	98.769	1,283,997	1,300,000	1,294,475		724			2.350	2.432	JD	2,546	30,550	01/11/2013	12/01/2022
278642-AE-3	EBAY INC			1	2FE	578,346	92.858	557,148	600,000	580,408		2,062			2.600	3.181	JJ	7,193	7,800	03/24/2015	07/15/2022
31428X-AZ-9	FEDEX CORP				2FE	553,995	100.524	557,908	555,000	554,267		271			2.300	2.347	FA	5,319	7,163	01/06/2015	02/01/2020
316773-CP-3	FIFTH THIRD BANCORP			1	2FE	747,975	102.474	768,555	750,000	748,518		150			4.300	4.376	JJ	14,781	32,250	11/18/2013	01/16/2024
36962G-4Y-7	GENERAL ELEC CAP CORP SR NT-A 4.62				1FE	603,161	110.040	660,240	600,000	601,842		(322)			4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
36962G-3H-5	GENERAL ELECTRIC CAP CORP MTN				1FE	429,125	107.308	536,540	500,000	429,125					5.625		MS	8,281	28,125	10/31/2007	09/15/2017
36962G-3U-6	GENERAL ELECTRIC CAP CORP MTN				1FE	99,937	108.986	108,986	100,000	99,972		7			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	405,557	103.094	515,470	500,000	487,752		15,000			5.750		AO	7,188	28,750	10/16/2007	10/01/2016
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	113.928	740,532	650,000	732,152		(11,999)			5.750	3.453	JJ	16,300	37,375	01/11/2013	01/24/2022
38259P-AB-8	GOOGLE INC			1	1FE	1,227,328	106.805	1,319,042	1,235,000	1,230,691		702			3.625	3.731	MN	5,223	44,769	07/22/2011	05/19/2021
40414L-AK-5	HCP INC			1	2FE	572,338	99.687	573,200	575,000	573,237		174			4.200	4.289	MS	8,050	24,150	02/12/2014	03/01/2024
428236-BF-9	HEWLETT-PACKARD CO			1	2FE	93,937	99.045	96,074	97,000	94,974		363			3.750	4.269	JD	303	3,638	01/11/2013	12/01/2020
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2FE	723,826	96.144	697,044	725,000	724,537		711			4.000	4.048	JD	1,289	16,917	05/06/2015	06/15/2025
458140-AM-2	INTEL CORP			1	1FE	1,290,796	99.152	1,288,976	1,300,000	1,293,298		861			2.700	2.801	JD	1,560	35,100	01/10/2013	12/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	559,677	107.157	530,427	495,000	540,482		(6,653)			4.750	3.114	FA	8,883	23,513	01/11/2013	02/15/2022
24422E-RM-3	JOHN DEERE CAPITAL CORP				1FE	1,270,388	99.856	1,248,200	1,250,000	1,264,299		(2,105)			2.750	2.565	MS	10,122	34,375	01/14/2013	03/15/2022
478160-AU-8	JOHNSON & JOHNSON			1	1FE	982,550	109.555	1,095,550	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	108.324	1,083,240	1,000,000	1,092,767		(15,864)			4.625	2.769	MN	6,552	46,250	01/14/2013	05/10/2021
48121C-YK-6	JPMORGAN CHASE BANK NA				1FE	458,294	106.861	534,305	500,000	458,294					6.000		AO	7,500	30,000	12/06/2007	10/01/2017
494550-BT-2	KINDER MORGAN ENERGY PARTNERS			1	2FE	994,940	88.471	884,710	1,000,000	996,498		601			3.500	3.606	MS	11,667	35,000	02/19/2014	03/01/2021
501044-CS-8	KROGER CO SR NT			1	2FE	749,685	103.124	773,430	750,000	750,175		(22)			3.850	3.883	FA	12,031	28,875	07/18/2013	08/01/2023
50540R-AM-4	LABORATORY CORP AMER HLDGS			1	2FE	789,336	100.421	793,326	790,000	789,664		108			2.500	2.531	MN	3,292	19,750	10/29/2013	11/01/2018
58013M-EW-0	MCDONALDS CORP MED TERM NT BE			1	2FE	190,669	100.184	190,350	190,000	190,705		37			2.100	1.979	JD	244		12/04/2015	12/07/2018
609207-AA-3	MONDELEZ INTL INC			1	2FE	995,410	100.217	1,002,170	1,000,000	997,405		800			2.250	2.351	FA	9,375	22,500	01/09/2014	02/01/2019
637071-AJ-0	NATIONAL OILWELL VARCO INC			1	1FE	1,312,184	87.742	1,162,582	1,325,000	1,315,519		1,228			2.600	2.732	JD	2,871	34,450	03/25/2013	12/01/2022
68389X-AP-0	ORACLE CORP			1	1FE	1,276,002	97.881	1,272,453	1,300,000	1,282,532		2,310			2.500	2.736	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP AMER			1	2FE	847,748	103.276	877,846	850,000	848,722		128			4.500	4.573	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	99.901	669,337	670,000	669,697		36			2.750	2.776	MS	6,142	18,425	02/25/2013	03/01/2023
89837L-AA-3	PRINCETON UNIVERSITY			1	1FE	497,655	109.384	546,920	500,000	499,097		247			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
742718-DN-6	PROCTER & GAMBLE CO			1	1FE	479,155	109.075	523,560	480,000	479,739		69			4.700	4.773	FA	8,523	22,560	02/03/2009	02/15/2019
779382-AP-5	ROWAN COS INC			1	2FE	678,600	73.641	460,256	625,000	664,339		(5,330)			4.875	3.797	JD	2,539	30,469	03/25/2013	06/01/2022

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
828807-CN-5	SIMON PPTY GROUP			1	1FE	1,288,209	97.818	1,271,634	1,300,000	1,291,374		1,082			2.750	2.874	FA	14,896	35,750	01/10/2013	02/01/2023
857477-AL-7	STATE STR CORP				1FE	673,907	98.666	665,996	675,000	674,457		63			3.100	3.136	MN	2,674	20,925	05/08/2013	05/15/2023
867914-BG-7	SUNTRUST BKS INC			1	2FE	799,288	100.576	804,608	800,000	799,765		63			2.500	2.524	MN	3,333	20,000	04/24/2014	05/01/2019
87165B-AE-3	SYNCHRONY FINL SR GLBL			1	2FE	344,279	98.189	338,752	345,000	344,528		249			2.700	2.754	FA	3,830	4,683	01/26/2015	02/03/2020
89236T-CM-5	TOYOTA MOTOR CRED				1FE	500,000	100.162	500,810	500,000	500,000					0.522	0.520	MJSD	135	853	06/04/2015	06/13/2016
89233P-4R-4	TOYOTA MOTOR CREDIT CORP			1	1FE	723,992	100.064	725,464	725,000	724,992		141			2.800	2.840	JJ	9,586	20,300	01/05/2011	01/11/2016
91159J-AA-4	US BANCORP MTN			1	1FE	1,289,587	99.793	1,297,309	1,300,000	1,292,490		1,022			2.950	3.071	JJ	17,684	38,350	01/28/2013	07/15/2022
92343V-BC-7	VERIZON COMMUNICATIONS INC			1	2FE	1,415,180	101.930	1,325,090	1,300,000	1,378,943		(12,478)			3.500	2.393	MN	7,583	45,500	01/11/2013	11/01/2021
92553P-AX-0	VIACOM INC NEW			1	2FE	545,556	93.784	515,812	550,000	546,568		343			3.875	4.003	AO	5,328	21,313	03/04/2014	04/01/2024
929903-DT-6	WACHOVIA CORP				1FE	375,234	105.876	529,380	500,000	375,234					5.750		JD	1,278	28,750	12/18/2007	06/15/2017
931142-CZ-4	WAL MART STORES INC SR. NT. 3.25%2				1FE	149,429	105.549	158,324	150,000	149,746		47			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
931142-CU-5	WAL-MART STORES INC				1FE	999,080	107.060	1,070,600	1,000,000	999,933		12			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
94974B-FD-7	WELLS FARGO CO MTN BE				1FE	513,725	101.145	505,725	500,000	505,396		(3,931)			2.100	1.296	MN	1,546	10,500	11/13/2013	05/08/2017
94974B-FJ-4	WELLS FARGO CO MTN BE				1FE	306,992	100.911	327,961	325,000	310,532		1,712			3.450	4.223	FA	4,298	11,213	11/20/2013	02/13/2023
983919-AH-4	XILINX INC			1	1FE	1,439,575	100.069	1,451,001	1,450,000	1,442,665		1,272			3.000	3.130	MS	12,808	43,500	03/05/2014	03/15/2021
98385X-AP-1	XTO ENERGY INC			1	1FE	685,854	110.039	660,234	600,000	629,130		(11,189)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-C8-8	BANK NOVA SCOTIA HALIFAX SR NT 4.3		I		1FE	805,504	108.598	868,784	800,000	803,144		(551)			4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
780082-AA-1	ROYAL BANK OF CANADA		I		1FE	399,944	98.387	393,548	400,000	400,054		110			1.875	1.880	FA	3,042	3,750	01/29/2015	02/05/2020
89114Q-AE-8	TORONTO DOMINION BANK		I		1FE	870,135	101.076	884,415	875,000	874,236		916			2.375	2.499	AO	4,156	20,781	10/12/2011	10/19/2016
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US		R		1FE	854,119	99.920	854,316	855,000	854,784		223			1.250	1.281	JD	564	10,688	12/05/2013	12/12/2016
20271R-AE-0	COMMONWEALTH BK AUSTRALIA		R		1FE	1,247,838	99.785	1,247,313	1,250,000	1,249,253		611			1.125	1.179	MS	4,250	14,063	03/05/2014	03/13/2017
25152R-WY-5	DEUTSCHE BK AG		R		1FE	1,374,519	99.380	1,366,475	1,375,000	1,374,962		23			1.350	1.356	MN	1,598	18,563	05/22/2014	05/30/2017
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		R	1	1FE	1,175,824	107.552	1,236,848	1,150,000	1,163,971		(3,042)			4.375	4.106	MS	13,417	50,313	07/25/2011	03/25/2020
961214-BK-8	WESTPAC BANKING CORP		R		1FE	713,161	109.109	763,763	700,000	706,207		(1,469)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						61,335,731		61,464,001	60,651,000	61,039,865		(107,203)						554,308	1,974,737		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05522R-CU-0	BA CREDIT CARD TR 2015-2A			2	1FE	1,099,868	99.430	1,093,730	1,100,000	1,100,839		971			1.360	1.334	MON	665	9,392	04/22/2015	09/15/2020
15200W-AB-1	CENTRPOINT ENGY TRANS 2012-4			2	1FE	100,000	100.595	100,595	100,000	100,021		(7)			2.161	2.164	AO	456	2,161	01/11/2012	10/15/2021
161571-HA-5	CHASE ISSUANCE TR 2015-7A			2	1FE	499,864	99.636	498,180	500,000	499,883		20			1.620	1.642	MON	360	3,060	07/22/2015	07/15/2020
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C			2	1FE	439,935	99.709	438,720	440,000	439,968		29			1.060	1.072	MON	207	4,664	11/18/2014	05/15/2019
34530Y-AA-1	FORD CREDIT AUTO OWN TR 2015-C			2	1FE	272,470	99.940	272,307	272,470	272,470					0.380	0.387	MON	49	242	09/15/2015	09/15/2016
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER			2	1FE	999,611	99.746	997,460	1,000,000	999,959		25			1.360	1.371	MON	604	13,600	08/22/2012	08/15/2020
43814J-AC-8	HONDA AUTO RECV 2014-4			2	1FE	799,858	99.742	797,936	800,000	799,938		73			0.990	1.003	MON	308	7,920	11/19/2014	09/17/2018
44614U-AA-7	HUNTINGTON AUTO TR 2015-1			2	1FE	74,216	99.976	74,198	74,216	74,216					0.350	0.356	MON	12	142	06/03/2015	06/15/2016
44918L-AA-0	HYUNDAI AUTO RECV TR 2015-C			2	1FE	231,105	99.925	230,932	231,105	231,105					0.390	0.397	MON	43	225	09/10/2015	09/15/2016
58772P-AA-6	MERC-BENZ AUTO RECV TR 2015-1			2	1FE	170,193	99.956	170,118	170,193	170,193					0.390	0.399	MON	28	281	07/15/2015	08/15/2016
65477U-AC-4	NISSAN AUTO RECV 2015-A			2	1FE	449,905	99.469	447,611	450,000	450,198		293			1.050	1.024	MON	210	3,163	04/07/2015	10/15/2019
90290X-AA-5	USAA AUTO OWNER TR 2015-1			2	1FE	111,691	99.930	111,613	111,691	111,691					0.380	0.387	MON	18	171	07/21/2015	08/15/2016
98160Y-AA-3	WORLD OMNI AUTO TR 2015-B			2	1FE	400,703	100.000	400,704	400,703	400,703					0.410	0.417	MON	73	283	10/07/2015	10/17/2016
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,649,420		5,634,103	5,650,379	5,651,185		1,403						3,033	45,303		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						66,985,151		67,098,104	66,301,379	66,691,049		(105,800)						557,341	2,020,040		
7799999 - Total Bonds - Subtotal - Issuer Obligations						101,719,374		101,955,523	100,527,000	101,049,607		(178,309)						729,487	2,743,150		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						10,028,097		10,413,705	9,670,101	10,026,625		(1,426)						35,358	304,397		
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						5,649,420		5,634,103	5,650,379	5,651,185		1,403						3,033	45,303		
8399999 - Total Bonds						117,396,892		118,003,331	115,847,480	116,727,416		(178,332)						767,878	3,092,849		

Page E11

Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated)																	
88579Y-10-1	3M COMPANY			831.000	125,182	150.640	125,182	107,056		3,351		(11,335)		(11,335)		L	05/27/2015
002824-10-0	ABBOTT LABORATORIES			1,992.000	89,461	44.910	89,461	73,456		1,848		(321)		(321)		L	09/18/2015
00287Y-10-9	ABBVIE INC COM			2,225.000	131,809	59.240	131,809	115,829		4,168		(14,431)		(14,431)		L	05/27/2015
00507V-10-9	ACTIVISON BLIZZARD INC			645.000	24,968	38.710	24,968	20,066				4,902		4,902		L	09/18/2015
00508Y-10-2	ACUITY BRANDS INC			1,194.000	279,157	233.800	279,157	221,260		259		57,897		57,897		L	08/20/2015
00724F-10-1	ADOBE SYS INC			652.000	61,249	93.940	61,249	36,302				13,729		13,729		L	05/27/2015
00751Y-10-6	ADVANCE AUTO PARTS INC			98.000	14,750	150.510	14,750	15,680	6	6		(930)		(930)		L	07/08/2015
00766T-10-0	AECOM			7,458.000	223,964	30.030	223,964	226,520				(2,556)		(2,556)		L	11/13/2015
001031-10-3	AEP INDS INC			3,582.000	276,351	77.150	276,351	205,583				70,769		70,769		L	08/20/2015
00130H-10-5	AES CORP			778.000	7,445	9.570	7,445	10,620		311		(3,268)		(3,268)		L	02/06/2014
00817Y-10-8	AETNA INC NEW			475.000	51,357	108.120	51,357	30,628		452		8,217		8,217		L	09/18/2015
008252-10-8	AFFILIATED MANAGERS GROUP			71.000	11,343	159.760	11,343	14,147				(3,726)		(3,726)		L	07/01/2014
001055-10-2	AFLAC INC			603.000	36,120	59.900	36,120	35,188		941		(738)		(738)		L	05/27/2015
00846U-10-1	AGILENT TECHNOLOGIES INC			418.000	17,477	41.810	17,477	16,352	48	167		364		364		L	02/06/2014
001204-10-6	AGL RES INC			150.000	9,572	63.810	9,572	6,819		306		1,395		1,395		L	02/06/2014
009158-10-6	AIR PRODS & CHEMS INC			244.000	31,747	130.110	31,747	25,916	198	771		(3,465)		(3,465)		L	05/27/2015
009363-10-2	AIRGAS INC			83.000	11,481	138.320	11,481	8,568		195		1,921		1,921		L	02/06/2014
00971T-10-1	AKAMAI TECHNOLOGIES			225.000	11,842	52.630	11,842	9,897				(2,324)		(2,324)		L	02/06/2014
013817-10-1	ALCOA INC			1,605.000	15,841	9.870	15,841	16,679		190		(9,379)		(9,379)		L	05/27/2015
015351-10-9	ALEXION PHARMACEUTICALS INC			302.000	57,607	190.750	57,607	40,282				2,656		2,656		L	09/18/2015
016255-10-1	ALIGN TECHNOLOGY INC			1,539.000	101,343	65.850	101,343	71,651				15,298		15,298		L	06/11/2014
018581-10-8	ALLIANCE DATA SYSTEM CORP COM			76.000	21,019	276.570	21,019	18,440				(753)		(753)		L	05/27/2015
020002-10-1	ALLSTATE CORP			520.000	32,287	62.090	32,287	19,340	168	602		(4,209)		(4,209)		L	05/27/2015
02079K-30-5	ALPHABET INC CAP STK CL A			391.000	304,202	778.010	304,202	164,358				93,535		93,535		L	12/28/2015
02079K-10-7	ALPHABET INC CAP STK CL C			399.000	302,793	758.880	302,793	167,598				90,109		90,109		L	12/28/2015
02209S-10-3	ALTRIA GROUP INC			2,632.000	153,209	58.210	153,209	94,073	1,437	5,287		22,373		22,373		L	12/28/2015
023135-10-6	AMAZON COM INC			513.000	346,732	675.890	346,732	160,698				183,310		183,310		L	09/18/2015
023608-10-2	AMEREN CORP			306.000	13,228	43.230	13,228	10,763		506		(887)		(887)		L	02/06/2014
02376R-10-2	AMERICAN AIRLS GROUP INC			846.000	35,828	42.350	35,828	46,898		252		(11,070)		(11,070)		L	05/27/2015
024013-10-4	AMERICAN ASSET TR INC COM			3,246.000	124,484	38.350	124,484	96,114		3,076		(4,739)		(4,739)		L	04/04/2013
024061-10-3	AMERICAN AXLE & MFG HLDGS INC			7,912.000	149,853	18.940	149,853	164,358				(14,505)		(14,505)		L	07/14/2015
025537-10-1	AMERICAN ELEC PWR INC			631.000	36,768	58.270	36,768	29,160		1,341		(1,476)		(1,476)		L	05/27/2015
025816-10-9	AMERICAN EXPRESS CO			1,152.000	80,122	69.550	80,122	57,998		1,252		(26,686)		(26,686)		L	05/27/2015
025932-10-4	AMERICAN FINL GROUP INC OHIO			2,626.000	189,282	72.080	189,282	81,590		5,331		29,831		29,831		L	04/27/2011
026874-78-4	AMERICAN INTL GROUP INC			1,660.000	102,870	61.970	102,870	80,091		1,349		9,750		9,750		L	05/27/2015
029899-10-1	AMERICAN STS WTR CO			5,057.000	212,141	41.950	212,141	205,995				6,146		6,146		L	11/13/2015
03027X-10-0	AMERICAN TOWER CORP NEW			556.000	53,904	96.950	53,904	43,887	272	918		(955)		(955)		L	05/27/2015
03076C-10-6	AMERIPRISE FINANCIAL INC			256.000	27,244	106.420	27,244	27,171		656		(6,580)		(6,580)		L	05/27/2015
03073E-10-5	AMERISOURCEBERGEN CORP			272.000	28,209	103.710	28,209	18,019		326		3,545		3,545		L	05/27/2015
031100-10-0	AMETEK INC			309.000	16,559	53.590	16,559	15,045		111		297		297		L	02/06/2014
031162-10-0	AMGEN INC			1,013.000	164,440	162.330	164,440	118,789		3,037		3,375		3,375		L	09/18/2015
032095-10-1	AMPHENOL CORP CL A			412.000	21,519	52.230	21,519	17,696	58	210		(689)		(689)		L	05/27/2015
03232P-40-5	AMSURG CORP			2,833.000	215,308	76.000	215,308	64,499				60,258		60,258		L	08/08/2012
032511-10-7	ANADARKO PETROLEUM CORP			651.000	31,626	48.580	31,626	51,607		699		(22,108)		(22,108)		L	05/27/2015
032654-10-5	ANALOG DEVICES INC			403.000	22,294	55.320	22,294	19,580		637		(208)		(208)		L	05/27/2015
03283P-10-6	ANCHOR BANCORP WIS INC DEL			5,697.000	247,933	43.520	247,933	233,961				13,972		13,972		L	09/15/2015
(continues)																	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues .... 1 , the total $ value (included in Column 8) of all such issues $ .... 34,025 .

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
036752-10-3	ANTHEM INC			350.000	48,804	139.440	48,804	30,800		869		4,480		4,480		L	05/27/2015
037411-10-5	APACHE CORP			484.000	21,523	44.470	21,523	30,308		478		(8,784)		(8,784)		L	05/27/2015
03748R-10-1	APARTMENT INVT & MGMT CO			5,486.000	219,605	40.030	219,605	197,893		6,473		15,800		15,800		L	11/11/2014
037833-10-0	APPLE INC			7,484.000	787,766	105.260	787,766	467,346		14,777		(42,825)		(42,825)		L	09/18/2015
038222-10-5	APPLIED MATLS INC			1,560.000	29,125	18.670	29,125	26,312		616		(9,572)		(9,572)		L	05/27/2015
038336-10-3	APTARGROUP INC			2,674.000	194,266	72.650	194,266	173,048		802		21,218		21,218		L	09/28/2015
039483-10-2	ARCHER DANIELS MIDLAND CO			854.000	31,325	36.680	31,325	33,999		945		(13,108)		(13,108)		L	05/27/2015
04013V-10-8	ARES COML REAL ESTATE CORP			14,974.000	171,303	11.440	171,303	180,092	3,744			(8,790)		(8,790)		L	09/28/2015
042735-10-0	ARROW ELECTRS INC			2,547.000	137,996	54.180	137,996	144,210				(6,214)		(6,214)		L	01/09/2015
045327-10-3	ASPEN TECHNOLOGY INC			5,994.000	226,333	37.760	226,333	243,184				(16,850)		(16,850)		L	04/28/2015
04621X-10-8	ASSURANT INC			95.000	7,651	80.540	7,651	6,122		130		1,150		1,150		L	02/06/2014
00206R-10-2	AT&T INC			8,258.000	284,158	34.410	284,158	268,076		13,160		5,899		5,899		L	09/18/2015
052769-10-6	AUTODESK INC			282.000	17,182	60.930	17,182	12,889				245		245		L	02/06/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC			626.000	53,035	84.720	53,035	42,176	332	1,211		804		804		L	05/27/2015
05329W-10-2	AUTONATION INC			81.000	4,832	59.660	4,832	4,002				(61)		(61)		L	02/06/2014
053332-10-2	AUTOZONE INC			43.000	31,902	741.910	31,902	20,551				5,157		5,157		L	05/27/2015
053484-10-1	AVALONBAY CMNTYS INC			173.000	31,854	184.130	31,854	21,048	216	842		3,576		3,576		L	05/27/2015
053611-10-9	AVERY DENNISON CORP			124.000	7,770	62.660	7,770	5,537		181		1,337		1,337		L	02/06/2014
057224-10-7	BAKER HUGHES INC			574.000	26,490	46.150	26,490	30,566		388		(5,818)		(5,818)		L	05/27/2015
058498-10-6	BALL CORP			183.000	13,310	72.730	13,310	9,126		95		834		834		L	02/06/2014
064058-10-0	BANK NEW YORK MELLON CORP			1,482.000	61,088	41.220	61,088	48,331		995		840		840		L	05/27/2015
060505-10-4	BANK OF AMERICA CORP			13,977.000	235,233	16.830	235,233	214,013		2,720		(12,800)		(12,800)		L	09/18/2015
067383-10-9	BARD C R INC			100.000	18,944	189.440	18,944	12,957		92		2,282		2,282		L	02/06/2014
068463-10-8	BARRETT BUSINESS SERVICES INC			2,700.000	117,558	43.540	117,558	112,634		1,188		4,924		4,924		L	06/15/2015
07177M-10-3	BAXALTA INC COM			704.000	27,477	39.030	27,477	21,020	49	49		6,457		6,457		L	07/01/2015
071813-10-9	BAXTER INTERNATIONAL INC			704.000	26,858	38.150	26,858	25,932	81	1,160		(3,606)		(3,606)		L	05/27/2015
054937-10-7	BB&T CORP			1,070.000	40,457	37.810	40,457	38,053		989		(617)		(617)		L	09/18/2015
075887-10-9	BECTON DICKISON & CO			272.997	42,066	154.090	42,066	26,403		655		4,035		4,035		L	05/27/2015
075896-10-0	BED BATH & BEYOND INC			232.000	11,194	48.250	11,194	13,312				(6,477)		(6,477)		L	02/06/2014
084670-70-2	BERKSHIRE HATHAWAY INC DEL			2,515.000	332,081	132.040	332,081	287,868				(41,691)		(41,691)		L	09/18/2015
084680-10-7	BERKSHIRE HILLS BANCORP INC			5,219.000	151,925	29.110	151,925	157,256				(5,331)		(5,331)		L	12/02/2015
086516-10-1	BEST BUY INC			416.000	12,667	30.450	12,667	10,844		505		(3,440)		(3,440)		L	09/18/2015
09062X-10-3	BIOGEN IDEC INC			305.000	93,437	306.350	93,437	69,458				(10,603)		(10,603)		L	05/27/2015
09247X-10-1	BLACKROCK INC			159.000	54,143	340.520	54,143	46,493		1,386		(2,709)		(2,709)		L	02/06/2014
093671-10-5	BLOCK H & R INC			346.000	11,525	33.310	11,525	9,759	69	277		(128)		(128)		L	02/06/2014
097023-10-5	BOEING CO			841.000	121,600	144.590	121,600	74,294		2,992		11,143		11,143		L	05/27/2015
099724-10-6	BORGWARNER INC COM			289.000	12,493	43.230	12,493	15,204		150		(3,387)		(3,387)		L	02/06/2014
101121-10-1	BOSTON PROPERTIES INC			196.000	24,998	127.540	24,998	19,651	372	1,368		(238)		(238)		L	05/27/2015
101137-10-7	BOSTON SCIENTIFIC CORP			1,742.000	32,122	18.440	32,122	20,351				8,832		8,832		L	05/27/2015
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL			1,516.000	101,269	66.800	101,269	98,397				2,872		2,872		L	09/28/2015
110122-10-8	BRISTOL MYERS SQUIBB CO			2,239.000	154,021	68.790	154,021	110,887	829	3,189		20,758		20,758		L	12/28/2015
111320-10-7	BROADCOM CORP CL A			714.000	41,283	57.820	41,283	20,800		395		10,097		10,097		L	05/27/2015
115637-20-9	BROWN FORMAN CORP			143.000	14,197	99.280	14,197	10,606		204		1,615		1,615		L	05/27/2015
12541W-20-9	C H ROBINSON WORLDWIDE INC			201.000	12,466	62.020	12,466	10,424		316		(2,587)		(2,587)		L	02/06/2014
12673P-10-5	CA INC			415.000	11,852	28.560	11,852	11,595		415		(784)		(784)		L	02/06/2014
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP			270.000	8,613	31.900	8,613	4,332		122		3,040		3,040		L	02/06/2014
127097-10-3	CABOT OIL & GAS CORP			532.000	9,411	17.690	9,411	15,753		43		(6,341)		(6,341)		L	02/06/2014
13342B-10-5	CAMERON INTERNATIONAL CORP			275.000	17,380	63.200	17,380	13,736				3,644		3,644		L	02/06/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
134429-10-9	CAMPBELL SOUP CO			226.000	11,876	52.550	11,876	9,220		282		1,932		1,932		L	02/06/2014
139794-10-1	CAPITAL BK FINL CORP			9,868.000	315,579	31.980	315,579	224,793		987		51,116		51,116		L	04/24/2014
14040H-10-5	CAPITAL ONE FINL CORP			718.000	51,825	72.180	51,825	47,237		1,064		(7,483)		(7,483)		L	05/27/2015
14149F-10-9	CARDINAL FINL CORP			8,798.000	200,155	22.750	200,155	181,053		1,936		19,101		19,101		L	05/12/2015
14149Y-10-8	CARDINAL HEALTH INC			441.000	39,368	89.270	39,368	29,454	171	636		3,678		3,678		L	05/27/2015
143130-10-2	CARMAX INC			290.000	15,651	53.970	15,651	12,900				(3,701)		(3,701)		L	05/27/2015
149123-10-1	CATERPILLAR INC			791.000	53,756	67.960	53,756	67,802		2,298		(18,572)		(18,572)		L	05/27/2015
124805-10-2	CBIZ INC			14,610.000	144,055	9.860	144,055	158,808				(14,753)		(14,753)		L	12/02/2015
12503M-10-8	CBOE HLDGS INC			2,498.000	162,120	64.900	162,120	147,720		2,198		3,697		3,697		L	11/21/2014
12504L-10-9	CBRE GROUP INC			350.000	12,103	34.580	12,103	8,671				116		116		L	02/06/2014
124857-20-2	CBS CORP			596.000	28,089	47.130	28,089	21,813	89	361		(4,996)		(4,996)		L	05/27/2015
151020-10-4	CELGENE CORP			1,061.000	127,065	119.760	127,065	49,643				7,864		7,864		L	09/18/2015
15189T-10-7	CENTERPOINT ENERGY INC			542.000	9,951	18.360	9,951	12,401		537		(2,748)		(2,748)		L	02/06/2014
156504-30-0	CENTURY CMNTYS INC			8,280.000	146,639	17.710	146,639	157,842				(11,203)		(11,203)		L	03/11/2015
156700-10-6	CENTURYTEL INC			779.000	19,600	25.160	19,600	22,578		1,672		(11,121)		(11,121)		L	05/27/2015
156782-10-4	CERNER CORP			384.000	23,105	60.170	23,105	19,888				(1,766)		(1,766)		L	05/27/2015
125269-10-0	CF INDUSTRIES HOLDINGS INC			310.000	12,651	40.810	12,651	14,031		372		(4,246)		(4,246)		L	02/06/2014
165167-10-7	CHESAPEAKE ENERGY CORP			641.000	2,885	4.500	2,885	2,885		112			9,660	(9,660)		L	02/06/2014
166764-10-0	CHEVRON CORP			2,526.000	227,239	89.960	227,239	233,369		10,257		(53,346)		(53,346)		L	12/28/2015
169656-10-5	CHIPOTLE MEXICAN GRILL INC			40.000	19,194	479.850	19,194	20,054				(8,114)		(8,114)		L	05/27/2015
171232-10-1	CHUBB CORP			306.000	40,588	132.640	40,588	16,685	174	680		8,969		8,969		L	05/27/2015
171340-10-2	CHURCH & DWIGHT INC			176.000	14,939	84.880	14,939	15,023				(84)		(84)		L	12/28/2015
171484-10-8	CHURCHILL DOWNS INC COM			1,520.000	215,065	141.490	215,065	223,834	1,748			(8,769)		(8,769)		L	11/13/2015
125509-10-9	CIGNA CORPORATION			343.000	50,191	146.330	50,191	30,353		12		13,008		13,008		L	09/18/2015
171798-10-1	CIMAREX ENERGY CO			113.000	10,100	89.380	10,100	11,859		72		(1,878)		(1,878)		L	06/20/2014
172062-10-1	CINCINNATI FINL CORP			186.000	11,006	59.170	11,006	8,560	86	424		1,365		1,365		L	02/06/2014
172908-10-5	CINTAS CORP			2,314.000	210,690	91.050	210,690	74,526		2,430		29,180		29,180		L	02/06/2014
17275R-10-2	CISCO SYSTEMS INC			6,814.000	185,034	27.155	185,034	113,438		5,341		(4,077)		(4,077)		L	09/18/2015
172967-42-4	CITIGROUP INC			3,999.000	206,948	51.750	206,948	185,217		634		(9,516)		(9,516)		L	05/27/2015
177376-10-0	CITRIX SYS INC			237.000	17,929	75.650	17,929	12,815				2,808		2,808		L	02/06/2014
189054-10-9	CLOROX CO DEL			165.000	20,927	126.830	20,927	14,334		498		3,732		3,732		L	02/06/2014
12572Q-10-5	CME GROUP INC			471.000	42,673	90.600	42,673	34,670	1,366	1,635		753		753		L	09/18/2015
125896-10-0	CMS ENERGY CORP			336.000	12,123	36.080	12,123	8,810		390		447		447		L	02/06/2014
189754-10-4	COACH INC			357.000	11,685	32.730	11,685	12,206		482		(1,724)		(1,724)		L	02/06/2014
19122T-10-9	COCA COLA ENTERPRISE INC NEW			314.000	15,461	49.240	15,461	10,110		352		1,576		1,576		L	02/06/2014
191216-10-0	COCA-COLA CO			5,254.000	225,712	42.960	225,712	191,406		6,749		4,003		4,003		L	12/28/2015
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			829.000	49,757	60.020	49,757	38,332				5,420		5,420		L	09/18/2015
194162-10-3	COLGATE-PALMOLIVE CO			1,200.000	79,944	66.620	79,944	73,738		1,710		(2,641)		(2,641)		L	09/18/2015
198280-10-9	COLUMBIA PIPELINE GROUP INC COM			522.000	10,440	20.000	10,440	10,398		99		42		42		L	12/28/2015
20030N-10-1	COMCAST CORP NEW CL A			3,246.000	183,172	56.430	183,172	133,167		2,676		(5,219)		(5,219)		L	12/11/2015
200340-10-7	COMERICA INC			234.000	9,788	41.830	9,788	10,674	49	192		(1,172)		(1,172)		L	02/06/2014
199908-10-4	COMFORT SYS USA INC			7,059.000	200,617	28.420	200,617	167,334		918		33,283		33,283		L	07/14/2015
205887-10-2	CONAGRA FOODS INC			546.000	23,019	42.160	23,019	15,640		540		3,179		3,179		L	05/27/2015
20825C-10-4	CONOCOPHILLIPS			1,657.000	77,365	46.690	77,365	106,131		4,502		(34,842)		(34,842)		L	12/28/2015
20854P-10-9	CONSOL ENERGY INC			289.000	2,283	7.900	2,283	2,283		42			7,488	(7,488)		L	02/06/2014
209115-10-4	CONSOLIDATED EDISON INC			382.000	24,551	64.270	24,551	20,579		979		(613)		(613)		L	05/27/2015
21036P-10-8	CONSTELLATION BRANDS INC CL A			232.000	33,046	142.440	33,046	17,789		198		9,403		9,403		L	12/28/2015
21871D-10-3	CORELOGIC INC			3,690.000	124,943	33.860	124,943	126,595				(1,651)		(1,651)		L	02/04/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
21870Q-10-5	CORESITE RLTY CORP COM			4,715.000	267,435	56.720	267,435	223,721	2,499	3,961		43,714		43,714		L	06/02/2015
219350-10-5	CORNING INC			1,704.000	31,149	18.280	31,149	29,202		808		(7,847)		(7,847)		L	05/27/2015
22160K-10-5	COSTCO WHSL CORP NEW			589.000	95,124	161.500	95,124	67,006		3,626		11,579		11,579		L	09/18/2015
225223-30-4	CRAY INC			2,495.000	80,963	32.450	80,963	83,589				(2,627)		(2,627)		L	12/29/2015
22822V-10-1	CROWN CASTLE INTL CORP NEW COM			458.000	39,594	86.450	39,594	34,801		1,447		3,553		3,553		L	09/18/2015
12650T-10-4	CSRA INC COM			187.000	5,610	30.000	5,610	4,928	19			682		682		L	11/30/2015
126408-10-3	CSX CORP			1,321.000	34,280	25.950	34,280	35,821		913		(13,543)		(13,543)		L	05/27/2015
231021-10-6	CUMMINS INC			225.000	19,802	88.010	19,802	28,651		782		(12,618)		(12,618)		L	05/27/2015
126650-10-0	CVS CAREMARK CORP			1,486.000	145,286	97.770	145,286	88,787		2,003		1,501		1,501		L	09/18/2015
23331A-10-9	D R HORTON INC COM			433.000	13,869	32.030	13,869	8,781		102		2,450		2,450		L	09/18/2015
235851-10-2	DANAHER CORP DEL COM			803.000	74,583	92.880	74,583	59,522	108	401		5,723		5,723		L	05/27/2015
237194-10-5	DARDEN RESTAURANTS INC			165.000	10,501	63.640	10,501	6,791		363		1,670		1,670		L	02/06/2014
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			223.000	15,545	69.710	15,545	13,449				(1,345)		(1,345)		L	02/06/2014
244199-10-5	DEERE & CO			418.000	31,881	76.270	31,881	34,406	251	990		(5,164)		(5,164)		L	05/27/2015
247361-70-2	DELTA AIR LINES INC DEL			1,056.000	53,529	50.690	53,529	23,757		470		1,761		1,761		L	05/27/2015
249030-10-7	DENTSPLY INTERNATIONAL INC			180.000	10,953	60.850	10,953	8,033	13	51		1,364		1,364		L	02/06/2014
25179M-10-3	DEVON ENERGY CORP NEW			495.000	15,840	32.000	15,840	29,282		472		(14,522)		(14,522)		L	05/27/2015
25271C-10-2	DIAMOND OFFSHORE DRILLING INC			88.000	1,857	21.100	1,857	2,585		44		(1,374)		(1,374)		L	02/06/2014
254709-10-8	DISCOVER FINANCIAL SERVICES			580.000	31,100	53.620	31,100	19,212		619		(6,799)		(6,799)		L	05/27/2015
25470F-10-4	DISCOVERY COMMUNICATNS NEW			189.000	5,043	26.680	5,043	6,511				(1,469)		(1,469)		L	02/06/2014
25470F-30-2	DISCOVERY COMMUNICATNS NEW			292.000	7,364	25.220	7,364	9,846				(2,482)		(2,482)		L	08/07/2014
254687-10-6	DISNEY WALT CO			2,042.000	214,573	105.080	214,573	116,369	1,505	3,494		20,600		20,600		L	09/18/2015
256677-10-5	DOLLAR GEN CORP NEW			387.000	27,814	71.870	27,814	21,024	85	253		428		428		L	05/27/2015
256746-10-8	DOLLAR TREE INC			299.000	23,089	77.220	23,089	16,157				1,724		1,724		L	07/06/2015
25746U-10-9	DOMINION RES INC VA NEW			790.000	53,436	67.640	53,436	50,598		1,945		(6,891)		(6,891)		L	09/18/2015
25960R-10-5	DOUGLAS DYNAMICS INC			4,775.000	100,609	21.070	100,609	105,571		1,062		(4,962)		(4,962)		L	11/16/2015
260003-10-8	DOVER CORP			216.000	13,243	61.310	13,243	15,492		354		(2,249)		(2,249)		L	02/06/2014
260543-10-3	DOW CHEM CO			1,509.000	77,683	51.480	77,683	62,422	718	2,305		9,031		9,031		L	09/18/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			264.000	24,605	93.200	24,605	12,681	127	483		5,647		5,647		L	05/27/2015
233331-10-7	DTE ENERGY CO			221.000	17,722	80.190	17,722	14,473	161	619		(1,366)		(1,366)		L	02/06/2014
263534-10-9	DU PONT E I DE NEMOURS & CO			1,176.000	78,322	66.600	78,322	67,462		1,919		(3,560)		(3,560)		L	09/18/2015
26441C-20-4	DUKE ENERGY CORP NEW			896.000	63,965	71.390	63,965	61,368		2,866		(10,715)		(10,715)		L	05/27/2015
26483E-10-0	DUN & BRADSTREET CORP DEL NEW			49.000	5,093	103.930	5,093	4,861		91		(834)		(834)		L	02/06/2014
269246-40-1	E TRADE FINANCIAL CORP			363.000	10,759	29.640	10,759	6,700				1,955		1,955		L	02/06/2014
268948-10-6	EAGLE BANCORP INC			1,841.000	92,915	50.470	92,915	26,360				27,523		27,523		L	03/07/2012
277432-10-0	EASTMAN CHEMICAL CO			195.000	13,164	67.510	13,164	14,429	90	312		(1,628)		(1,628)		L	02/06/2014
278642-10-3	EBAY INC			1,455.000	39,983	27.480	39,983	24,109				(7,712)		(7,712)		L	05/27/2015
278865-10-0	ECOLAB INC			352.000	40,262	114.380	40,262	35,512	123	459		3,381		3,381		L	05/27/2015
281020-10-7	EDISON INTL COM			423.000	25,046	59.210	25,046	19,446	203	697		(2,601)		(2,601)		L	05/27/2015
28176E-10-8	EDWARDS LIFESCIENCES CORP			284.000	22,430	78.980	22,430	8,795				4,342		4,342		L	02/06/2014
285512-10-9	ELECTRONIC ARTS INC			399.000	27,419	68.720	27,419	8,889				8,475		8,475		L	05/27/2015
532457-10-8	ELI LILLY & CO			1,310.000	110,381	84.260	110,381	71,679		2,311		17,093		17,093		L	12/28/2015
268648-10-2	EMC CORP			2,605.000	66,896	25.680	66,896	60,730	300	1,183		(10,376)		(10,376)		L	05/27/2015
291011-10-4	EMERSON ELECTRIC CO			882.000	42,186	47.830	42,186	54,430		1,643		(12,244)		(12,244)		L	05/27/2015
292218-10-4	EMPLOYERS HOLDINGS INC			5,667.000	154,709	27.300	154,709	151,300		1,020		3,409		3,409		L	03/27/2015
29364G-10-3	ENTERGY CORP NEW			225.000	15,381	68.360	15,381	13,804		752		(4,302)		(4,302)		L	02/06/2014
26875P-10-1	EOG RESOURCES INC			737.000	52,172	70.790	52,172	48,951		478		(15,515)		(15,515)		L	06/19/2015
26884L-10-9	EQT CORP			190.000	9,905	52.130	9,905	14,383		23		(4,478)		(4,478)		L	02/06/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/(Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.	17 NAIC Market Indicator (a)	18 Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
26885B-10-0	EQT MIDSTREAM PARTNER LP			2,652.000	200,120	75.460	200,120	157,922		4,923		(27,735)		(27,735)		L	06/02/2015
294429-10-5	EQUIFAX INC COM			2,727.000	303,706	111.370	303,706	139,700	679	3,163		83,174		83,174		L	02/06/2014
29444U-70-0	EQUINIX INC			76.000	22,982	302.400	22,982	17,576		373		5,406		5,406		L	05/27/2015
29476L-10-7	EQUITY RESIDENTIAL			488.000	39,816	81.590	39,816	26,169	270	1,039		4,716		4,716		L	05/27/2015
297178-10-5	ESSEX PPTY TR INC			89.000	21,307	239.410	21,307	15,866	111	433		2,509		2,509		L	12/28/2015
518439-10-4	ESTEE LAUDER COMPANIES CL A			295.000	25,978	88.060	25,978	19,883		298		3,411		3,411		L	05/27/2015
298736-10-9	EURONET WORLDWIDE INC			2,716.000	196,720	72.430	196,720	149,108				47,611		47,611		L	12/12/2014
30040W-10-8	EVERSOURCE ENERGY COM			398.000	20,326	51.070	20,326	16,480		665		(975)		(975)		L	02/06/2014
30161N-10-1	EXELON CORP			1,234.000	34,268	27.770	34,268	34,065		1,360		(10,256)		(10,256)		L	12/28/2015
30212P-30-3	EXPEDIA INC DEL NEW CLASS			158.000	19,639	124.300	19,639	11,296		114		5,256		5,256		L	12/28/2015
302130-10-9	EXPEDITORS INTL WASH INC			261.000	11,771	45.100	11,771	10,312		188		128		128		L	02/06/2014
30219E-10-3	EXPRESS INC			8,774.000	151,615	17.280	151,615	156,018				(4,404)		(4,404)		L	12/29/2015
30219G-10-8	EXPRESS SCRIPTS HLDG CO			918.000	80,242	87.410	80,242	61,666				2,396		2,396		L	05/27/2015
30231G-10-2	EXXON MOBIL CORP			5,588.000	435,585	77.950	435,585	495,453		15,577		(77,572)		(77,572)		L	12/28/2015
302491-30-3	F M C CORP			172.000	6,730	39.130	6,730	9,357	28	111		(3,079)		(3,079)		L	02/06/2014
315616-10-2	F5 NETWORKS INC			1,677.000	162,602	96.960	162,602	161,387				(3,519)		(3,519)		L	12/29/2015
30303M-10-2	FACEBOOK INC			3,048.000	319,004	104.660	319,004	196,721				75,315		75,315		L	12/28/2015
311900-10-4	FASTENAL CO			345.000	14,083	40.820	14,083	15,158		386		(2,325)		(2,325)		L	02/06/2014
313855-10-8	FEDERAL SIGNAL CORP			11,780.000	186,713	15.850	186,713	178,585		2,238		8,128		8,128		L	05/12/2015
31428X-10-6	FEDEX CORPORATION			361.000	53,785	148.990	53,785	49,162	90	308		(8,981)		(8,981)		L	06/19/2015
31620M-10-6	FIDELITY NATL INFORMATION SVCS			380.000	23,028	60.600	23,028	19,369		392		(623)		(623)		L	05/27/2015
316394-10-5	FIDELITY SOUTHERN CORP NEW			4,897.000	109,252	22.310	109,252	77,204		2,040		30,361		30,361		L	12/12/2014
316773-10-0	FIFTH THIRD BANCORP			1,150.000	23,115	20.100	23,115	18,963	150	590		(323)		(323)		L	05/27/2015
336433-10-7	FIRST SOLAR INC			87.000	5,741	65.990	5,741	3,880				1,861		1,861		L	02/06/2014
337932-10-7	FIRSTENERGY CORP			529.000	16,785	31.730	16,785	16,283		762		(3,841)		(3,841)		L	02/06/2014
337738-10-8	FISERV INC			306.000	27,987	91.460	27,987	17,347				6,190		6,190		L	05/27/2015
302445-10-1	FLIR SYS INC			180.000	5,053	28.070	5,053	5,198		79		(763)		(763)		L	02/06/2014
34354P-10-5	FLOWSERVE CORP			178.000	7,490	42.080	7,490	10,479	32	125		(3,160)		(3,160)		L	02/06/2014
343412-10-2	FLUOR CORP NEW			207.000	9,775	47.220	9,775	12,550	43	174		(2,776)		(2,776)		L	02/06/2014
30249U-10-1	FMC TECHNOLOGIES INC			300.000	8,703	29.010	8,703	14,052				(5,349)		(5,349)		L	02/06/2014
345370-86-0	FORD MOTOR CO			5,232.000	73,719	14.090	73,719	73,966		2,952		(7,029)		(7,029)		L	12/28/2015
34988V-10-6	FOSSIL GROUP INC			64.000	2,340	36.560	2,340	6,010				(4,748)		(4,748)		L	02/06/2014
354613-10-1	FRANKLIN RESOURCES INC			527.000	19,404	36.820	19,404	24,022	95	569		(9,726)		(9,726)		L	05/27/2015
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC			1,346.000	9,112	6.770	9,112	31,334		759		(22,221)		(22,221)		L	05/27/2015
35906A-10-8	FRONTIER COMMUNICATIONS CORP			1,264.000	5,903	4.670	5,903	5,640		531		(2,528)		(2,528)		L	02/06/2014
36467W-10-9	GAMESTOP CORP NEW			148.000	4,150	28.040	4,150	5,002		213		(852)		(852)		L	02/06/2014
364760-10-8	GAP INC			348.000	8,596	24.700	8,596	13,186		317		(6,059)		(6,059)		L	02/06/2014
369550-10-8	GENERAL DYNAMICS CORP			410.000	56,318	137.360	56,318	37,472		1,090		(136)		(136)		L	05/27/2015
369604-10-3	GENERAL ELECTRIC CO			12,680.000	394,982	31.150	394,982	289,743	2,916	11,287		73,647		73,647		L	09/18/2015
370023-10-3	GENERAL GROWTH PPTYS INC NEW			823.000	22,394	27.210	22,394	17,091	156	561		(768)		(768)		L	05/27/2015
370334-10-4	GENERAL MILLS INC			780.000	44,975	57.660	44,975	37,610		1,333		3,318		3,318		L	05/27/2015
37045V-10-0	GENERAL MTRS CO			1,890.000	64,279	34.010	64,279	59,434		2,491		(1,294)		(1,294)		L	09/18/2015
372460-10-5	GENUINE PARTS CO			201.000	17,264	85.890	17,264	16,393	124	480		(4,088)		(4,088)		L	05/27/2015
375558-10-3	GILEAD SCIENCES INC			1,934.000	195,701	101.190	195,701	142,950		2,475		11,652		11,652		L	09/18/2015
38141G-10-4	GOLDMAN SACHS GROUP INC			538.000	96,964	180.230	96,964	79,529		1,364		(7,515)		(7,515)		L	05/27/2015
382550-10-1	GOODYEAR TIRE & RUBBER CO			4,028.000	131,595	32.670	131,595	129,586		338		87		87		L	10/23/2015
384802-10-4	GRAINGER W W INC			80.000	16,207	202.590	16,207	18,780		363		(4,165)		(4,165)		L	05/27/2015
388689-10-1	GRAPHIC PACKAGING HLDG CO			19,552.000	250,852	12.830	250,852	204,156	978	2,933		(15,446)		(15,446)		L	05/09/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
389375-10-6	GRAY TELEVISION INC			14,982.000	244,207	16.300	244,207	198,041				46,166		46,166		L	03/11/2015
406216-10-1	HALLIBURTON CO			1,156.000	39,350	34.040	39,350	44,022		806		(6,559)		(6,559)		L	06/19/2015
410345-10-2	HANESBRANDS INC COM			509.000	14,980	29.430	14,980	17,403		153		(2,423)		(2,423)		L	03/20/2015
412822-10-8	HARLEY DAVIDSON INC			282.000	12,800	45.390	12,800	16,412		350		(5,787)		(5,787)		L	02/06/2014
413086-10-9	HARMAN INTL INDS INC			86.000	8,102	94.210	8,102	6,861		117		(1,075)		(1,075)		L	02/06/2014
413875-10-5	HARRIS CORP DEL			168.000	14,599	86.900	14,599	11,261		280		2,490		2,490		L	09/18/2015
416515-10-4	HARTFORD FINL SVCS GROUP INC			589.000	25,598	43.460	25,598	19,706	124	437		1,045		1,045		L	05/27/2015
418056-10-7	HASBRO INC			146.000	9,835	67.360	9,835	7,173		264		1,806		1,806		L	02/06/2014
40412C-10-1	HCA HOLDINGS INC			429.000	29,013	67.630	29,013	31,570				(2,556)		(2,556)		L	09/18/2015
40414L-10-9	HCP INC COM			589.000	22,523	38.240	22,523	21,113		1,315		(3,346)		(3,346)		L	05/27/2015
42222G-10-8	HEALTH NET INC			2,922.000	200,040	68.460	200,040	198,051				1,989		1,989		L	08/20/2015
423452-10-1	HELMERICH & PAYNE INC COM			135.000	7,229	53.550	7,229	8,300		371		(1,872)		(1,872)		L	02/06/2014
427866-10-8	HERSHEY COMPANY			189.000	16,872	89.270	16,872	11,189		423		(2,771)		(2,771)		L	02/06/2014
42809H-10-7	HESS CORP			343.000	16,629	48.480	16,629	24,964		341		(8,632)		(8,632)		L	05/27/2015
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO COM			2,437.000	37,042	15.200	37,042	35,273	134			1,769		1,769		L	11/02/2015
437076-10-2	HOME DEPOT INC			1,710.000	226,148	132.250	226,148	89,778		4,010		46,332		46,332		L	05/27/2015
438516-10-6	HONEYWELL INTL INC			1,055.000	109,266	103.570	109,266	92,249		2,175		3,785		3,785		L	09/18/2015
440452-10-0	HORMEL FOODS CORP			170.000	13,444	79.080	13,444	7,586		170		4,587		4,587		L	02/06/2014
44107P-10-4	HOST HOTELS & RESORTS INC			948.000	14,542	15.340	14,542	17,013	190	815		(7,992)		(7,992)		L	02/06/2014
40434L-10-5	HP INC COM			2,437.000	28,854	11.840	28,854	31,469	302	1,618		(33,276)		(33,276)		L	05/27/2015
444859-10-2	HUMANA INC			201.000	35,881	178.510	35,881	19,880	58	227		6,871		6,871		L	05/27/2015
445658-10-7	HUNT J B TRANS SVCS INC			123.000	9,023	73.360	9,023	9,512		26		(488)		(488)		L	09/18/2015
446150-10-4	HUNTINGTON BANCSHARES INC COM			1,049.000	11,602	11.060	11,602	9,514	73	252		566		566		L	02/06/2014
452308-10-9	ILLINOIS TOOL WKS INC			438.000	40,594	92.680	40,594	34,626	241	866		(903)		(903)		L	05/27/2015
452327-10-9	ILLUMINA INC			195.000	37,429	191.945	37,429	34,379				3,051		3,051		L	11/24/2015
45329R-10-9	INC RESH HLDGS INC			3,096.000	150,187	48.510	150,187	157,035				(6,848)		(6,848)		L	08/04/2015
457030-10-4	INGLES MKTS INC			5,348.000	235,740	44.080	235,740	133,859		3,663		37,383		37,383		L	10/24/2014
457153-10-4	INGRAM MICRO INC			3,450.000	104,811	30.380	104,811	101,655		345		3,156		3,156		L	10/23/2015
45768S-10-5	INNOSPEC INC			4,562.000	247,762	54.310	247,762	198,267		2,783		49,495		49,495		L	03/11/2015
458140-10-0	INTEL CORP			6,334.000	218,206	34.450	218,206	147,528		5,785		(9,021)		(9,021)		L	09/18/2015
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM			149.000	38,183	256.260	38,183	24,517		430		5,447		5,447		L	05/27/2015
459200-10-1	INTERNATIONAL BUSINESS MACHINES			1,210.000	166,520	137.620	166,520	194,584		5,940		(28,064)		(28,064)		L	06/19/2015
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES			103.000	12,323	119.640	12,323	8,766	58	203		1,883		1,883		L	02/06/2014
460146-10-3	INTERNATIONAL PAPER CO			577.000	21,753	37.700	21,753	26,219		935		(9,154)		(9,154)		L	05/27/2015
460690-10-0	INTERPUBLIC GROUP COS INC			533.000	12,408	23.280	12,408	8,702		256		1,338		1,338		L	02/06/2014
461202-10-3	INTUIT			354.000	34,161	96.500	34,161	26,241		367		1,394		1,394		L	05/27/2015
46120E-60-2	INTUITIVE SURGICAL INC			52.000	28,400	546.160	28,400	19,072				966		966		L	05/27/2015
46284V-10-1	IRON MTN INC NEW COM			253.000	6,834	27.010	6,834	10,203		483		(3,370)		(3,370)		L	01/20/2015
466367-10-9	JACK IN THE BOX INC			2,486.000	190,701	76.710	190,701	95,171		2,735		(8,080)		(8,080)		L	06/18/2013
469814-10-7	JACOB ENGR GROUP INC DEL COM			166.000	6,964	41.950	6,964	7,419				(455)		(455)		L	02/06/2014
471109-10-8	JARDEN CORP COM			5,979.000	341,520	57.120	341,520	175,982				55,246		55,246		L	02/21/2014
478160-10-4	JOHNSON & JOHNSON			3,695.000	379,550	102.720	379,550	267,914		10,587		(5,612)		(5,612)		L	09/18/2015
478366-10-7	JOHNSON CTLS INC			886.000	34,988	39.490	34,988	39,141	257	911		(7,907)		(7,907)		L	05/27/2015
46625H-10-0	JPMORGAN CHASE & CO			4,941.000	326,254	66.030	326,254	246,012		8,048		16,772		16,772		L	09/18/2015
48203R-10-4	JUNIPER NETWORKS INC			526.000	14,518	27.600	14,518	10,942		210		2,777		2,777		L	02/06/2014
485170-30-2	KANSAS CITY SOUTHERN			140.000	10,454	74.670	10,454	13,149	46	178		(6,630)		(6,630)		L	02/06/2014
48238T-10-9	KAR AUCTION SVCS INC			5,411.000	200,369	37.030	200,369	154,917	1,461	5,844		12,878		12,878		L	07/10/2014
48244B-10-0	KCG HLDGS INC			17,728.000	218,232	12.310	218,232	225,823				(7,591)		(7,591)		L	11/13/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
487836-10-8	KELLOGG CO			335.000	24,210	72.270	24,210	19,470		659		2,308		2,308		L	05/27/2015
49271M-10-0	KEURIG GREEN MTN INC			163.000	14,667	89.980	14,667	15,270		187		(6,914)		(6,914)		L	03/21/2014
493267-10-8	KEYCORP NEW			1,152.000	15,195	13.190	15,195	14,698		334		(818)		(818)		L	02/06/2014
494368-10-3	KIMBERLY-CLARK CORP			496.000	63,141	127.300	63,141	49,517	436	1,705		5,895		5,895		L	05/27/2015
49446R-10-9	KIMCO RLTY CORP			518.000	13,706	26.460	13,706	10,239	132	497		684		684		L	02/06/2014
49456B-10-1	KINDER MORGAN INC DEL			2,390.000	35,659	14.920	35,659	87,346		4,368		(63,835)		(63,835)		L	09/18/2015
482480-10-0	KLA-TENCOR CORP			210.000	14,564	69.350	14,564	12,825		428		(204)		(204)		L	02/06/2014
500255-10-4	KOHL'S CORP			258.000	12,289	47.630	12,289	13,066		464		(3,460)		(3,460)		L	02/06/2014
500754-10-6	KRAFT HEINZ CO COM			772.000	56,171	72.760	56,171	55,345	444	869		826		826		L	07/02/2015
501044-10-1	KROGER CO			1,266.000	52,957	41.830	52,957	23,429		495		12,162		12,162		L	05/27/2015
501797-10-4	L BRANDS INC			351.000	33,633	95.820	33,633	20,051		1,262		3,059		3,059		L	09/18/2015
502424-10-4	L-3 COMMUNICATIONS HLDGS INC			113.000	13,505	119.510	13,505	11,474		294		(757)		(757)		L	02/06/2014
50540R-40-9	LABORATORY CORP AMER HLDGS			135.000	16,691	123.640	16,691	12,527				1,883		1,883		L	09/18/2015
505597-10-4	LACLEDE GROUP INC			5,387.000	320,042	59.410	320,042	302,905	2,640	1,688		17,137		17,137		L	12/02/2015
512807-10-8	LAM RESEARCH CORP			207.000	16,440	79.420	16,440	10,478	62	199		17		17		L	02/06/2014
512816-10-9	LAMAR ADVERTISING CO NEW			3,044.000	182,579	59.980	182,579	180,426		6,301		2,153		2,153		L	05/12/2015
521865-20-4	LEAR CORP			1,996.000	245,169	122.830	245,169	209,418		998		35,751		35,751		L	08/04/2015
524901-10-5	LEGG MASON INC			137.000	5,375	39.230	5,375	5,575	27	99		(1,937)		(1,937)		L	02/06/2014
524660-10-7	LEGGETT & PLATT INC			180.000	7,564	42.020	7,564	5,241	58	225		(106)		(106)		L	02/06/2014
526057-10-4	LENNAR CORP			210.000	10,271	48.910	10,271	7,365		34		861		861		L	02/06/2014
527288-10-4	LEUCADIA NATL CORP			397.000	6,904	17.390	6,904	8,901		99		(1,997)		(1,997)		L	02/06/2014
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			352.000	19,135	54.360	19,135	16,878				1,753		1,753		L	12/17/2014
534187-10-9	LINCOLN NATL CORP IND COM			343.000	17,239	50.260	17,239	11,624		271		(2,543)		(2,543)		L	05/27/2015
535678-10-6	LINEAR TECHNOLOGY CORP			295.000	12,529	42.470	12,529	12,638		354		(923)		(923)		L	02/06/2014
539830-10-9	LOCKHEED MARTIN CORP			362.000	78,608	217.150	78,608	52,496		2,154		8,769		8,769		L	09/18/2015
540424-10-8	LOEWS CORP			386.000	14,822	38.400	14,822	16,073		97		(1,397)		(1,397)		L	02/06/2014
548661-10-7	LOWE'S COS INC			1,222.000	92,921	76.040	92,921	56,861		1,232		8,788		8,788		L	05/27/2015
550819-10-6	LYDALL INC DEL			4,063.000	144,155	35.480	144,155	131,809				12,346		12,346		L	03/27/2015
55261F-10-4	M & T BK CORP			213.000	25,811	121.180	25,811	24,199		468		(699)		(699)		L	11/02/2015
554382-10-1	MACERICH CO			178.000	14,363	80.690	14,363	10,080		824		(484)		(484)		L	02/06/2014
55616P-10-4	MACYS INC			449.000	15,706	34.980	15,706	23,442	162	608		(13,840)		(13,840)		L	05/27/2015
562750-10-9	MANHATTAN ASSOCS INC			3,815.000	252,439	66.170	252,439	43,596				97,092		97,092		L	05/31/2012
565849-10-6	MARATHON OIL CORP			920.000	11,583	12.590	11,583	26,011		616		(14,428)		(14,428)		L	05/27/2015
56585A-10-2	MARATHON PETE CORP			706.000	36,599	51.840	36,599	27,765		796		4,641		4,641		L	05/27/2015
571903-20-2	MARRIOTT INTL INC NEW			259.000	17,363	67.040	17,363	12,158		243		(2,854)		(2,854)		L	05/27/2015
571748-10-2	MARSH & MCLENNAN COS INC			713.000	39,536	55.450	39,536	32,814		831		(1,306)		(1,306)		L	05/27/2015
573284-10-6	MARTIN MARIETTA MATLS INC			80.000	10,926	136.580	10,926	8,826		128		2,101		2,101		L	09/19/2014
574599-10-6	MASCO CORP			451.000	12,763	28.300	12,763	8,074		165		2,385		2,385		L	02/06/2014
57636Q-10-4	MASTERCARD INC CL A			1,332.000	129,684	97.360	129,684	99,782		808		14,293		14,293		L	09/18/2015
577081-10-2	MATTEL INC			436.000	11,846	27.170	11,846	13,363		663		(1,646)		(1,646)		L	02/06/2014
577128-10-1	MATTHEWS INTERNATIONAL CORP CL A			3,839.000	205,195	53.450	205,195	202,810		576		2,385		2,385		L	08/20/2015
579780-20-6	MCCORMICK & CO INC			167.000	14,289	85.560	14,289	10,716	72	267		1,880		1,880		L	02/06/2014
580135-10-1	MCDONALD'S CORP			1,233.000	145,667	118.140	145,667	115,688		4,215		29,978		29,978		L	05/27/2015
580645-10-9	MCGRAW HILL FINL INC			357.000	35,193	98.580	35,193	26,070		465		3,279		3,279		L	05/27/2015
58155Q-10-3	MCKESSON CORP			311.000	61,339	197.230	61,339	46,536	87	300		(3,785)		(3,785)		L	05/27/2015
582839-10-6	MEAD JOHNSON NUTRITION CO			262.000	20,685	78.950	20,685	20,267	108	418		(5,640)		(5,640)		L	05/27/2015
58501N-10-1	MEDIVATION INC			2,982.000	144,150	48.340	144,150	172,564				(28,415)		(28,415)		L	07/14/2015
58502B-10-6	MEDNAX INC COM			3,883.000	278,256	71.660	278,256	206,815				21,551		21,551		L	10/23/2013

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
58933Y-10-5	MERCK & CO INC NEW			3,715.000	196,226	52.820	196,226	182,296	1,709	6,558		(15,088)		(15,088)		L	06/19/2015
59156R-10-8	METLIFE INC			1,492.000	71,929	48.210	71,929	59,171		2,084		(8,105)		(8,105)		L	09/18/2015
595017-10-4	MICROCHIP TECHNOLOGY INC			250.000	11,635	46.540	11,635	10,524		358		358		358		L	02/06/2014
595112-10-3	MICRON TECHNOLOGY INC			1,431.000	20,263	14.160	20,263	32,399				(29,582)		(29,582)		L	05/27/2015
595137-10-0	MICROSEMI CORP			7,434.000	242,274	32.590	242,274	178,267				31,297		31,297		L	06/11/2014
594918-10-4	MICROSOFT CORP			10,702.000	593,747	55.480	593,747	380,941		13,540		96,638		96,638		L	09/18/2015
608190-10-4	MOHAWK INDS INC			78.000	14,772	189.390	14,772	9,732				2,654		2,654		L	02/06/2014
60855R-10-0	MOLINA HEALTHCARE INC			2,585.000	155,436	60.130	155,436	194,306				(38,870)		(38,870)		L	08/20/2015
60871R-20-9	MOLSON COORS BREWING CO			199.000	18,690	93.920	18,690	10,473		326		3,861		3,861		L	02/06/2014
609207-10-5	MONDELEZ INTL INC			2,142.000	96,047	44.840	96,047	70,574	364	1,312		18,030		18,030		L	05/27/2015
61166W-10-1	MONSANTO CO			590.000	58,127	98.520	58,127	63,048		1,172		(12,348)		(12,348)		L	05/27/2015
61174X-10-9	MONSTER BEVERAGE CORP			204.000	30,388	148.960	30,388	14,907				7,462		7,462		L	09/18/2015
615369-10-5	MOODYS CORP			252.000	25,286	100.340	25,286	18,354		339		1,061		1,061		L	05/27/2015
617446-44-8	MORGAN STANLEY			2,064.000	65,656	31.810	65,656	63,093		1,112		(14,190)		(14,190)		L	05/27/2015
61945C-10-3	MOSAIC CO			442.000	12,195	27.590	12,195	19,416		472		(7,993)		(7,993)		L	05/27/2015
620076-30-7	MOTOROLA SOLUTIONS INC			242.000	16,565	68.450	16,565	14,375	99	348		332		332		L	02/06/2014
55354G-10-0	MSCI INC			3,748.000	270,343	72.130	270,343	158,790		2,493		78,973		78,973		L	08/20/2015
626717-10-2	MURPHY OIL CORP			222.000	4,984	22.450	4,984	10,749		311		(6,232)		(6,232)		L	02/06/2014
631103-10-8	NASDAQ OMX GROUP INC			146.000	8,493	58.170	8,493	5,387		131		1,491		1,491		L	02/06/2014
63633D-10-4	NATIONAL HEALTH INVS INC			2,832.000	172,384	60.870	172,384	161,820	2,407	9,402		(25,743)		(25,743)		L	07/10/2014
637071-10-1	NATIONAL OILWELL VARCO INC			555.000	18,587	33.490	18,587	18,587		1,015			17,569	(17,569)		L	05/27/2015
637215-10-4	NATIONAL PRESTO INDUSTRIES INC			2,931.000	242,863	82.860	242,863	236,083				6,779		6,779		L	08/20/2015
63938C-10-8	NAVIENT CORP COM			552.000	6,320	11.450	6,320	8,207		353		(5,608)		(5,608)		L	05/01/2014
64110D-10-4	NETAPP INC			430.000	11,408	26.530	11,408	15,312		297		(6,416)		(6,416)		L	02/06/2014
64110L-10-6	NETFLIX INC			574.000	65,654	114.380	65,654	30,052				34,987		34,987		L	12/28/2015
64125C-10-9	NEUROCRINE BIOSCIENCES INC			1,926.000	108,954	56.570	108,954	101,810				7,144		7,144		L	07/14/2015
651229-10-6	NEWELL RUBBERMAID INC			364.000	16,045	44.080	16,045	10,658		277		2,180		2,180		L	02/06/2014
651290-10-8	NEWFIELD EXPL CO COM			172.000	5,600	32.560	5,600	4,052				936		936		L	02/06/2014
651639-10-6	NEWMONT MINING CORP			629.000	11,316	17.990	11,316	11,574		63		(572)		(572)		L	02/06/2014
65249B-10-9	NEWS CORP NEW			630.000	8,417	13.360	8,417	9,752		63		(1,468)		(1,468)		L	02/06/2014
65249B-20-8	NEWS CORP NEW			110.000	1,536	13.960	1,536	1,607				(72)		(72)		L	11/24/2015
65339F-10-1	NEXTERA ENERGY INC COM			609.000	63,269	103.890	63,269	51,560		1,785		(1,116)		(1,116)		L	09/18/2015
654106-10-3	NIKE INC			1,792.000	112,000	62.500	112,000	50,330	287	1,000		25,701		25,701		L	05/27/2015
65473P-10-5	NISOURCE INC			395.000	7,706	19.510	7,706	4,402		328		(1,189)		(1,189)		L	02/06/2014
655044-10-5	NOBLE ENERGY INC			537.000	17,683	32.930	17,683	25,144		357		(7,461)		(7,461)		L	06/19/2015
655664-10-0	NORDSTROM INC			182.000	9,065	49.810	9,065	10,459		1,152		(5,384)		(5,384)		L	02/06/2014
655844-10-8	NORFOLK SOUTHERN CORP			404.000	34,174	84.590	34,174	35,493		942		(9,960)		(9,960)		L	05/27/2015
665859-10-4	NORTHERN TRUST CORP			292.000	21,050	72.090	21,050	16,855	105	398		1,313		1,313		L	05/27/2015
666807-10-2	NORTHROP GRUMMAN CORP			252.000	47,580	188.810	47,580	27,545		777		10,371		10,371		L	05/27/2015
629377-50-8	NRG ENERGY INC			409.000	4,814	11.770	4,814	11,023		237		(6,209)		(6,209)		L	02/06/2014
670346-10-5	NUCOR CORP			402.000	16,201	40.300	16,201	19,437	151	599		(3,518)		(3,518)		L	02/06/2014
67066G-10-4	NVIDIA CORP			731.000	24,094	32.960	24,094	11,056		289		9,437		9,437		L	02/06/2014
67103H-10-7	O'REILLY AUTOMOTIVE INC			141.000	35,732	253.420	35,732	18,073				8,453		8,453		L	05/27/2015
674599-10-5	OCCIDENTAL PETE CORP DEL			1,026.000	69,368	67.610	69,368	78,988	770	2,979		(13,240)		(13,240)		L	05/27/2015
681919-10-6	OMNICOM GROUP INC			334.000	25,270	75.660	25,270	22,677	167	659		(588)		(588)		L	05/27/2015
682680-10-3	ONEOK INC NEW			260.000	6,412	24.660	6,412	12,945		632		(6,534)		(6,534)		L	02/06/2014
683745-10-3	OPHTHOTECH CORP			1,049.000	82,378	78.530	82,378	81,694				684		684		L	12/29/2015
68389X-10-5	ORACLE CORP			4,297.000	156,969	36.530	156,969	135,687		2,280		(33,886)		(33,886)		L	09/18/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
690742-10-1	OWENS CORNING NEW			4,315.000	202,934	47.030	202,934	199,476	734	734		3,459		3,459		L	09/15/2015
690768-40-3	OWENS ILL INC			208.000	3,623	17.420	3,623	5,333				(1,991)		(1,991)		L	02/06/2014
693718-10-8	PACCAR INC			460.000	21,804	47.400	21,804	25,901	644	866		(9,459)		(9,459)		L	05/27/2015
695156-10-9	PACKAGING CORP AMER COM			1,295.000	81,650	63.050	81,650	82,647	712	3,842		(19,425)		(19,425)		L	03/06/2014
697435-10-5	PALO ALTO NETWORKS INC			784.000	138,094	176.140	138,094	49,847				41,999		41,999		L	02/07/2014
699462-10-7	PAREXEL INTL CORP			2,740.000	186,649	68.120	186,649	150,459				34,414		34,414		L	11/11/2014
701094-10-4	PARKER HANNIFIN CORP			192.000	18,620	96.980	18,620	21,810		479		(6,116)		(6,116)		L	05/27/2015
703395-10-3	PATTERSON COS INC			105.000	4,747	45.210	4,747	4,096		90		(303)		(303)		L	02/06/2014
704326-10-7	PAYCHEX INC			422.000	22,320	52.890	22,320	17,402		667		2,797		2,797		L	05/27/2015
70450Y-10-3	PAYPAL HLDGS INC COM			1,455.000	52,671	36.200	52,671	34,151				18,520		18,520		L	07/17/2015
712704-10-5	PEOPLES UNITED FINANCIAL INC			406.000	6,557	16.150	6,557	5,753		271		394		394		L	02/06/2014
713291-10-2	PEPCO HOLDINGS INC			315.000	8,193	26.010	8,193	5,882		340		(290)		(290)		L	02/06/2014
713448-10-8	PEPSICO INC			1,963.000	196,143	99.920	196,143	158,835	1,379	5,192		10,476		10,476		L	09/18/2015
714046-10-9	PERKINELMER INC			142.000	7,607	53.570	7,607	5,568		40		1,397		1,397		L	02/06/2014
717081-10-3	PFIZER INC			8,271.000	266,988	32.280	266,988	228,141		9,013		8,423		8,423		L	09/18/2015
69331C-10-8	PG&E CORP			630.000	33,510	53.190	33,510	25,862	287	1,132		(32)		(32)		L	05/27/2015
718172-10-9	PHILIP MORRIS INTL INC			2,080.000	182,853	87.910	182,853	163,458	2,061	8,022		12,873		12,873		L	12/28/2015
718546-10-4	PHILLIPS 66 COM			663.000	54,233	81.800	54,233	47,494		1,428		6,571		6,571		L	05/27/2015
72346Q-10-4	PINNACLE FINL PARTNERS INC			3,070.000	157,675	51.360	157,675	76,984		1,474		36,287		36,287		L	06/18/2013
72348P-10-4	PINNACLE FOODS INC DEL			3,355.000	142,453	42.460	142,453	141,894	856	1,644		559		559		L	06/02/2015
723484-10-1	PINNACLE WEST CAP CORP			139.000	8,963	64.480	8,963	7,314		335		(532)		(532)		L	02/06/2014
723787-10-7	PIONEER NAT RES CO			190.000	23,822	125.380	23,822	27,239		15		(4,467)		(4,467)		L	05/27/2015
724479-10-0	PITNEY BOWES INC			255.000	5,266	20.650	5,266	5,628		191		(949)		(949)		L	02/06/2014
729251-10-8	PLUM CREEK TIMBER CO INC			221.000	10,546	47.720	10,546	8,621		389		1,090		1,090		L	02/06/2014
693475-10-5	PNC FINL SVCS GROUP INC			669.000	63,762	95.310	63,762	50,853		1,345		2,730		2,730		L	02/06/2014
73278L-10-5	POOL CORPORATION COM			1,753.000	141,607	80.780	141,607	71,919		2,070		30,397		30,397		L	03/12/2013
693506-10-7	PPG INDS INC			368.000	36,366	98.820	36,366	33,466		517		(6,160)		(6,160)		L	05/27/2015
69351T-10-6	PPL CORP			902.000	30,785	34.130	30,785	25,309	309	1,208		(116)		(116)		L	12/28/2015
74005P-10-4	PRAXAIR INC			382.000	39,117	102.400	39,117	47,606		1,085		(10,287)		(10,287)		L	05/27/2015
740189-10-5	PRECISION CASTPARTS CORP			187.000	43,386	232.010	43,386	41,259	6	17		(1,586)		(1,586)		L	05/27/2015
74051N-10-2	PREMIER INC			4,582.000	161,607	35.270	161,607	158,950				2,657		2,657		L	12/02/2015
74144T-10-8	PRICE T ROWE GROUP INC			338.000	24,164	71.490	24,164	26,282		1,356		(4,816)		(4,816)		L	05/27/2015
741503-40-3	PRICELINE.COM INC			68.000	86,697	1,274.950	86,697	77,649				9,047		9,047		L	05/27/2015
74251V-10-2	PRINCIPAL FINL GROUP INC			346.000	15,563	44.980	15,563	15,071		519		(2,408)		(2,408)		L	02/06/2014
742718-10-9	PROCTER & GAMBLE CO			3,652.000	290,005	79.410	290,005	243,042		9,222		(39,616)		(39,616)		L	12/28/2015
743315-10-3	PROGRESSIVE CORP OHIO			785.000	24,963	31.800	24,963	18,982		480		3,353		3,353		L	12/28/2015
74340W-10-3	PROLOGIS INC			704.000	30,216	42.920	30,216	26,219		976		(29)		(29)		L	12/28/2015
744320-10-2	PRUDENTIAL FINL INC			601.000	48,927	81.410	48,927	48,557		1,449		(5,360)		(5,360)		L	05/27/2015
74460D-10-9	PUBLIC STORAGE COM			198.000	49,045	247.700	49,045	31,093		1,205		11,614		11,614		L	12/28/2015
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			655.000	25,342	38.690	25,342	21,181		1,016		(1,811)		(1,811)		L	05/27/2015
745867-10-1	PULTE GROUP INC			442.000	7,876	17.820	7,876	7,801	40	141		(1,609)		(1,609)		L	02/06/2014
693656-10-0	PVH CORP			103.000	7,586	73.650	7,586	9,925		15		(5,616)		(5,616)		L	02/06/2014
74736K-10-1	QORVO INC			196.000	9,976	50.900	9,976	16,711				(6,735)		(6,735)		L	06/19/2015
747316-10-7	QUAKER CHEM CORP COM			1,025.000	79,192	77.260	79,192	70,838		1,271		(15,150)		(15,150)		L	10/10/2013
747525-10-3	QUALCOMM INC			2,018.000	100,870	49.985	100,870	116,351		3,758		(48,960)		(48,960)		L	05/27/2015
74762E-10-2	QUANTA SVCS INC			270.000	5,468	20.250	5,468	7,665				(2,198)		(2,198)		L	02/06/2014
74834L-10-0	QUEST DIAGNOSTICS INC			192.000	13,659	71.140	13,659	10,076		282		783		783		L	02/06/2014
751212-10-1	RALPH LAUREN CORP			77.000	8,584	111.480	8,584	11,655	39	150		(5,673)		(5,673)		L	02/06/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
75281A-10-9	RANGE RES CORP			207.000	5,094	24.610	5,094	11,064		33		(5,970)		(5,970)		L	02/06/2014
754730-10-9	RAYMOND JAMES FINANCIAL INC			1,435.000	83,187	57.970	83,187	69,454	534	1,033		976		976		L	01/07/2014
755111-50-7	RAYTHEON CO			418.000	52,054	124.530	52,054	36,093		1,080		6,869		6,869		L	05/27/2015
756109-10-4	REALTY INCOME CORP			301.000	15,541	51.630	15,541	13,870	57	344		1,671		1,671		L	06/19/2015
756577-10-2	RED HAT INC			245.000	20,288	82.810	20,288	11,607				3,293		3,293		L	05/27/2015
75886F-10-7	REGENERON PHARMACEUTICALS			102.000	55,373	542.870	55,373	31,602				12,196		12,196		L	09/18/2015
7591EP-10-0	REGIONS FINL CORP NEW			1,765.000	16,944	9.600	16,944	15,494	106	388		(1,694)		(1,694)		L	02/06/2014
759351-60-4	REINSURANCE GROUP AMER INC COM			1,919.000	164,170	85.550	164,170	184,208		1,420		(20,038)		(20,038)		L	06/15/2015
760759-10-0	REPUBLIC SVCS INC			343.000	15,089	43.990	15,089	10,986	103	391		1,283		1,283		L	02/06/2014
761713-10-6	REYNOLDS AMERICAN INC			1,104.000	50,950	46.150	50,950	30,352	397	1,210		14,274		14,274		L	06/12/2015
770323-10-3	ROBERT HALF INTL INC			176.000	8,297	47.140	8,297	6,934		141		(1,978)		(1,978)		L	02/06/2014
773903-10-9	ROCKWELL AUTOMATION INC			179.000	18,367	102.610	18,367	19,728		474		(1,591)		(1,591)		L	05/27/2015
774341-10-1	ROCKWELL COLLINS INC			171.000	15,783	92.300	15,783	12,216		221		1,337		1,337		L	02/06/2014
776696-10-6	ROPER INDUSTRIES INC			129.000	24,483	189.790	24,483	16,911		127		4,228		4,228		L	05/27/2015
778296-10-3	ROSS STORES INC			558.000	30,026	53.810	30,026	18,161		261		3,714		3,714		L	05/27/2015
783549-10-8	RYDER SYS INC			66.000	3,751	56.830	3,751	4,412		103		(2,377)		(2,377)		L	02/06/2014
790849-10-3	SAINT JUDE MEDICAL INC			373.000	23,040	61.770	23,040	15,764	108	420		(1,309)		(1,309)		L	05/27/2015
79466L-30-2	SALESFORCE COM INC			818.000	64,131	78.400	64,131	43,565				14,887		14,887		L	09/18/2015
80004C-10-1	SANDISK CORP			293.000	22,265	75.990	22,265	20,013		260		(6,240)		(6,240)		L	05/27/2015
80589M-10-2	SCANA CORP NEW			177.000	10,707	60.490	10,707	8,220	96	382		16		16		L	02/06/2014
806407-10-2	SCHEIN HENRY INC			106.000	16,768	158.190	16,768	15,160				1,608		1,608		L	03/20/2015
806857-10-8	SCHLUMBERGER LTD			1,687.000	117,668	69.750	117,668	144,373	844	3,126		(26,705)		(26,705)		L	06/19/2015
808513-10-5	SCHWAB CHARLES CORP NEW			1,603.000	52,787	32.930	52,787	40,931		375		4,342		4,342		L	05/27/2015
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			138.000	7,619	55.210	7,619	10,012		127		(2,768)		(2,768)		L	02/06/2014
81211K-10-0	SEALED AIR CORP NEW COM			248.000	11,061	44.600	11,061	7,730		129		538		538		L	02/06/2014
816851-10-9	SEMPRA ENERGY			294.000	27,639	94.010	27,639	25,653	206	802		(5,073)		(5,073)		L	05/27/2015
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC			4,689.000	183,996	39.240	183,996	178,533				5,463		5,463		L	12/02/2015
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			4,693.000	202,034	43.050	202,034	174,344		2,253		27,689		27,689		L	04/28/2015
824348-10-6	SHERWIN WILLIAMS CO			104.000	26,998	259.600	26,998	18,992		275		(432)		(432)		L	05/27/2015
828806-10-9	SIMON PROPERTY GROUP INC			404.000	78,554	194.440	78,554	57,228		2,415		4,961		4,961		L	05/27/2015
83088M-10-2	SKYWORKS SOLUTIONS INC			1,420.000	109,099	76.830	109,099	55,952		1,500		(1,409)		(1,409)		L	05/27/2015
78440X-10-1	SL GREEN RLTY CORP			126.000	14,235	112.980	14,235	16,885	91	227		(2,650)		(2,650)		L	03/20/2015
831865-20-9	SMITH A O			2,165.000	165,861	76.610	165,861	155,607		411		10,254		10,254		L	08/04/2015
832696-40-5	SMUCKER J M CO			162.000	19,981	123.340	19,981	16,356		348		3,008		3,008		L	11/24/2015
833034-10-1	SNAP ON INC COM			1,391.000	238,459	171.430	238,459	208,013		2,362		27,739		27,739		L	04/28/2015
83408W-10-3	SOHU COM INC			1,772.000	101,341	57.190	101,341	102,673				(1,333)		(1,333)		L	12/29/2015
842587-10-7	SOUTHERN CO			1,193.000	55,820	46.790	55,820	48,251		2,536		(2,607)		(2,607)		L	05/27/2015
844741-10-8	SOUTHWEST AIRLS CO			916.000	39,443	43.060	39,443	17,668	69	245		800		800		L	05/27/2015
845467-10-9	SOUTHWESTERN ENERGY CO			444.000	3,157	7.110	3,157	12,117				(8,960)		(8,960)		L	02/06/2014
78469C-10-3	SP PLUS CORP			7,953.000	190,077	23.900	190,077	203,093				(13,016)		(13,016)		L	06/15/2015
847560-10-9	SPECTRA ENERGY CORP			868.000	20,780	23.940	20,780	29,060		1,269		(10,712)		(10,712)		L	05/27/2015
854502-10-1	STANLEY BLACK & DECKER INC			207.000	22,093	106.730	22,093	16,149		440		2,168		2,168		L	05/27/2015
855030-10-2	STAPLES INC			835.000	7,907	9.470	7,907	9,051	100	401		(7,223)		(7,223)		L	02/06/2014
855244-10-9	STARBUCKS CORP			1,995.000	119,760	60.030	119,760	73,378		1,302		36,126		36,126		L	09/18/2015
85590A-40-1	STARWOOD HOTELS & RESORTS			217.000	15,034	69.280	15,034	15,934		337		(2,558)		(2,558)		L	02/06/2014
857477-10-3	STATE STREET CORP			542.000	35,967	66.360	35,967	35,172	184	686		(6,580)		(6,580)		L	05/27/2015
858912-10-8	STERICYCLE INC			108.000	13,025	120.600	13,025	12,271				(1,132)		(1,132)		L	02/06/2014
863667-10-1	STRYKER CORP			427.000	39,685	92.940	39,685	32,212	162	537		(829)		(829)		L	09/18/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
867914-10-3	SUNTRUST BANKS INC			699.000	29,945	42.840	29,945	24,785		635		637		637		L	05/27/2015
86881L-10-6	SURGICAL CARE AFFILIATES INC			3,419.000	136,110	39.810	136,110	119,794				16,316		16,316		L	03/11/2015
871503-10-8	SYMANTEC CORP			905.000	19,005	21.000	19,005	18,178		540		(4,193)		(4,193)		L	05/27/2015
87151Q-10-6	SYMETRA FINANCIAL CORP			8,088.000	256,956	31.770	256,956	166,665		8,689		70,527		70,527		L	04/29/2014
87165B-10-3	SYNCHRONY FINL			1,122.000	34,120	30.410	34,120	35,175				(1,055)		(1,055)		L	11/24/2015
871829-10-7	SYSCO CORP			762.000	31,242	41.000	31,242	26,778		904		1,037		1,037		L	05/27/2015
87612E-10-6	TARGET CORP			854.000	62,009	72.610	62,009	49,554		1,766		(2,932)		(2,932)		L	09/18/2015
872375-10-0	TECO ENERGY CORP			258.000	6,876	26.650	6,876	4,226		232		1,589		1,589		L	02/06/2014
87901J-10-5	TEGNA INC			290.000	7,401	25.520	7,401	6,167	41	215		(481)		(481)		L	02/06/2014
879369-10-6	TELEFLEX INC			2,464.000	323,893	131.450	323,893	250,735		3,479		40,976		40,976		L	04/24/2014
88033G-40-7	TENET HEALTHCARE CORP			128.000	3,878	30.300	3,878	5,187				(2,607)		(2,607)		L	02/06/2014
88076W-10-3	TERADATA CORP DEL			207.000	5,469	26.420	5,469	8,182				(3,573)		(3,573)		L	02/06/2014
881609-10-1	TESORO CORP			2,380.000	250,781	105.370	250,781	153,527		4,403		73,828		73,828		L	10/23/2014
882508-10-4	TEXAS INSTRS INC			1,354.000	74,213	54.810	74,213	57,862		1,872		1,733		1,733		L	05/27/2015
883203-10-1	TEXTRON INC			355.000	14,914	42.010	14,914	11,225	7	28		(36)		(36)		L	02/06/2014
00101J-10-6	THE ADT CORPORATION			253.000	8,344	32.980	8,344	7,577		213		(822)		(822)		L	02/06/2014
89417E-10-9	THE TRAVELERS COS INC			408.000	46,047	112.860	46,047	33,375		983		2,896		2,896		L	05/27/2015
883556-10-2	THERMO FISHER SCIENTIFIC INC			536.000	76,032	141.850	76,032	56,209	77	306		8,494		8,494		L	12/28/2015
886547-10-8	TIFFANY & CO			163.000	12,435	76.290	12,435	13,960	65	254		(4,983)		(4,983)		L	06/20/2014
88732J-20-7	TIME WARNER CABLE INC			371.000	68,854	185.590	68,854	49,245	278	1,098		12,124		12,124		L	05/27/2015
887317-30-3	TIME WARNER INC			1,084.000	70,102	64.670	70,102	66,030		1,499		(22,488)		(22,488)		L	05/27/2015
872540-10-9	TJX COS INC NEW			882.000	62,543	70.910	62,543	47,172		702		2,101		2,101		L	05/27/2015
891027-10-4	TORCHMARK CORP			174.000	9,946	57.160	9,946	8,715		93		520		520		L	02/06/2014
891906-10-9	TOTAL SYSTEM SERVICES INC			7,277.000	362,395	49.800	362,395	225,296	728	2,911		115,268		115,268		L	07/10/2014
891894-10-7	TOWERS WATSON & CO			1,156.000	148,500	128.460	148,500	150,270		12,080		(1,770)		(1,770)		L	03/27/2015
892356-10-6	TRACTOR SUPPLY CO			178.000	15,219	85.500	15,219	10,751		135		1,189		1,189		L	02/06/2014
896945-20-1	TRIPADVISOR INC			141.000	12,020	85.250	12,020	10,385				1,493		1,493		L	02/06/2014
90130A-10-1	TWENTY FIRST CENTY FOX INC			1,642.000	44,597	27.160	44,597	52,106		609		(18,289)		(18,289)		L	05/27/2015
90130A-20-0	TWENTY FIRST CENTY FOX INC			580.000	15,793	27.230	15,793	17,551				(1,757)		(1,757)		L	11/24/2015
902252-10-5	TYLER TECHNOLOGIES INC			897.000	156,365	174.320	156,365	160,387				(4,022)		(4,022)		L	12/02/2015
902494-10-3	TYSON FOODS INC			412.000	21,972	53.330	21,972	14,373		167		5,283		5,283		L	09/18/2015
904311-10-7	UNDER ARMOUR INC			242.000	19,508	80.610	19,508	12,689				2,583		2,583		L	12/28/2015
907818-10-8	UNION PAC CORP			1,159.000	90,634	78.200	90,634	79,601		3,085		(46,976)		(46,976)		L	05/27/2015
910047-10-9	UNITED CONTL HLDGS INC			475.000	27,218	57.300	27,218	28,652				(1,435)		(1,435)		L	09/18/2015
91324P-10-2	UNITED HEALTH GROUP INC CORP			1,279.000	150,462	117.640	150,462	95,633		2,314		19,624		19,624		L	12/28/2015
911312-10-6	UNITED PARCEL SERVICE INC CL B			934.000	89,879	96.230	89,879	89,121		2,594		(13,243)		(13,243)		L	12/28/2015
911363-10-9	UNITED RENTALS, INC			121.000	8,777	72.540	8,777	12,343				(3,566)		(3,566)		L	09/19/2014
913017-10-9	UNITED TECHNOLOGIES CORP			1,118.000	107,406	96.070	107,406	99,616		2,783		(21,232)		(21,232)		L	06/19/2015
913903-10-0	UNIVERSAL HLTH SVCS INC			117.000	13,980	119.490	13,980	12,134		47		963		963		L	09/19/2014
91529Y-10-6	UNUM GROUP			333.000	11,086	33.290	11,086	10,725		233		(529)		(529)		L	02/06/2014
917047-10-2	URBAN OUTFITTERS INC			138.000	3,140	22.750	3,140	4,190				(1,708)		(1,708)		L	02/06/2014
902973-30-4	US BANCORP			2,222.000	94,813	42.670	94,813	87,545	567	2,195		(5,006)		(5,006)		L	05/27/2015
918204-10-8	V F CORP			457.000	28,448	62.250	28,448	26,733		604		(5,715)		(5,715)		L	05/27/2015
91913Y-10-0	VALERO ENERGY CORP			646.000	45,679	70.710	45,679	30,618		1,039		13,149		13,149		L	09/18/2015
92220P-10-5	VARIAN MED SYS INC			136.000	10,989	80.800	10,989	10,354				(777)		(777)		L	02/06/2014
918194-10-1	VCA INC COM			3,338.000	183,590	55.000	183,590	187,741				(4,151)		(4,151)		L	09/15/2015
92240G-10-1	VECTREN CORP COM			3,843.000	163,020	42.420	163,020	152,880		5,918		(14,642)		(14,642)		L	08/18/2014
92276F-10-0	VENTAS INC			428.000	24,152	56.430	24,152	21,478		1,256		(3,392)		(3,392)		L	05/27/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
92343E-10-2	VERISIGN INC			133.000	11,619	87.360	11,619	6,275				4,038		4,038		L	02/06/2014
92345Y-10-6	VERISK ANALYTICS INC			208.000	15,991	76.880	15,991	16,838				(847)		(847)		L	10/07/2015
92343V-10-4	VERIZON COMMUNICATIONS INC			5,462.000	252,454	46.220	252,454	255,390		11,537		(3,187)		(3,187)		L	09/18/2015
92532F-10-0	VERTEX PHARMACEUTICALS INC			330.000	41,524	125.830	41,524	24,708				2,130		2,130		L	09/18/2015
92553P-20-1	VIACOM INC CL B			497.000	20,457	41.160	20,457	36,070	199	718		(16,860)		(16,860)		L	05/27/2015
92827P-10-2	VIRTUSA CORP			2,484.000	102,689	41.340	102,689	41,464				(820)		(820)		L	01/15/2013
92826C-83-9	VISA INC CL A			2,613.000	202,638	77.550	202,638	89,570		1,264		30,780		30,780		L	09/18/2015
929042-10-9	VORNADO RLTY TR			225.000	22,491	99.960	22,491	17,959		561		(2,084)		(2,084)		L	05/27/2015
929160-10-9	VULCAN MATLS CO			164.000	15,575	94.970	15,575	8,958		66		4,795		4,795		L	02/06/2014
92927K-10-2	WABCO HLDGS INC			1,025.000	104,817	102.260	104,817	88,376				(2,583)		(2,583)		L	01/07/2014
931142-10-3	WAL-MART STORES INC			2,106.000	129,098	61.300	129,098	155,215	1,056	3,924		(50,230)		(50,230)		L	09/18/2015
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM			1,169.000	99,546	85.155	99,546	87,130		1,538		9,462		9,462		L	09/18/2015
94106L-10-9	WASTE MGMT INC DEL			566.000	30,207	53.370	30,207	23,606		866		1,181		1,181		L	05/27/2015
941848-10-3	WATERS CORP			108.000	14,535	134.580	14,535	10,423				2,361		2,361		L	02/06/2014
92939U-10-6	WEC ENERGY GROUP INC			400.998	20,575	51.310	20,575	16,757		579		274		274		L	06/29/2015
949746-10-1	WELLS FARGO & CO			6,239.000	339,152	54.360	339,152	211,056		8,821		(2,239)		(2,239)		L	09/18/2015
95040Q-10-4	WELLTOWER INC			475.000	32,314	68.030	32,314	26,841		1,404		(3,221)		(3,221)		L	12/28/2015
958102-10-5	WESTERN DIGITAL CORP			313.000	18,796	60.050	18,796	20,548	157	533		(14,363)		(14,363)		L	09/18/2015
959802-10-9	WESTERN UN CO			698.000	12,501	17.910	12,501	10,748		433						L	02/06/2014
96145D-10-5	WESTROCK CO COM			363.000	16,560	45.620	16,560	21,310		202		(4,750)		(4,750)		L	09/18/2015
962166-10-4	WEYERHAEUSER CO			684.000	20,506	29.980	20,506	20,134		816		(3,996)		(3,996)		L	05/27/2015
963320-10-6	WHIRLPOOL CORP			100.000	14,687	146.870	14,687	13,331		345		(4,687)		(4,687)		L	02/06/2014
966837-10-6	WHOLE FOODS MARKET INC			484.000	16,214	33.500	16,214	18,505		248		(8,089)		(8,089)		L	05/27/2015
969457-10-0	WILLIAMS COS INC DEL			885.000	22,745	25.700	22,745	30,882		2,156		(17,173)		(17,173)		L	05/27/2015
97186T-10-8	WILSHIRE BANCORP INC			21,442.000	247,655	11.550	247,655	225,662	1,287	2,573		21,993		21,993		L	04/28/2015
97650W-10-8	WINTRUST FINL CORP			3,649.000	177,049	48.520	177,049	181,009		803		(3,959)		(3,959)		L	05/12/2015
929328-10-2	WSFS FINANCIAL CORP			10,779.000	348,808	32.360	348,808	174,325		2,264		72,543		72,543		L	03/12/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			169.000	12,278	72.650	12,278	8,475		284		(2,216)		(2,216)		L	02/06/2014
983134-10-7	WYNN RESORTS LTD			102.000	7,057	69.190	7,057	13,204		306		(8,116)		(8,116)		L	02/06/2014
98389B-10-0	XCEL ENERGY INC			645.000	23,162	35.910	23,162	18,044	206	803		23		23		L	05/27/2015
984121-10-3	XEROX CORP			1,464.000	15,562	10.630	15,562	15,874	102	399		(4,729)		(4,729)		L	02/06/2014
983919-10-1	XILINX INC			336.000	15,782	46.970	15,782	13,820		410		1,236		1,236		L	02/06/2014
98419M-10-0	XYLEM INC			234.000	8,541	36.500	8,541	7,817		132		(367)		(367)		L	02/06/2014
984332-10-6	YAHOO! INC			1,167.000	38,814	33.260	38,814	32,804				(19,931)		(19,931)		L	05/27/2015
988498-10-1	YUM BRANDS INC			578.000	42,223	73.050	42,223	39,195		965		(152)		(152)		L	05/27/2015
98956P-10-2	ZIMMER HOLDINGS INC			219.000	22,467	102.590	22,467	19,881	48	189		(2,376)		(2,376)		L	05/27/2015
989701-10-7	ZIONS BANCORPORATION			233.000	6,361	27.300	6,361	6,538		51		(282)		(282)		L	02/06/2014
98978V-10-3	ZOETIS INC			648.000	31,052	47.920	31,052	19,081		212		3,066		3,066		L	05/27/2015
G1151C-10-1	ACCENTURE PLC CLASS A		R	840.000	87,780	104.500	87,780	63,739		1,720		12,281		12,281		L	09/18/2015
H0023R-10-5	ACE LTD		R	441.000	51,531	116.850	51,531	41,517	295	1,150		951		951		L	05/27/2015
G0176J-10-9	ALLEGION PUB LTD CO		R	114.000	7,515	65.920	7,515	4,906		46		1,192		1,192		L	02/06/2014
G0177J-10-8	ALLERGAN PLC		R	526.003	164,376	312.500	164,376	118,871				20,261		20,261		L	09/18/2015
G02602-10-3	AMDOCS LTD		R	5,089.000	277,707	54.570	277,707	138,014	865	3,384		40,279		40,279		L	08/03/2011
G0408V-10-2	AON PLC		R	369.000	34,025	92.210	34,025	29,899		419		(1,048)		(1,048)		U	05/27/2015
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		R	4,366.000	210,878	48.300	210,878	174,684		3,624		19,778		19,778		L	05/09/2014
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		R	355.000	51,528	145.150	51,528	26,619		546		14,735		14,735		L	09/18/2015
G16252-10-1	BROOKFIELD INFRAST PARTNERS		R	4,849.000	183,826	37.910	183,826	202,118		5,125		(18,293)		(18,293)		L	08/20/2015
143658-30-0	CARNIVAL CORP		R	614.000	33,451	54.480	33,451	22,727		631		5,269		5,269		L	09/18/2015

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
G27823-10-6	DELPHI AUTOMOTIVE PLC		R	385.000	33,006	85.730	33,006	23,030		380		4,850		4,850		L	05/27/2015
Y2065G-12-1	DHT HOLDINGS INC		R	12,712.000	102,840	8.090	102,840	101,840				1,000		1,000		L	12/29/2015
G29183-10-3	EATON CORP PLC		R	615.000	32,005	52.040	32,005	39,126		1,335		(9,871)		(9,871)		L	05/27/2015
G30401-10-6	ENDO INTL PLC		R	261.000	15,978	61.220	15,978	21,821				(5,842)		(5,842)		L	06/19/2015
G3157S-10-6	ENSCO PLC		R	295.000	4,540	15.390	4,540	8,835		177		(4,295)		(4,295)		L	02/06/2014
G3223R-10-8	EVEREST RE GROUP LTD		R	1,359.000	248,819	183.090	248,819	147,411		5,436		17,382		17,382		L	10/15/2012
H2906T-10-9	GARMIN LTD		R	155.000	5,761	37.170	5,761	6,983		312		(2,427)		(2,427)		L	02/06/2014
399909-10-0	GRUPO FINANCIERO GALICIA S A ADR		R	3,864.000	104,637	27.080	104,637	101,827				2,810		2,810		L	12/29/2015
G4388N-10-6	HELEN OF TROY CORP LTD		R	1,860.000	175,305	94.250	175,305	165,664				9,641		9,641		L	07/14/2015
G4705A-10-0	ICON PLC		R	2,099.000	163,092	77.700	163,092	148,767				14,325		14,325		L	09/28/2015
G47791-10-1	INGERSOLL-RAND PLC		R	351.000	19,407	55.290	19,407	19,901		405		(2,898)		(2,898)		L	05/27/2015
G491BT-10-8	INVESCO LTD		R	574.000	19,218	33.480	19,218	19,181		601		(3,479)		(3,479)		L	05/27/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES N V		R	508.000	44,145	86.900	44,145	39,191		1,536		3,552		3,552		L	05/27/2015
G5753U-11-2	MAIDEN HOLDINGS LTD		R	12,453.000	185,674	14.910	185,674	203,135	1,743	1,619		(17,460)		(17,460)		L	08/20/2015
G5785G-10-7	MALLINCKRODT PUB LTD CO		R	144.000	10,747	74.630	10,747	12,792				(3,514)		(3,514)		L	09/19/2014
G5960L-10-3	MEDTRONIC INC		R	1,901.000	146,225	76.920	146,225	119,873	722	2,352		6,460		6,460		L	09/18/2015
G60754-10-1	MICHAEL KORS HLDGS LTD		R	263.000	10,536	40.060	10,536	14,529				(9,216)		(9,216)		L	09/19/2014
N59465-10-9	MYLAN N V SHS EURO		R	557.000	30,117	54.070	30,117	25,610				(2,415)		(2,415)		L	06/19/2015
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR		R	484.000	22,554	46.600	22,554	20,546		450		834		834		L	06/19/2015
G6852T-10-5	PARTNERRE LTD COM		R	827.000	115,565	139.740	115,565	86,306		2,724		21,179		21,179		L	04/29/2014
G7S00T-10-4	PENTAIR LTD SHS		R	252.000	12,482	49.530	12,482	16,146		323		(4,256)		(4,256)		L	02/06/2014
G97822-10-3	PERRIGO CO PLC		R	187.000	27,059	144.700	27,059	26,533		91		(4,368)		(4,368)		L	05/27/2015
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		R	218.000	22,064	101.210	22,064	17,087	82	278		4,094		4,094		L	12/05/2014
N7716A-15-1	SAPIENS INTL CORP N V		R	13,200.000	134,640	10.200	134,640	160,224				(25,584)		(25,584)		L	09/15/2015
G7945M-10-7	SEAGATE TECHNOLOGY PLC		R	420.000	15,397	36.660	15,397	20,836		934		(12,421)		(12,421)		L	05/27/2015
G81276-10-0	SIGNET JEWELERS LTD		R	109.000	13,482	123.690	13,482	14,920		24		(1,438)		(1,438)		L	09/18/2015
H84989-10-4	TE CONNECTIVITY LTD		R	536.000	34,631	64.610	34,631	28,230		678		641		641		L	05/27/2015
H8817H-10-0	TRANSOCEAN LTD REG SHS		R	428.000	5,299	12.380	5,299	7,845		449		(2,547)		(2,547)		L	02/06/2014
G91442-10-6	TYCO INTL PLC SHS		R	538.000	17,157	31.890	17,157	20,410		422		(6,400)		(6,400)		L	05/27/2015
G98290-10-2	XL GROUP PLC		R	362.000	14,183	39.180	14,183	10,403		261		1,741		1,741		L	02/06/2014
9099999 - Industrial and Miscellaneous (Unaffliated)					44,084,538		44,084,538	35,989,112	55,315	661,921		1,305,316	34,717	1,270,599			
Mutual Funds																	
69351J-10-8	PNC FDS INTL EQT FUND I			308,074.949	5,720,952	18.570	5,720,952	3,182,788		111,932		(55,532)		(55,532)		L	12/21/2015
9299999 - Mutual Funds					5,720,952		5,720,952	3,182,788		111,932		(55,532)		(55,532)			
9799999 - Total Common Stocks					49,805,490		49,805,490	39,171,900	55,315	773,853		1,249,784	34,717	1,215,067			
9899999 - Total Preferred and Common Stocks					49,805,490		49,805,490	39,171,900	55,315	773,853		1,249,784	34,717	1,215,067			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828-A7-5	UNITED STATES TREAS NTS		12/15/2015	RBC Cap Mkts Corp		1,760,186	1,750,000.00	12,055
912828-G4-6	UNITED STATES TREAS NTS		02/20/2015	Morgan Stanley		499,277	500,000.00	584
912828-G7-9	UNITED STATES TREAS NTS		12/15/2015	Morgan Stanley		749,707	750,000.00	20
912828-J2-7	UNITED STATES TREAS NTS		09/15/2015	Deutsche Bank Fixed Income		1,475,156	1,500,000.00	2,609
912828-J9-2	UNITED STATES TREAS NTS		09/15/2015	Barclays Capital Le		998,203	1,000,000.00	2,309
912828-K7-4	UNITED STATES TREAS NTS		12/15/2015	Morgan Stanley		975,664	1,000,000.00	6,685
912828-PC-8	UNITED STATES TREAS NTS		10/30/2015	Wells Fargo Secs LLC		524,805	500,000.00	6,099
912828-RT-9	UNITED STATES TREAS NTS		09/15/2015	Morgan Stanley		1,512,832	1,500,000.00	6,086
912828-RU-6	UNITED STATES TREAS NTS		02/27/2015	Deutsche Bank Fixed Income		1,005,742	1,000,000.00	2,212
912828-US-7	UNITED STATES TREAS NTS		02/27/2015	Toronto Dominion Sec (USA) Inc		1,000,977	1,000,000.00	1,740
912828-VW-7	UNITED STATES TREAS NTS		09/15/2015	CitiGroup Global Markets Inc		1,004,063	1,000,000.00	24
912828-WC-0	UNITED STATES TREAS NTS		11/05/2015	Morgan Stanley		250,771	250,000.00	72
912828-XB-1	UNITED STATES TREAS NTS		11/05/2015	VARIOUS		746,045	750,000.00	7,463
0599999 - Subtotal - Bonds - U.S. Governments						12,503,428	12,500,000.00	47,958
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3133EE-W5-5	FEDERAL FARM CR BKS		11/04/2015	HILLIARD(JJB) LYONS(WL) INC		626,226	618,000.00	4,326
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		09/15/2015	TAHOE FIXED INCOME LLC		2,161,621	2,084,745.78	3,446
3138WE-6X-2	FNMA PASS-THRU LNG 30 YEAR		09/15/2015	Bank/America Sec Llc Montgomery		2,433,186	2,282,672.33	4,312
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						5,221,032	4,985,418.11	12,083
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440E-AT-4	ACE INA HLDG INC		10/27/2015	Morgan Stanley		499,720	500,000.00	
05522R-CU-0	BA CREDIT CARD TR 2015-2A		04/22/2015	Bank/America Sec Llc Montgomery		1,099,868	1,100,000.00	
161571-HA-5	CHASE ISSUANCE TR 2015-7A		07/22/2015	MITSUBISHI UFJ SECURITIES (USA)		499,864	500,000.00	
17275R-AX-0	CISCO SYS INC		06/10/2015	Morgan Stanley		923,751	925,000.00	
278642-AE-3	EBAY INC		03/24/2015	Merrill Lynch		578,346	600,000.00	3,120
31428X-AZ-9	FEDEX CORP		01/06/2015	Morgan Stanley		553,995	555,000.00	
34530Y-AA-1	FORD CREDIT AUTO OWN TR 2015-C		09/15/2015	Bank/America Sec Llc Montgomery		700,000	700,000.00	
44107T-AV-8	HOST HOTELS & RESORTS LP		05/06/2015	Bank/America Sec Llc Montgomery		723,826	725,000.00	
44614U-AA-7	HUNTINGTON AUTO TR 2015-1		06/03/2015	Chase Securities		1,000,000	1,000,000.00	
44918L-AA-0	HYUNDAI AUTO RECV TR 2015-C		09/10/2015	SG Americas Securities		500,000	500,000.00	
58013M-EW-0	MCDONALDS CORP MED TERM NT BE		12/04/2015	Merrill Lynch		190,669	190,000.00	
58772P-AA-6	MERC-BENZ AUTO RECV TR 2015-1		07/15/2015	MITSUBISHI UFJ SECURITIES (USA)		700,000	700,000.00	
65477U-AC-4	NISSAN AUTO RECV 2015-A		04/07/2015	Bank/America Sec Llc Montgomery		449,905	450,000.00	
87165B-AE-3	SYNCHRONY FINL SR GLBL		01/26/2015	Chase Securities		344,279	345,000.00	
89236T-CM-5	TOYOTA MOTOR CRED		06/04/2015	PERSHING		500,000	500,000.00	
90290X-AA-5	USAA AUTO OWNER TR 2015-1		07/21/2015	RBC Cap Mkts Corp		350,000	350,000.00	
98160Y-AA-3	WORLD OMNI AUTO TR 2015-B		10/07/2015	Chase Securities		700,000	700,000.00	
780082-AA-1	ROYAL BANK OF CANADA	I	01/29/2015	RBC Cap Mkts Corp		399,944	400,000.00	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,714,167	10,740,000.00	3,120
8399997 - Subtotal - Bonds - Part 3						28,438,627	28,225,418.11	63,161
8399998 - Summary Item from Part 5 for Bonds						3,614,815	3,614,850.71	6
8399999 - Subtotal - Bonds						32,053,442	31,840,268.82	63,167

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y-10-1	3M COMPANY		05/27/2015	J.P. Morgan Securities	35.000	5,718		
002824-10-0	ABBOTT LABORATORIES		09/18/2015	VARIOUS	105.000	4,829		
00287Y-10-9	ABBVIE INC COM		05/27/2015	J.P. Morgan Securities	343.000	23,115		
00507V-10-9	ACTIVISON BLIZZARD INC		09/18/2015	Citation Group	645.000	20,066		
00508Y-10-2	ACUITY BRANDS INC		08/20/2015	VARIOUS	1,194.000	221,260		
00724F-10-1	ADOBE SYS INC		05/27/2015	J.P. Morgan Securities	16.000	1,283		
00751Y-10-6	ADVANCE AUTO PARTS INC		07/08/2015	Citation Group	98.000	15,680		
00766T-10-0	AECOM		11/13/2015	BNY Convergex	7,458.000	226,520		
001031-10-3	AEP INDS INC		08/20/2015	J.P. Morgan Securities	3,582.000	205,583		
00817Y-10-8	AETNA INC NEW		09/18/2015	VARIOUS	35.000	4,054		
001055-10-2	AFLAC INC		05/27/2015	J.P. Morgan Securities	15.000	937		
009158-10-6	AIR PRODS & CHEMS INC		05/27/2015	J.P. Morgan Securities	6.000	885		
013817-10-1	ALCOA INC		05/27/2015	J.P. Morgan Securities	41.000	525		
015351-10-9	ALEXION PHARMACEUTICALS INC		09/18/2015	VARIOUS	53.000	8,839		
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		05/27/2015	J.P. Morgan Securities	2.000	605		
020002-10-1	ALLSTATE CORP		05/27/2015	J.P. Morgan Securities	14.000	947		
02079K-30-5	ALPHABET INC CAP STK CL A		12/28/2015	VARIOUS	27.000	17,506		
02079K-10-7	ALPHABET INC CAP STK CL C		12/28/2015	VARIOUS	35.000	21,600		
02209S-10-3	ALTRIA GROUP INC		12/28/2015	VARIOUS	246.000	13,288		
023135-10-6	AMAZON COM INC		09/18/2015	VARIOUS	24.000	11,660		
02376R-10-2	AMERICAN AIRLS GROUP INC		05/27/2015	J.P. Morgan Securities	929.000	51,499		
024061-10-3	AMERICAN AXLE & MFG HLDGS INC		07/14/2015	BNY Convergex	7,912.000	164,358		
025537-10-1	AMERICAN ELEC PWR INC		05/27/2015	J.P. Morgan Securities	15.000	841		
025816-10-9	AMERICAN EXPRESS CO		05/27/2015	J.P. Morgan Securities	29.000	2,323		
026874-78-4	AMERICAN INTL GROUP INC		05/27/2015	J.P. Morgan Securities	47.000	2,792		
029899-10-1	AMERICAN STS WTR CO		11/13/2015	BNY Convergex	5,057.000	205,995		
03027X-10-0	AMERICAN TOWER CORP NEW		05/27/2015	J.P. Morgan Securities	57.000	5,533		
03076C-10-6	AMERIPRISE FINANCIAL INC		05/27/2015	J.P. Morgan Securities	6.000	761		
03073E-10-5	AMERISOURCEBERGEN CORP		05/27/2015	J.P. Morgan Securities	6.000	682		
031162-10-0	AMGEN INC		09/18/2015	VARIOUS	85.000	13,240		
032095-10-1	AMPHENOL CORP CL A		05/27/2015	J.P. Morgan Securities	10.000	577		
032511-10-7	ANADARKO PETROLEUM CORP		05/27/2015	J.P. Morgan Securities	16.000	1,347		
032654-10-5	ANALOG DEVICES INC		05/27/2015	J.P. Morgan Securities	10.000	683		
03283P-10-6	ANCHOR BANCORP WIS INC DEL		09/15/2015	Investment Technology Group	5,697.000	233,961		
036752-10-3	ANTHEM INC		05/27/2015	J.P. Morgan Securities	9.000	1,471		
037411-10-5	APACHE CORP		05/27/2015	J.P. Morgan Securities	13.000	790		
037833-10-0	APPLE INC		09/18/2015	VARIOUS	354.000	43,791		
038222-10-5	APPLIED MATLS INC		05/27/2015	J.P. Morgan Securities	39.000	794		
038336-10-3	APTARGROUP INC		09/28/2015	Investment Technology Group	2,674.000	173,048		
039483-10-2	ARCHER DANIELS MIDLAND CO		05/27/2015	J.P. Morgan Securities	21.000	1,117		
04013V-10-8	ARES COML REAL ESTATE CORP		09/28/2015	Investment Technology Group	14,974.000	180,092		
042735-10-0	ARROW ELECTRS INC		01/09/2015	J.P. Morgan Securities	2,547.000	144,210		
045327-10-3	ASPEN TECHNOLOGY INC		04/28/2015	MKM Partners LLC	5,994.000	243,184		
00206R-10-2	AT&T INC		09/18/2015	VARIOUS	1,805.610	61,534		
053015-10-3	AUTOMATIC DATA PROCESSING INC		05/27/2015	J.P. Morgan Securities	16.000	1,375		
053332-10-2	AUTOZONE INC		05/27/2015	J.P. Morgan Securities	2.000	1,361		
053484-10-1	AVALONBAY CMNTYS INC		05/27/2015	J.P. Morgan Securities	3.000	502		
057224-10-7	BAKER HUGHES INC		05/27/2015	J.P. Morgan Securities	14.000	909		
064058-10-0	BANK NEW YORK MELLON CORP		05/27/2015	J.P. Morgan Securities	37.000	1,624		
060505-10-4	BANK OF AMERICA CORP		09/18/2015	VARIOUS	1,145.000	18,380		
068463-10-8	BARRETT BUSINESS SERVICES INC		06/15/2015	Credit Suisse First Boston	6,170.000	257,390		
(continues)								

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
07177M-10-3	BAXALTA INC COM		07/01/2015	VARIOUS	704.000	21,020		
071813-10-9	BAXTER INTERNATIONAL INC		05/27/2015	J.P. Morgan Securities	18.000	1,207		
054937-10-7	BB&T CORP		09/18/2015	VARIOUS	180.000	6,462		
075887-10-9	BECTON DICKISON & CO		05/27/2015	VARIOUS	27.057	3,806		
084670-70-2	BERKSHIRE HATHAWAY INC DEL		09/18/2015	VARIOUS	261.000	35,277		
084680-10-7	BERKSHIRE HILLS BANCORP INC		12/02/2015	Citation Group	5,219.000	157,256		
086516-10-1	BEST BUY INC		09/18/2015	Citation Group	75.000	2,816		
09062X-10-3	BIOGEN IDEC INC		05/27/2015	J.P. Morgan Securities	8.000	3,223		
097023-10-5	BOEING CO		05/27/2015	J.P. Morgan Securities	58.000	8,720		
101121-10-1	BOSTON PROPERTIES INC		05/27/2015	J.P. Morgan Securities	4.000	527		
101137-10-7	BOSTON SCIENTIFIC CORP		05/27/2015	J.P. Morgan Securities	44.000	792		
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL		09/28/2015	Investment Technology Group	2,685.000	174,272		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/28/2015	VARIOUS	112.000	7,706		
111320-10-7	BROADCOM CORP CL A		05/27/2015	J.P. Morgan Securities	18.000	1,029		
115637-20-9	BROWN FORMAN CORP		05/27/2015	J.P. Morgan Securities	5.000	470		
14040H-10-5	CAPITAL ONE FINL CORP		05/27/2015	J.P. Morgan Securities	18.000	1,524		
14149F-10-9	CARDINAL FINL CORP		05/12/2015	Sanford Bernstein	8,798.000	181,053		
14149Y-10-8	CARDINAL HEALTH INC		05/27/2015	J.P. Morgan Securities	11.000	976		
143130-10-2	CARMAX INC		05/27/2015	J.P. Morgan Securities	7.000	510		
149123-10-1	CATERPILLAR INC		05/27/2015	J.P. Morgan Securities	20.000	1,759		
124805-10-2	CBIZ INC		12/02/2015	Citation Group	14,610.000	158,808		
124857-20-2	CBS CORP		05/27/2015	J.P. Morgan Securities	14.000	877		
151020-10-4	CELGENE CORP		09/18/2015	VARIOUS	64.000	7,677		
156504-30-0	CENTURY CMNTYS INC		03/11/2015	Investment Technology Group	10,548.000	201,077		
156700-10-6	CENTURYTEL INC		05/27/2015	J.P. Morgan Securities	20.000	679		
156782-10-4	CERNER CORP		05/27/2015	J.P. Morgan Securities	11.000	753		
166764-10-0	CHEVRON CORP		12/28/2015	VARIOUS	181.000	17,503		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		05/27/2015	J.P. Morgan Securities	1.000	613		
171232-10-1	CHUBB CORP		05/27/2015	J.P. Morgan Securities	8.000	785		
171340-10-2	CHURCH & DWIGHT INC		12/28/2015	Citation Group	176.000	15,023		
171484-10-8	CHURCHILL DOWNS INC COM		11/13/2015	BNY Convergex	1,520.000	223,834		
125509-10-9	CIGNA CORPORATION		09/18/2015	VARIOUS	51.000	7,163		
17275R-10-2	CISCO SYSTEMS INC		09/18/2015	VARIOUS	471.000	12,671		
172967-42-4	CITIGROUP INC		05/27/2015	J.P. Morgan Securities	104.000	5,708		
12572Q-10-5	CME GROUP INC		09/18/2015	VARIOUS	74.000	6,725		
191216-10-0	COCA-COLA CO		12/28/2015	VARIOUS	337.000	14,106		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		09/18/2015	VARIOUS	68.000	4,262		
194162-10-3	COLGATE-PALMOLIVE CO		09/18/2015	VARIOUS	90.000	5,784		
198280-10-9	COLUMBIA PIPELINE GROUP INC COM		12/28/2015	VARIOUS	522.000	10,398		
20030N-10-1	COMCAST CORP NEW CL A		12/11/2015	VARIOUS	553.000	32,190		
199908-10-4	COMFORT SYS USA INC		07/14/2015	BNY Convergex	7,059.000	167,334		
205887-10-2	CONAGRA FOODS INC		05/27/2015	J.P. Morgan Securities	13.000	503		
20825C-10-4	CONOCOPHILLIPS		12/28/2015	VARIOUS	187.000	10,659		
209115-10-4	CONSOLIDATED EDISON INC		05/27/2015	J.P. Morgan Securities	11.000	675		
21036P-10-8	CONSTELLATION BRANDS INC CL A		12/28/2015	VARIOUS	22.000	3,027		
21871D-10-3	CORELOGIC INC		02/04/2015	Investment Technology Group	5,139.000	176,306		
21870Q-10-5	CORESITE RLTY CORP COM		06/02/2015	BNY Convergex	4,715.000	223,721		
219350-10-5	CORNING INC		05/27/2015	J.P. Morgan Securities	43.000	909		
22160K-10-5	COSTCO WHSL CORP NEW		09/18/2015	VARIOUS	39.000	5,582		
225223-30-4	CRAY INC		12/29/2015	Investment Technology Group	2,495.000	83,589		
22822V-10-1	CROWN CASTLE INTL CORP NEW COM		09/18/2015	VARIOUS	42.000	3,302		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
12650T-10-4	CSRA INC COM		11/30/2015	VARIOUS	187.000	4,928		
126408-10-3	CSX CORP		05/27/2015	J.P. Morgan Securities	33.000	1,159		
231021-10-6	CUMMINS INC		05/27/2015	J.P. Morgan Securities	5.000	702		
126650-10-0	CVS CAREMARK CORP		09/18/2015	VARIOUS	116.000	11,856		
23331A-10-9	D R HORTON INC COM		09/18/2015	Citation Group	74.000	2,340		
235851-10-2	DANAHER CORP DEL COM		05/27/2015	J.P. Morgan Securities	20.000	1,749		
244199-10-5	DEERE & CO		05/27/2015	J.P. Morgan Securities	12.000	1,132		
247361-70-2	DELTA AIR LINES INC DEL		05/27/2015	J.P. Morgan Securities	28.000	1,191		
25179M-10-3	DEVON ENERGY CORP NEW		05/27/2015	J.P. Morgan Securities	13.000	859		
254709-10-8	DISCOVER FINANCIAL SERVICES		05/27/2015	J.P. Morgan Securities	14.000	831		
254687-10-6	DISNEY WALT CO		09/18/2015	VARIOUS	153.000	16,120		
256677-10-5	DOLLAR GEN CORP NEW		05/27/2015	J.P. Morgan Securities	11.000	802		
256746-10-8	DOLLAR TREE INC		07/06/2015	VARIOUS	36.800	2,912		
25746U-10-9	DOMINION RES INC VA NEW		09/18/2015	VARIOUS	58.000	4,036		
25960R-10-5	DOUGLAS DYNAMICS INC		11/16/2015	VARIOUS	4,775.000	105,571		
260543-10-3	DOW CHEM CO		09/18/2015	VARIOUS	202.000	9,043		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		05/27/2015	J.P. Morgan Securities	6.000	464		
263534-10-9	DU PONT E I DE NEMOURS & CO		09/18/2015	VARIOUS	90.000	4,976		
26441C-20-4	DUKE ENERGY CORP NEW		05/27/2015	J.P. Morgan Securities	25.000	1,906		
278642-10-3	EBAY INC		05/27/2015	J.P. Morgan Securities	79.000	4,631		
278865-10-0	ECOLAB INC		05/27/2015	J.P. Morgan Securities	9.000	1,030		
281020-10-7	EDISON INTL COM		05/27/2015	J.P. Morgan Securities	11.000	669		
285512-10-9	ELECTRONIC ARTS INC		05/27/2015	J.P. Morgan Securities	11.000	703		
532457-10-8	ELI LILLY & CO		12/28/2015	VARIOUS	217.000	17,993		
268648-10-2	EMC CORP		05/27/2015	J.P. Morgan Securities	66.000	1,762		
291011-10-4	EMERSON ELECTRIC CO		05/27/2015	J.P. Morgan Securities	21.000	1,280		
292218-10-4	EMPLOYERS HOLDINGS INC		03/27/2015	Investment Technology Group	5,667.000	151,300		
26875P-10-1	EOG RESOURCES INC		06/19/2015	J.P. Morgan Securities	48.000	4,251		
26885B-10-0	EQT MIDSTREAM PARTNER LP		06/02/2015	BNY Convergex	1,684.000	141,759		
29444U-70-0	EQUINIX INC		05/27/2015	J.P. Morgan Securities	74.000	17,745		
29476L-10-7	EQUITY RESIDENTIAL		05/27/2015	J.P. Morgan Securities	13.000	976		
297178-10-5	ESSEX PPTY TR INC		12/28/2015	Citation Group	12.000	2,890		
518439-10-4	ESTEE LAUDER COMPANIES CL A		05/27/2015	J.P. Morgan Securities	7.000	621		
30161N-10-1	EXELON CORP		12/28/2015	VARIOUS	151.000	4,367		
30212P-30-3	EXPEDIA INC DEL NEW CLASS		12/28/2015	Citation Group	22.000	2,774		
30219E-10-3	EXPRESS INC		12/29/2015	Investment Technology Group	8,774.000	156,018		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		05/27/2015	J.P. Morgan Securities	25.000	2,244		
30231G-10-2	EXXON MOBIL CORP		12/28/2015	VARIOUS	308.000	25,006		
315616-10-2	F5 NETWORKS INC		12/29/2015	Investment Technology Group	1,578.000	153,205		
30303M-10-2	FACEBOOK INC		12/28/2015	VARIOUS	453.000	41,227		
313855-10-8	FEDERAL SIGNAL CORP		05/12/2015	Sanford Bernstein	11,780.000	178,585		
31428X-10-6	FEDEX CORPORATION		06/19/2015	J.P. Morgan Securities	30.000	5,285		
31620M-10-6	FIDELITY NATL INFORMATION SVCS		05/27/2015	J.P. Morgan Securities	11.000	699		
316773-10-0	FIFTH THIRD BANCORP		05/27/2015	J.P. Morgan Securities	29.000	598		
337738-10-8	FISERV INC		05/27/2015	J.P. Morgan Securities	9.000	727		
345370-86-0	FORD MOTOR CO		12/28/2015	VARIOUS	383.000	5,588		
354613-10-1	FRANKLIN RESOURCES INC		05/27/2015	J.P. Morgan Securities	13.000	670		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		05/27/2015	J.P. Morgan Securities	34.000	685		
369550-10-8	GENERAL DYNAMICS CORP		05/27/2015	J.P. Morgan Securities	10.000	1,406		
369604-10-3	GENERAL ELECTRIC CO		09/18/2015	VARIOUS	709.000	18,889		
370023-10-3	GENERAL GROWTH PPTYS INC NEW		05/27/2015	J.P. Morgan Securities	21.000	601		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
370334-10-4	GENERAL MILLS INC		05/27/2015	J.P. Morgan Securities	20.000	1,130		
37045V-10-0	GENERAL MTRS CO		09/18/2015	VARIOUS	147.000	4,725		
372460-10-5	GENUINE PARTS CO		05/27/2015	J.P. Morgan Securities	5.000	464		
375558-10-3	GILEAD SCIENCES INC		09/18/2015	VARIOUS	113.000	12,452		
38141G-10-4	GOLDMAN SACHS GROUP INC		05/27/2015	J.P. Morgan Securities	13.000	2,718		
382550-10-1	GOODYEAR TIRE & RUBBER CO		10/23/2015	Investment Technology Group	3,717.000	122,622		
384802-10-4	GRAINGER W W INC		05/27/2015	J.P. Morgan Securities	2.000	491		
389375-10-6	GRAY TELEVISION INC		03/11/2015	Investment Technology Group	14,982.000	198,041		
406216-10-1	HALLIBURTON CO		06/19/2015	J.P. Morgan Securities	87.000	3,865		
410345-10-2	HANESBRANDS INC COM		03/20/2015	J.P. Morgan Securities	509.000	17,403		
413875-10-5	HARRIS CORP DEL		09/18/2015	Citation Group	32.000	2,342		
416515-10-4	HARTFORD FINL SVCS GROUP INC		05/27/2015	J.P. Morgan Securities	14.000	581		
40412C-10-1	HCA HOLDINGS INC		09/18/2015	VARIOUS	429.000	31,570		
40414L-10-9	HCP INC COM		05/27/2015	J.P. Morgan Securities	14.000	552		
42222G-10-8	HEALTH NET INC		08/20/2015	J.P. Morgan Securities	2,922.000	198,051		
42809H-10-7	HESS CORP		05/27/2015	J.P. Morgan Securities	9.000	605		
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO COM		11/02/2015	VARIOUS	2,437.000	35,273		
437076-10-2	HOME DEPOT INC		05/27/2015	J.P. Morgan Securities	45.000	5,048		
438516-10-6	HONEYWELL INTL INC		09/18/2015	VARIOUS	67.000	6,760		
40434L-10-5	HP INC COM		05/27/2015	J.P. Morgan Securities	62.000	2,095		
444859-10-2	HUMANA INC		05/27/2015	J.P. Morgan Securities	4.000	714		
445658-10-7	HUNT J B TRANS SVCS INC		09/18/2015	Citation Group	123.000	9,512		
452308-10-9	ILLINOIS TOOL WKS INC		05/27/2015	J.P. Morgan Securities	13.000	1,250		
452327-10-9	ILLUMINA INC		11/24/2015	Citation Group	195.000	34,379		
45329R-10-9	INC RESH HLDGS INC		08/04/2015	Instinet	3,096.000	157,035		
457153-10-4	INGRAM MICRO INC		10/23/2015	Investment Technology Group	3,450.000	101,655		
45768S-10-5	INNOSPEC INC		03/11/2015	Investment Technology Group	4,562.000	198,267		
458140-10-0	INTEL CORP		09/18/2015	VARIOUS	471.000	14,414		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		05/27/2015	J.P. Morgan Securities	4.000	939		
459200-10-1	INTERNATIONAL BUSINESS MACHINES		06/19/2015	J.P. Morgan Securities	46.000	7,832		
460146-10-3	INTERNATIONAL PAPER CO		05/27/2015	J.P. Morgan Securities	14.000	741		
461202-10-3	INTUIT		05/27/2015	J.P. Morgan Securities	11.000	1,157		
46120E-60-2	INTUITIVE SURGICAL INC		05/27/2015	J.P. Morgan Securities	2.000	987		
46284V-10-1	IRON MTN INC NEW COM		01/20/2015	MERGER	253.000	10,203		
478160-10-4	JOHNSON & JOHNSON		09/18/2015	VARIOUS	174.000	16,971		
478366-10-7	JOHNSON CTLS INC		05/27/2015	J.P. Morgan Securities	21.000	1,081		
46625H-10-0	JPMORGAN CHASE & CO		09/18/2015	VARIOUS	253.000	16,117		
48244B-10-0	KCG HLDGS INC		11/13/2015	BNY Convergex	17,728.000	225,823		
487836-10-8	KELLOGG CO		05/27/2015	J.P. Morgan Securities	9.000	569		
494368-10-3	KIMBERLY-CLARK CORP		05/27/2015	J.P. Morgan Securities	12.000	1,324		
49456B-10-1	KINDER MORGAN INC DEL		09/18/2015	VARIOUS	192.000	6,497		
500754-10-6	KRAFT HEINZ CO COM		07/02/2015	Merrill Lynch	772.000	55,345		
501044-10-1	KROGER CO		05/27/2015	J.P. Morgan Securities	15.000	1,113		
501797-10-4	L BRANDS INC		09/18/2015	VARIOUS	43.000	3,916		
50540R-40-9	LABORATORY CORP AMER HLDGS		09/18/2015	Citation Group	21.000	2,508		
505597-10-4	LACLEDE GROUP INC		12/02/2015	VARIOUS	5,387.000	302,905		
512816-10-9	LAMAR ADVERTISING CO NEW		05/12/2015	Sanford Bernstein	3,044.000	180,426		
521865-20-4	LEAR CORP		08/04/2015	Instinet	1,996.000	209,418		
534187-10-9	LINCOLN NATL CORP IND COM		05/27/2015	J.P. Morgan Securities	9.000	520		
539830-10-9	LOCKHEED MARTIN CORP		09/18/2015	VARIOUS	22.000	4,365		
548661-10-7	LOWE'S COS INC		05/27/2015	J.P. Morgan Securities	32.000	2,263		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
550819-10-6	LYDALL INC DEL		03/27/2015	Investment Technology Group	4,063.000	131,809		
55261F-10-4	M & T BK CORP		11/02/2015	VARIOUS	49.040	5,913		
55616P-10-4	MACYS INC		05/27/2015	J.P. Morgan Securities	12.000	814		
565849-10-6	MARATHON OIL CORP		05/27/2015	J.P. Morgan Securities	23.000	635		
56585A-10-2	MARATHON PETE CORP		05/27/2015	J.P. Morgan Securities	9.000	909		
571903-20-2	MARRIOTT INTL INC NEW		05/27/2015	J.P. Morgan Securities	7.000	554		
571748-10-2	MARSH & MCLENNAN COS INC		05/27/2015	J.P. Morgan Securities	18.000	1,060		
57636Q-10-4	MASTERCARD INC CL A		09/18/2015	VARIOUS	102.000	9,414		
577128-10-1	MATTHEWS INTERNATIONAL CORP CL A		08/20/2015	J.P. Morgan Securities	3,839.000	202,810		
580135-10-1	MCDONALD'S CORP		05/27/2015	J.P. Morgan Securities	33.000	3,256		
580645-10-9	MCGRAW HILL FINL INC		05/27/2015	J.P. Morgan Securities	9.000	950		
58155Q-10-3	MCKESSON CORP		05/27/2015	J.P. Morgan Securities	22.000	5,133		
582839-10-6	MEAD JOHNSON NUTRITION CO		05/27/2015	J.P. Morgan Securities	6.000	586		
58501N-10-1	MEDIVATION INC		07/14/2015	BNY Convergex	1,491.000	172,564		
58933Y-10-5	MERCK & CO INC NEW		06/19/2015	J.P. Morgan Securities	166.000	9,767		
59156R-10-8	METLIFE INC		09/18/2015	VARIOUS	124.000	6,013		
595112-10-3	MICRON TECHNOLOGY INC		05/27/2015	J.P. Morgan Securities	37.000	1,041		
594918-10-4	MICROSOFT CORP		09/18/2015	VARIOUS	378.000	17,563		
60855R-10-0	MOLINA HEALTHCARE INC		08/20/2015	J.P. Morgan Securities	2,585.000	194,306		
609207-10-5	MONDELEZ INTL INC		05/27/2015	J.P. Morgan Securities	56.000	2,248		
61166W-10-1	MONSANTO CO		05/27/2015	J.P. Morgan Securities	15.000	1,779		
61174X-10-9	MONSTER BEVERAGE CORP		09/18/2015	VARIOUS	32.000	4,289		
615369-10-5	MOODYS CORP		05/27/2015	J.P. Morgan Securities	6.000	655		
617446-44-8	MORGAN STANLEY		05/27/2015	J.P. Morgan Securities	152.000	5,660		
61945C-10-3	MOSAIC CO		05/27/2015	J.P. Morgan Securities	11.000	513		
55354G-10-0	MSCI INC		08/20/2015	J.P. Morgan Securities	1,095.000	69,009		
637071-10-1	NATIONAL OILWELL VARCO INC		05/27/2015	J.P. Morgan Securities	14.000	704		
637215-10-4	NATIONAL PRESTO INDUSTRIES INC		08/20/2015	VARIOUS	2,931.000	236,083		
64110L-10-6	NETFLIX INC		12/28/2015	VARIOUS	33.000	4,889		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		07/14/2015	BNY Convergex	3,278.000	173,278		
65249B-20-8	NEWS CORP NEW		11/24/2015	Citation Group	110.000	1,607		
65339F-10-1	NEXTERA ENERGY INC COM		09/18/2015	VARIOUS	44.000	4,331		
654106-10-3	NIKE INC		05/27/2015	J.P. Morgan Securities	23.000	2,366		
655044-10-5	NOBLE ENERGY INC		06/19/2015	J.P. Morgan Securities	83.000	3,611		
655844-10-8	NORFOLK SOUTHERN CORP		05/27/2015	J.P. Morgan Securities	10.000	948		
665859-10-4	NORTHERN TRUST CORP		05/27/2015	J.P. Morgan Securities	7.000	529		
666807-10-2	NORTHROP GRUMMAN CORP		05/27/2015	J.P. Morgan Securities	6.000	956		
67103H-10-7	O'REILLY AUTOMOTIVE INC		05/27/2015	J.P. Morgan Securities	4.000	890		
674599-10-5	OCCIDENTAL PETE CORP DEL		05/27/2015	J.P. Morgan Securities	26.000	1,998		
681919-10-6	OMNICOM GROUP INC		05/27/2015	J.P. Morgan Securities	9.000	681		
683745-10-3	OPHTHOTECH CORP		12/29/2015	Investment Technology Group	1,049.000	81,694		
68389X-10-5	ORACLE CORP		09/18/2015	VARIOUS	572.000	23,190		
690742-10-1	OWENS CORNING NEW		09/15/2015	Investment Technology Group	4,315.000	199,476		
693718-10-8	PACCAR INC		05/27/2015	J.P. Morgan Securities	12.000	795		
701094-10-4	PARKER HANNIFIN CORP		05/27/2015	J.P. Morgan Securities	4.000	493		
704326-10-7	PAYCHEX INC		05/27/2015	J.P. Morgan Securities	11.000	547		
70450Y-10-3	PAYPAL HLDGS INC COM		07/17/2015	VARIOUS	1,455.000	34,151		
713448-10-8	PEPSICO INC		09/18/2015	VARIOUS	79.000	7,518		
717081-10-3	PFIZER INC		09/18/2015	VARIOUS	366.000	12,324		
69331C-10-8	PG&E CORP		05/27/2015	J.P. Morgan Securities	16.000	852		
718172-10-9	PHILIP MORRIS INTL INC		12/28/2015	VARIOUS	110.000	9,523		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
718546-10-4	PHILLIPS 66 COM		05/27/2015	J.P. Morgan Securities	18.000	1,426		
72348P-10-4	PINNACLE FOODS INC DEL		06/02/2015	BNY Convergex	3,355.000	141,894		
723787-10-7	PIONEER NAT RES CO		05/27/2015	J.P. Morgan Securities	3.000	455		
693506-10-7	PPG INDS INC		05/27/2015	J.P. Morgan Securities	3.000	687		
69351T-10-6	PPL CORP		12/28/2015	VARIOUS	104.000	3,562		
74005P-10-4	PRAXAIR INC		05/27/2015	J.P. Morgan Securities	11.000	1,337		
740189-10-5	PRECISION CASTPARTS CORP		05/27/2015	J.P. Morgan Securities	3.000	650		
74051N-10-2	PREMIER INC		12/02/2015	Citation Group	4,582.000	158,950		
74144T-10-8	PRICE T ROWE GROUP INC		05/27/2015	J.P. Morgan Securities	9.000	732		
741503-40-3	PRICELINE.COM INC		05/27/2015	J.P. Morgan Securities	2.000	2,396		
742718-10-9	PROCTER & GAMBLE CO		12/28/2015	VARIOUS	248.000	19,551		
743315-10-3	PROGRESSIVE CORP OHIO		12/28/2015	Citation Group	85.000	2,717		
74340W-10-3	PROLOGIS INC		12/28/2015	VARIOUS	74.000	3,135		
744320-10-2	PRUDENTIAL FINL INC		05/27/2015	J.P. Morgan Securities	15.000	1,278		
74460D-10-9	PUBLIC STORAGE COM		12/28/2015	VARIOUS	15.000	3,603		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/27/2015	J.P. Morgan Securities	16.000	692		
74736K-10-1	QORVO INC		06/19/2015	J.P. Morgan Securities	196.000	16,711		
747525-10-3	QUALCOMM INC		05/27/2015	J.P. Morgan Securities	55.000	3,907		
755111-50-7	RAYTHEON CO		05/27/2015	J.P. Morgan Securities	10.000	1,052		
756109-10-4	REALTY INCOME CORP		06/19/2015	J.P. Morgan Securities	301.000	13,870		
756577-10-2	RED HAT INC		05/27/2015	J.P. Morgan Securities	6.000	471		
75886F-10-7	REGENERON PHARMACEUTICALS		09/18/2015	VARIOUS	10.000	5,434		
759351-60-4	REINSURANCE GROUP AMER INC COM		06/15/2015	Credit Suisse First Boston	1,919.000	184,208		
761713-10-6	REYNOLDS AMERICAN INC		06/12/2015	VARIOUS	151.377	10,929		
773903-10-9	ROCKWELL AUTOMATION INC		05/27/2015	J.P. Morgan Securities	4.000	499		
776696-10-6	ROPER INDUSTRIES INC		05/27/2015	J.P. Morgan Securities	4.000	711		
778296-10-3	ROSS STORES INC		05/27/2015	J.P. Morgan Securities	6.000	579		
790849-10-3	SAINT JUDE MEDICAL INC		05/27/2015	J.P. Morgan Securities	10.000	743		
79466L-30-2	SALESFORCE COM INC		09/18/2015	VARIOUS	56.000	4,050		
80004C-10-1	SANDISK CORP		05/27/2015	J.P. Morgan Securities	7.000	483		
806407-10-2	SCHEIN HENRY INC		03/20/2015	J.P. Morgan Securities	106.000	15,160		
806857-10-8	SCHLUMBERGER LTD		06/19/2015	J.P. Morgan Securities	85.000	7,552		
808513-10-5	SCHWAB CHARLES CORP NEW		05/27/2015	J.P. Morgan Securities	126.000	3,854		
816851-10-9	SEMPRA ENERGY		05/27/2015	J.P. Morgan Securities	7.000	752		
81761R-10-9	SERVICEMASTER GLOBAL HLDGS INC		12/02/2015	Citation Group	4,689.000	178,533		
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		04/28/2015	MKM Partners LLC	5,699.000	211,717		
824348-10-6	SHERWIN WILLIAMS CO		05/27/2015	J.P. Morgan Securities	3.000	869		
828806-10-9	SIMON PROPERTY GROUP INC		05/27/2015	J.P. Morgan Securities	10.000	1,842		
83088M-10-2	SKYWORKS SOLUTIONS INC		05/27/2015	J.P. Morgan Securities	246.000	25,146		
78440X-10-1	SL GREEN RLTY CORP		03/20/2015	J.P. Morgan Securities	126.000	16,885		
831865-20-9	SMITH A O		08/04/2015	Instinet	2,165.000	155,607		
832696-40-5	SMUCKER J M CO		11/24/2015	Citation Group	29.000	3,542		
833034-10-1	SNAP ON INC COM		04/28/2015	MKM Partners LLC	1,317.000	200,601		
83408W-10-3	SOHU COM INC		12/29/2015	Investment Technology Group	1,772.000	102,673		
842587-10-7	SOUTHERN CO		05/27/2015	J.P. Morgan Securities	30.000	1,312		
844741-10-8	SOUTHWEST AIRLS CO		05/27/2015	J.P. Morgan Securities	23.000	851		
78469C-10-3	SP PLUS CORP		06/15/2015	Credit Suisse First Boston	10,196.000	260,371		
847560-10-9	SPECTRA ENERGY CORP		05/27/2015	J.P. Morgan Securities	21.000	746		
854502-10-1	STANLEY BLACK & DECKER INC		05/27/2015	J.P. Morgan Securities	5.000	517		
855244-10-9	STARBUCKS CORP		09/18/2015	VARIOUS	129.000	7,082		
857477-10-3	STATE STREET CORP		05/27/2015	J.P. Morgan Securities	13.000	1,020		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
863667-10-1	STRYKER CORP		09/18/2015	VARIOUS	54.000	5,329		
867914-10-3	SUNTRUST BANKS INC		05/27/2015	J.P. Morgan Securities	18.000	774		
86881L-10-6	SURGICAL CARE AFFILIATES INC		03/11/2015	Investment Technology Group	5,654.000	198,104		
871503-10-8	SYMANTEC CORP		05/27/2015	J.P. Morgan Securities	22.000	545		
87165B-10-3	SYNCHRONY FINL		11/24/2015	Citation Group	1,122.000	35,175		
871829-10-7	SYSCO CORP		05/27/2015	J.P. Morgan Securities	18.000	676		
87612E-10-6	TARGET CORP		09/18/2015	VARIOUS	56.000	4,365		
882508-10-4	TEXAS INSTRS INC		05/27/2015	J.P. Morgan Securities	35.000	1,959		
89417E-10-9	THE TRAVELERS COS INC		05/27/2015	J.P. Morgan Securities	11.000	1,126		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/28/2015	VARIOUS	33.000	4,517		
88732J-20-7	TIME WARNER CABLE INC		05/27/2015	J.P. Morgan Securities	10.000	1,836		
887317-30-3	TIME WARNER INC		05/27/2015	J.P. Morgan Securities	27.000	2,301		
872540-10-9	TJX COS INC NEW		05/27/2015	J.P. Morgan Securities	23.000	1,530		
891894-10-7	TOWERS WATSON & CO		03/27/2015	J.P. Morgan Securities	1,156.000	150,270		
90130A-10-1	TWENTY FIRST CENTY FOX INC		05/27/2015	J.P. Morgan Securities	60.000	2,050		
90130A-20-0	TWENTY FIRST CENTY FOX INC		11/24/2015	Citation Group	580.000	17,551		
902252-10-5	TYLER TECHNOLOGIES INC		12/02/2015	Citation Group	897.000	160,387		
902494-10-3	TYSON FOODS INC		09/18/2015	Citation Group	61.000	2,617		
904311-10-7	UNDER ARMOUR INC		12/28/2015	Citation Group	37.000	3,006		
907818-10-8	UNION PAC CORP		05/27/2015	J.P. Morgan Securities	28.000	2,874		
910047-10-9	UNITED CONTL HLDGS INC		09/18/2015	Citation Group	475.000	28,652		
91324P-10-2	UNITED HEALTH GROUP INC CORP		12/28/2015	VARIOUS	82.000	9,833		
911312-10-6	UNITED PARCEL SERVICE INC CL B		12/28/2015	VARIOUS	56.000	5,515		
913017-10-9	UNITED TECHNOLOGIES CORP		06/19/2015	J.P. Morgan Securities	62.000	7,198		
902973-30-4	US BANCORP		05/27/2015	J.P. Morgan Securities	60.000	2,632		
918204-10-8	V F CORP		05/27/2015	J.P. Morgan Securities	12.000	833		
91913Y-10-0	VALERO ENERGY CORP		09/18/2015	VARIOUS	60.000	3,582		
918194-10-1	VCA INC COM		09/15/2015	Investment Technology Group	3,338.000	187,741		
92276F-10-0	VENTAS INC		05/27/2015	J.P. Morgan Securities	57.000	4,138		
92345Y-10-6	VERISK ANALYTICS INC		10/07/2015	Citation Group	208.000	16,838		
92343V-10-4	VERIZON COMMUNICATIONS INC		09/18/2015	VARIOUS	458.000	21,567		
92532F-10-0	VERTEX PHARMACEUTICALS INC		09/18/2015	VARIOUS	30.000	3,754		
92553P-20-1	VIACOM INC CL B		05/27/2015	J.P. Morgan Securities	12.000	820		
92826C-83-9	VISA INC CL A		09/18/2015	VARIOUS	142.000	9,892		
929042-10-9	VORNADO RLTY TR		05/27/2015	J.P. Morgan Securities	5.000	510		
931142-10-3	WAL-MART STORES INC		09/18/2015	VARIOUS	149.000	11,225		
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM		09/18/2015	VARIOUS	102.000	8,814		
94106L-10-9	WASTE MGMT INC DEL		05/27/2015	J.P. Morgan Securities	14.000	698		
92939U-10-6	WEC ENERGY GROUP INC		06/29/2015	VARIOUS	113.928	5,159		
949746-10-1	WELLS FARGO & CO		09/18/2015	VARIOUS	444.000	23,695		
95040Q-10-4	WELLTOWER INC		12/28/2015	VARIOUS	55.000	3,754		
958102-10-5	WESTERN DIGITAL CORP		09/18/2015	VARIOUS	46.000	3,601		
96145D-10-5	WESTROCK CO COM		09/18/2015	VARIOUS	363.500	21,341		
962166-10-4	WEYERHAEUSER CO		05/27/2015	J.P. Morgan Securities	16.000	528		
966837-10-6	WHOLE FOODS MARKET INC		05/27/2015	J.P. Morgan Securities	13.000	556		
969457-10-0	WILLIAMS COS INC DEL		05/27/2015	J.P. Morgan Securities	21.000	1,090		
97186T-10-8	WILSHIRE BANCORP INC		04/28/2015	MKM Partners LLC	21,442.000	225,662		
97650W-10-8	WINTRUST FINL CORP		05/12/2015	Sanford Bernstein	3,649.000	181,009		
98389B-10-0	XCEL ENERGY INC		05/27/2015	J.P. Morgan Securities	16.000	546		
984332-10-6	YAHOO! INC		05/27/2015	J.P. Morgan Securities	28.000	1,215		
988498-10-1	YUM BRANDS INC		05/27/2015	J.P. Morgan Securities	14.000	1,288		
(continues)								

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
98956P-10-2	ZIMMER HOLDINGS INC		05/27/2015	J.P. Morgan Securities	5.000	571		
98978V-10-3	ZOETIS INC		05/27/2015	J.P. Morgan Securities	16.000	791		
G1151C-10-1	ACCENTURE PLC CLASS A	R	09/18/2015	VARIOUS	60.000	5,837		
H0023R-10-5	ACE LTD	R	05/27/2015	J.P. Morgan Securities	11.000	1,181		
G0177J-10-8	ALLERGAN PLC	R	09/18/2015	VARIOUS	191.113	57,912		
G0408V-10-2	AON PLC	R	05/27/2015	J.P. Morgan Securities	10.000	1,030		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	09/18/2015	VARIOUS	36.000	4,705		
G16252-10-1	BROOKFIELD INFRAST PARTNERS	R	08/20/2015	VARIOUS	5,744.000	239,424		
143658-30-0	CARNIVAL CORP	R	09/18/2015	VARIOUS	61.000	3,114		
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	05/27/2015	J.P. Morgan Securities	11.000	959		
Y2065G-12-1	DHT HOLDINGS INC	R	12/29/2015	Investment Technology Group	12,712.000	101,840		
G29183-10-3	EATON CORP PLC	R	05/27/2015	J.P. Morgan Securities	16.000	1,168		
G30401-10-6	ENDO INTL PLC	R	06/19/2015	VARIOUS	261.000	21,821		
399909-10-0	GRUPO FINANCIERO GALICIA S A ADR	R	12/29/2015	Investment Technology Group	3,864.000	101,827		
G4388N-10-6	HELEN OF TROY CORP LTD	R	07/14/2015	BNY Convergex	1,860.000	165,664		
G4705A-10-0	ICON PLC	R	09/28/2015	Investment Technology Group	2,099.000	148,767		
G47791-10-1	INGERSOLL-RAND PLC	R	05/27/2015	J.P. Morgan Securities	9.000	626		
G491BT-10-8	INVESCO LTD	R	05/27/2015	J.P. Morgan Securities	14.000	566		
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	05/27/2015	J.P. Morgan Securities	12.000	1,216		
G5753U-11-2	MAIDEN HOLDINGS LTD	R	08/20/2015	J.P. Morgan Securities	12,453.000	203,135		
G5960L-10-3	MEDTRONIC INC	R	09/18/2015	VARIOUS	717.392	54,402		
N59465-10-9	MYLAN N V SHS EURO	R	06/19/2015	J.P. Morgan Securities	74.000	5,306		
G6518L-10-8	NIELSEN HLDGS PLC SHS EUR	R	06/19/2015	J.P. Morgan Securities	87.000	3,963		
G97822-10-3	PERRIGO CO PLC	R	05/27/2015	J.P. Morgan Securities	18.000	3,177		
N7716A-15-1	SAPIENS INTL CORP N V	R	09/15/2015	Investment Technology Group	13,200.000	160,224		
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	05/27/2015	J.P. Morgan Securities	10.000	554		
G81276-10-0	SIGNET JEWELERS LTD	R	09/18/2015	Citation Group	109.000	14,920		
H84989-10-4	TE CONNECTIVITY LTD	R	05/27/2015	J.P. Morgan Securities	13.000	910		
G91442-10-6	TYCO INTL PLC SHS	R	05/27/2015	J.P. Morgan Securities	13.000	530		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						14,102,350		
Common Stocks - Mutual Funds								
69351J-10-8	PNC FDS INTL EQT FUND I		12/21/2015	REINVESTMENT	6,126.560	111,932		
9299999 - Subtotal - Common Stocks - Mutual Funds						111,932		
9799997 - Subtotal - Common Stocks - Part 3						14,214,282		
9799998 - Summary Item from Part 5 for Common Stocks						3,932,453		
9799999 - Subtotal - Common Stocks						18,146,735		
9899999 - Subtotal - Preferred and Common Stocks						18,146,735		
9999999 - TOTALS						50,200,177		63,167

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3620AA-TY-4	GNMA 30YR POOL #724267		12/15/2015	PRINCIPAL RECEIPT		148,392	148,392.21	154,328	154,172		(5,780)		(5,780)		148,392				4,020	09/15/2039
912828-MH-0	UNITED STATES TREASURY NOTE		02/02/2015	MATURITY		2,000,000	2,000,000.00	2,046,328	2,003,359		(3,359)		(3,359)		2,000,000				22,500	01/31/2015
912828-MP-2	UNITED STATES TREASURY NOTE		05/07/2015	VARIOUS		605,229	550,000.00	573,142	563,232		(399)		(399)		562,833		42,396	42,396	11,028	02/15/2020
912828-NP-1	UNITED STATES TREASURY NOTE		07/31/2015	VARIOUS		2,228,938	2,225,000.00	2,312,387	2,240,873		(12,822)		(12,822)		2,228,051		887	887	34,891	07/31/2015
912828-NV-8	UNITED STATES TREASURY NOTE		08/31/2015	MATURITY		2,555,000	2,555,000.00	2,618,632	2,570,114		(15,114)		(15,114)		2,555,000				31,938	08/31/2015
912828-TP-5	UNITED STATES TREASURY NOTE		09/15/2015	MATURITY		6,950,000	6,950,000.00	6,932,662	6,945,785		4,215		4,215		6,950,000				17,375	09/15/2015
912828-TX-8	UNITED STATES TREASURY NOTE		11/15/2015	MATURITY		900,000	900,000.00	901,969	901,112		(1,112)		(1,112)		900,000				3,375	11/15/2015
912828-VS-6	UNITED STATES TREASURY NOTE		05/07/2015	Greenwich Capital Markets Inc		514,902	500,000.00	490,664	491,777		292		292		492,068		22,834	22,834	9,220	08/15/2023
0599999 - Subtotal - Bonds - U.S. Governments						15,902,461	15,828,392.21	16,030,111	15,870,424		(34,080)		(34,080)		15,836,344		66,116	66,116	134,347	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
313370-H4-3	FEDERAL HOME LOAN BANK CONS BOND		11/03/2015	MATURITY		540,000	540,000.00	545,395	540,895		(895)		(895)		540,000				10,800	11/03/2015
3136FP-HW-0	FEDERAL NATIONAL MORTGAGE ASSOC		03/24/2015	MATURITY		45,000	45,000.00	46,494	45,106		(106)		(106)		45,000				383	03/24/2015
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847		12/15/2015	PRINCIPAL RECEIPT		157,384	157,384.24	164,171	164,075		(6,690)		(6,690)		157,384				4,193	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR		12/15/2015	PRINCIPAL RECEIPT		26,159	26,158.54	26,379	26,329		(171)		(171)		26,159				657	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300		12/28/2015	PRINCIPAL RECEIPT		22,020	22,020.21	23,231	22,728		(707)		(707)		22,020				420	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671		12/28/2015	PRINCIPAL RECEIPT		52,572	52,572.33	52,499	52,499						52,499		73	73	1,591	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141		12/28/2015	PRINCIPAL RECEIPT		64,714	64,713.91	63,339	63,381		1,333		1,333		64,714				1,874	01/01/2035
31408F-6B-0	FNMA 30YR POOL #850566		12/28/2015	PRINCIPAL RECEIPT		33,160	33,159.52	31,445	31,499		1,660		1,660		33,160				911	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977		12/28/2015	PRINCIPAL RECEIPT		31,772	31,771.59	31,826	31,822		(50)		(50)		31,772				1,009	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347		12/28/2015	PRINCIPAL RECEIPT		100,449	100,448.82	103,729	103,638		(3,190)		(3,190)		100,449				2,770	08/01/2039
3138M5-LN-7	FNMA PASS-THRU . LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		66,239	66,239.49	68,682			(2,443)		(2,443)		66,239				357	08/01/2042
3138WE-6X-2	FNMA PASS-THRU . LNG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		52,278	52,278.38	55,725			(3,447)		(3,447)		52,278				320	07/01/2045
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		86,135	86,134.51	89,082	89,026		(2,892)		(2,892)		86,135				2,021	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		157,917	157,917.33	164,283	164,639		(6,721)		(6,721)		157,917				3,994	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		181,433	181,433.22	194,615	194,385		(12,952)		(12,952)		181,433				3,709	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		101,617	101,617.31	102,602	102,877		(1,260)		(1,260)		101,617				2,180	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		47,499	47,498.99	49,197	49,136		(1,637)		(1,637)		47,499				1,246	02/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		61,487	61,487.32	65,157	65,137		(3,650)		(3,650)		61,487				1,800	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		57,130	57,130.05	55,336	55,391		1,740		1,740		57,130				1,366	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		93,268	93,267.74	92,100	92,100						92,100		1,168	1,168	2,779	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		76,327	76,326.68	75,331	75,331						75,331		995	995	2,209	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		54,741	54,740.77	55,938	55,901		(1,160)		(1,160)		54,741				1,261	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR		12/28/2015	PRINCIPAL RECEIPT		116,519	116,519.24	116,082	116,082		438		438		116,519				3,433	06/01/2037
3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,225,820	2,225,820.19	2,272,641	2,141,975		(42,799)		(42,799)		2,223,584		2,236	2,236	51,285	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14313U-AA-4	CARMAX AUTO OWNER TR 2014-4		06/15/2015	PRINCIPAL RECEIPT		584,886	584,885.79	584,886	584,886						584,886				318	11/16/2015
161571-FJ-8	CHASE ISSUANCE TRUST		06/15/2015	PRINCIPAL RECEIPT		500,000	500,000.00	499,916	499,999		1		1		500,000				1,975	06/15/2017
172967-EH-0	CITIGROUP INC		12/10/2015	Wachovia Bank		539,250	500,000.00	423,568	470,882		9,698		9,698		480,580		58,670	58,670	39,583	08/15/2017
19416Q-DN-7	COLGATE PALMOLIVE CO MTN BE SR NT		08/05/2015	MATURITY		400,000	400,000.00	399,436	399,947		53		53		400,000				12,600	08/05/2015
278642-AK-9	EBAY INC		03/24/2015	Merrill Lynch		574,586	575,000.00	573,729	574,009		28		28		574,036		550	550	10,975	08/01/2021
31679M-AA-4	FIFTH THIRD AUTO TR 2014-3		05/15/2015	PRINCIPAL RECEIPT		416,524	416,524.16	416,524	416,524						416,524				203	11/16/2015
34530Y-AA-1	FORD CREDIT AUTO OWN TR 2015-C		12/16/2015	PRINCIPAL RECEIPT		427,530	427,529.54	427,530							427,530				230	09/15/2016
428236-BF-9	HEWLETT-PACKARD CO		10/16/2015	TENDOR OFFER		536,756	503,000.00	487,115	490,609		1,479		1,479		492,089		44,668	44,668	16,505	12/01/2020
44614U-AA-7	HUNTINGTON AUTO TR 2015-1		12/15/2015	PRINCIPAL RECEIPT		925,784	925,784.13	925,784							925,784				873	06/15/2016
44918L-AA-0	HYUNDAI AUTO RECV TR 2015-C		12/15/2015	PRINCIPAL RECEIPT		268,895	268,895.04	268,895							268,895				155	09/15/2016

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
460146-CG-6	INTL PAPER CO		06/12/2015	Goldman Sachs Co		117,139	105,000.00	118,719	116,059		(627)		(627)		115,432		1,707	1,707	4,115	02/15/2022
58772P-AA-6	MERC-BENZ AUTO RECV TR 2015-1		12/15/2015	PRINCIPAL RECEIPT		529,807	529,806.95	529,807							529,807				407	08/15/2016
594918-AG-9	MICROSOFT CORP		09/25/2015	MATURITY		1,300,000	1,300,000.00	1,307,893	1,301,664		(1,664)		(1,664)		1,300,000				21,125	09/25/2015
64952W-AW-3	NEW YORK LIFE GBL FDG MTN 144A		05/04/2015	MATURITY		800,000	800,000.00	823,304	807,319		(7,319)		(7,319)		800,000				12,000	05/04/2015
742718-DS-5	PROCTER & GAMBLE CO SR NT 1.8%15		11/15/2015	MATURITY		215,000	215,000.00	213,241	214,685		315		315		215,000				3,870	11/15/2015
90290X-AA-5	USAA AUTO OWNER TR 2015-1		12/15/2015	PRINCIPAL RECEIPT		238,309	238,308.67	238,309							238,309				180	08/15/2016
98160Y-AA-3	WORLD OMNI AUTO TR 2015-B		12/15/2015	PRINCIPAL RECEIPT		299,297	299,296.73	299,297							299,297				144	10/17/2016
064149-A6-4	BANK NOVA SCOTIA HALIFAX	I	01/22/2015	MATURITY		360,000	360,000.00	359,539	359,990		10		10		360,000				6,120	01/22/2015
78008K-5V-1	ROYAL BK OF CANADA BD SR NT	I	01/29/2015	Toronto Dominion Sec (USA) Inc		1,026,750	1,000,000.00	997,640	999,482		28		28		999,510		27,240	27,240	8,465	04/19/2016
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,060,512	9,949,031.01	9,895,132	7,236,055		2,003		2,003		9,927,678		132,834	132,834	139,842	
8399997 - Subtotal - Bonds - Part 4						28,188,793	28,003,243.41	28,197,884	25,248,454		(74,876)		(74,876)		27,987,606		201,186	201,186	325,474	
8399998 - Summary Item from Part 5 for Bonds						3,614,851	3,614,850.71	3,614,815			36		36		3,614,851				2,928	
8399999 - Subtotal - Bonds						31,803,644	31,618,094.12	31,812,699	25,248,454		(74,840)		(74,840)		31,602,457		201,186	201,186	328,402	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00287Y-10-9	ABBVIE INC COM		06/19/2015	J.P. Morgan Securities	114.000	7,919		5,935	6,366	(1,558)			(1,558)		5,935		1,985	1,985	97	
015351-10-9	ALEXION PHARMACEUTICALS INC		12/28/2015	Citation Group	13.000	2,458		1,734	2,001	(631)			(631)		1,734		724	724		
016255-10-1	ALIGN TECHNOLOGY INC		12/29/2015	VARIOUS	1,860.000	120,746		86,595	103,993	(17,397)			(17,397)		86,595		34,150	34,150		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/18/2015	Citation Group	137.000	2,362		4,306	4,763	(458)			(458)		4,306		(1,944)	(1,944)	74	
018490-10-2	ALLERGAN INC		03/17/2015	MERGER	375.000	90,083		36,465	79,721	(43,256)			(43,256)		36,465		53,617	53,617	19	
01861G-10-0	ALLIANCE HOLDINGS GP LP		02/04/2015	VARIOUS	2,194.000	129,367		133,812	133,812						133,812		(4,445)	(4,445)		
020002-10-1	ALLSTATE CORP		12/28/2015	Citation Group	40.000	2,505		1,488	2,740	(1,320)			(1,320)		1,488		1,017	1,017	46	
02079K-30-5	ALPHABET INC CAP STK CL A		03/20/2015	J.P. Morgan Securities	11.000	6,214		4,438	5,837	(1,399)			(1,399)		4,438		1,776	1,776		
02079K-10-7	ALPHABET INC CAP STK CL C		05/05/2015	VARIOUS	11.999	6,696		4,825	6,315	(1,490)			(1,490)		4,825		1,871	1,871		
021441-10-0	ALTERA CORP		12/28/2015	MERGER	404.000	21,816		12,597	14,924	(2,326)			(2,326)		12,597		9,219	9,219	291	
02209S-10-3	ALTRIA GROUP INC		06/19/2015	J.P. Morgan Securities	79.000	3,895		2,761	3,659	(1,142)			(1,142)		2,761		1,134	1,134	77	
023135-10-6	AMAZON COM INC		03/20/2015	J.P. Morgan Securities	9.000	3,406		2,743	2,793	(50)			(50)		2,743		663	663		
02376R-10-2	AMERICAN AIRLS GROUP INC		12/28/2015	Citation Group	83.000	3,587		4,601							4,601		(1,014)	(1,014)	25	
025816-10-9	AMERICAN EXPRESS CO		03/20/2015	J.P. Morgan Securities	31.000	2,563		1,537	2,884	(1,347)			(1,347)		1,537		1,026	1,026	8	
026874-78-4	AMERICAN INTL GROUP INC		12/28/2015	VARIOUS	188.000	11,598		9,071	10,262	(1,476)			(1,476)		9,071		2,527	2,527	95	
031162-10-0	AMGEN INC		12/28/2015	VARIOUS	59.000	9,910		6,766	9,201	(2,628)			(2,628)		6,766		3,144	3,144	80	
03232P-40-5	AMSURG CORP		12/02/2015	VARIOUS	2,407.000	181,040		54,800	131,735	(76,935)			(76,935)		54,800		126,240	126,240		
035255-10-8	ANIKA THERAPEUTICS INC		06/15/2015	VARIOUS	5,041.000	174,503		167,714	205,370	(37,656)			(37,656)		167,714		6,789	6,789		
037833-10-0	APPLE INC		12/28/2015	VARIOUS	450.000	50,922		27,763	48,021	(22,118)			(22,118)		27,763		23,160	23,160	691	
044209-10-4	ASHLAND INC NEW COM		12/29/2015	VARIOUS	1,643.000	179,847		114,146	196,766	(82,620)			(82,620)		114,146		65,701	65,701	2,174	
04621X-10-8	ASSURANT INC		03/27/2015	Investment Technology Group	2,367.000	144,205		146,479	161,974	(15,495)			(15,495)		146,479		(2,274)	(2,274)	639	
00206R-10-2	AT&T INC		12/28/2015	VARIOUS	103.610	3,600		3,363	2,729	(128)			(128)		3,363		237	237	165	
054303-10-2	AVON PRODS INC		03/20/2015	J.P. Morgan Securities	548.000	4,176		5,146	5,146						5,146		(970)	(970)	33	
060505-10-4	BANK OF AMERICA CORP		12/28/2015	VARIOUS	714.000	12,234		10,931	11,884	(1,754)			(1,754)		10,931		1,304	1,304	99	
068463-10-8	BARRETT BUSINESS SERVICES INC		11/13/2015	VARIOUS	3,470.000	136,507		144,756							144,756		(8,249)	(8,249)	763	
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	COST ADJ		21,020		21,020	20,480						21,020					
075887-10-9	BECTON DICKISON & CO		03/26/2015	Fractional Shares	0.060	8		6	8	(3)			(3)		6		2	2		
084670-70-2	BERKSHIRE HATHAWAY INC DEL		12/28/2015	VARIOUS	57.000	7,767		6,501	7,896	(2,000)			(2,000)		6,501		1,266	1,266		
09062X-10-3	BIOGEN IDEC INC		03/20/2015	J.P. Morgan Securities	18.000	8,567		4,014	6,110	(2,096)			(2,096)		4,014		4,553	4,553		
097023-10-5	BOEING CO		06/19/2015	J.P. Morgan Securities	27.000	3,918		2,385	3,275	(1,161)			(1,161)		2,385		1,533	1,533	47	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
109194-10-0	BRIGHT HORIZONS FAM SOL IN DEL		12/29/2015	Investment Technology Group	1,169.000	79,947		75,875							75,875		4,072	4,072		
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC		06/15/2015	VARIOUS	7,551.000	386,936		281,568	348,705	(67,137)			(67,137)		281,568		105,368	105,368	4,114	
115637-20-9	BROWN FORMAN CORP		09/18/2015	Citation Group	68.000	6,714		5,043	5,832	(940)			(940)		5,043		1,671	1,671	42	
119848-10-9	BUFFALO WILD WINGS INC COM		12/02/2015	VARIOUS	1,651.000	257,594		199,869	297,807	(97,938)			(97,938)		199,869		57,725	57,725		
14170T-10-1	CAREFUSION CORP		03/17/2015	MERGER	271.000	16,236		10,496	16,081	(5,586)			(5,586)		10,496		5,740	5,740		
143436-40-0	CARMIKE CINEMAS INC		01/09/2015	CitiGroup Global Markets Inc	4,085.000	105,904		107,313	107,313						107,313		(1,409)	(1,409)		
124857-20-2	CBS CORP		03/20/2015	J.P. Morgan Securities	51.000	3,230		1,835	2,822	(988)			(988)		1,835		1,396	1,396	8	
151020-10-4	CELGENE CORP		03/20/2015	J.P. Morgan Securities	47.000	6,039		1,978	5,257	(3,279)			(3,279)		1,978		4,061	4,061		
156504-30-0	CENTURY CMNTYS INC		08/20/2015	J.P. Morgan Securities	2,268.000	50,295		43,235							43,235		7,060	7,060		
166764-10-0	CHEVRON CORP		09/18/2015	Citation Group	48.000	3,731		4,438	5,167	(927)			(927)		4,438		(707)	(707)	150	
125509-10-9	CIGNA CORPORATION		06/19/2015	J.P. Morgan Securities	34.000	5,278		2,757	3,405	(772)			(772)		2,757		2,522	2,522	1	
172908-10-5	CINTAS CORP		10/23/2015	Investment Technology Group	676.000	62,594		20,864	53,025	(32,162)			(32,162)		20,864		41,730	41,730		
17275R-10-2	CISCO SYSTEMS INC		12/28/2015	Citation Group	149.000	4,068		2,481	3,864	(1,655)			(1,655)		2,481		1,587	1,587	117	
172967-42-4	CITIGROUP INC		12/28/2015	Citation Group	80.000	4,190		3,705	4,218	(625)			(625)		3,705		484	484	13	
12561W-10-5	CLECO CORP		11/13/2015	BNY Convergex	3,452.000	168,945		166,214	188,272	(22,058)			(22,058)		166,214		2,731	2,731	5,523	
191216-10-0	COCA-COLA CO		06/19/2015	J.P. Morgan Securities	128.000	5,170		4,642	5,181	(756)			(756)		4,642		528	528	41	
20030N-10-1	COMCAST CORP NEW CL A		09/18/2015	VARIOUS	578.000	33,596		22,064	32,671	(11,486)			(11,486)		22,064		11,533	11,533	379	
205363-10-4	COMPUTER SCIENCES CORP		12/28/2015	VARIOUS	187.000	11,108		9,828	11,790	(1,962)			(1,962)		9,828		1,280	1,280	2,136	
20825C-10-4	CONOCOPHILLIPS		09/18/2015	Citation Group	69.000	3,336		4,471	4,428	(264)			(264)		4,471		(1,135)	(1,135)	145	
21871D-10-3	CORELOGIC INC		03/11/2015	Investment Technology Group	1,449.000	46,540		49,712							49,712		(3,171)	(3,171)		
231561-10-1	CURTISS WRIGHT CORP		09/28/2015	VARIOUS	4,084.000	271,290		198,224	288,290	(90,066)			(90,066)		198,224		73,066	73,066	977	
126650-10-0	CVS CAREMARK CORP		12/28/2015	Citation Group	34.000	3,346		2,031	3,025	(1,258)			(1,258)		2,031		1,314	1,314	46	
232820-10-0	CYTEC INDS INC		03/27/2015	Investment Technology Group	4,272.000	223,665		159,695	197,238	(37,543)			(37,543)		159,695		63,970	63,970	397	
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	COST ADJ		844		844	844						844					
244199-10-5	DEERE & CO		09/18/2015	Citation Group	44.000	3,499		3,622	3,792	(278)			(278)		3,622		(122)	(122)	78	
247361-70-2	DELTA AIR LINES INC DEL		12/28/2015	Citation Group	56.000	2,909		1,260	2,685	(1,485)			(1,485)		1,260		1,649	1,649	25	
247916-20-8	DENBURY RES INC		03/20/2015	J.P. Morgan Securities	472.000	3,516		3,837	3,837						3,837		(321)	(321)	30	
25490A-30-9	DIRECTV		07/24/2015	J.P. Morgan Securities	645.000	60,340		43,254	55,922	(12,668)			(12,668)		43,254		17,086	17,086		
254687-10-6	DISNEY WALT CO		12/28/2015	VARIOUS	101.000	10,955		5,702	8,931	(3,883)			(3,883)		5,702		5,252	5,252	160	
256746-10-8	DOLLAR TREE INC		07/10/2015	Fractional Shares	0.800	65		43	49	(14)			(14)		43		21	21		
260543-10-3	DOW CHEM CO		12/28/2015	VARIOUS	114.000	6,018		4,701	4,823	(501)			(501)		4,701		1,317	1,317	130	
233326-10-7	DST SYS INC DEL		03/11/2015	Investment Technology Group	2,115.000	221,941		126,958	199,127	(72,170)			(72,170)		126,958		94,984	94,984	635	
263534-10-9	DU PONT E I DE NEMOURS & CO		12/28/2015	VARIOUS	65.000	7,993		7,402	7,836	(797)			(797)		7,402		591	591	106	
26441C-20-4	DUKE ENERGY CORP NEW		06/19/2015	J.P. Morgan Securities	60.000	4,391		4,109	4,881	(891)			(891)		4,109		282	282	93	
268948-10-6	EAGLE BANCORP INC		08/04/2015	VARIOUS	1,943.000	79,380		27,820	69,015	(41,195)			(41,195)		27,820		51,560	51,560		
278642-10-3	EBAY INC		07/17/2015	VARIOUS	41.000	36,658		35,793	33,690	(665)			(665)		35,793		866	866		
286082-10-2	ELECTRONICS FOR IMAGING INC		02/04/2015	Investment Technology Group	1,898.000	74,105		71,725	81,291	(9,566)			(9,566)		71,725		2,379	2,379		
532457-10-8	ELI LILLY & CO		09/18/2015	VARIOUS	155.000	13,158		7,956	10,031	(2,849)			(2,849)		7,956		5,202	5,202	178	
26885B-10-0	EQT MIDSTREAM PARTNER LP		09/28/2015	Investment Technology Group	438.000	27,399		26,082	17,538	(11,550)			(11,550)		26,082		1,317	1,317	517	
29444U-70-0	EQUINIX INC		11/13/2015	Cash In Lieu of Shares	0.730	212		169							169		43	43	2	
298736-10-9	EURONET WORLDWIDE INC		06/15/2015	Credit Suisse First Boston	584.000	34,658		32,062	32,062						32,062		2,596	2,596		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		09/18/2015	Citation Group	56.000	4,699		3,762	4,620	(987)			(987)		3,762		937	937		
30231G-10-2	EXXON MOBIL CORP		06/19/2015	J.P. Morgan Securities	55.000	4,686		4,893	4,909	(178)			(178)		4,893		(207)	(207)	76	
30303M-10-2	FACEBOOK INC		03/20/2015	J.P. Morgan Securities	144.000	12,066		8,629	11,235	(2,606)			(2,606)		8,629		3,437	3,437		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL		08/20/2015	VARIOUS	15,931.000	226,785		244,541	268,915	(24,374)			(24,374)		244,541		(17,756)	(17,756)		
307000-10-9	FAMILY DOLLAR STORES INC		07/06/2015	J.P. Morgan Securities	215.000	17,114		12,472	17,030	(4,558)			(4,558)		12,472		4,642	4,642		
31430F-10-1	FELCOR LODGING TR INC		07/14/2015	BNY Convergex	14,415.000	151,356		149,177	155,970	(6,794)			(6,794)		149,177		2,180	2,180	1,730	
316394-10-5	FIDELITY SOUTHERN CORP NEW		09/15/2015	VARIOUS	6,903.000	129,791		108,830	111,207	(2,377)			(2,377)		108,830		20,961	20,961	1,289	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
337738-10-8	FISERV INC		06/19/2015	J.P. Morgan Securities	32.000	2,728		1,814	2,211	(465)			(465)		1,814		914	914		
339041-10-5	FLEETCOR TECHNOLOGIES INC COM		02/04/2015	VARIOUS	637.000	93,528		67,726	94,728	(27,002)			(27,002)		67,726		25,802	25,802		
345370-86-0	FORD MOTOR CO		09/18/2015	Citation Group	299.000	4,267		4,226	4,517	(407)			(407)		4,226		40	40	132	
369604-10-3	GENERAL ELECTRIC CO		11/24/2015	Citation Group	852.000	26,113		19,469	20,402	(2,123)			(2,123)		19,469		6,645	6,645	758	
370334-10-4	GENERAL MILLS INC		06/19/2015	J.P. Morgan Securities	51.000	2,862		2,459	2,654	(265)			(265)		2,459		403	403	42	
37253A-10-3	GENTHERM INC		09/28/2015	Investment Technology Group	2,193.000	94,592		36,689	80,308	(43,619)			(43,619)		36,689		57,903	57,903		
37247D-10-6	GENWORTH FINL INC		11/24/2015	Citation Group	624.000	3,176		5,304	5,304						5,304		(2,128)	(2,128)		
375558-10-3	GILEAD SCIENCES INC		12/28/2015	VARIOUS	145.000	15,706		10,516	13,391	(3,201)			(3,201)		10,516		5,190	5,190	24	
384637-10-4	GRAHAM HLDGS CO COM		08/04/2015	VARIOUS	234.000	217,383		163,704	202,108	(38,404)			(38,404)		163,704		53,679	53,679	1,582	
38526M-10-6	GRAND CANYON ED INC		04/28/2015	MKM Partners LLC	1,723.000	76,562		57,497	80,395	(22,899)			(22,899)		57,497		19,065	19,065		
391164-10-0	GREAT PLAINS ENERGY INC		03/11/2015	Investment Technology Group	7,382.000	193,761		178,423	209,723	(31,300)			(31,300)		178,423		15,339	15,339	1,563	
431571-10-8	HILLENBRAND INC		03/27/2015	Investment Technology Group	7,899.000	236,860		244,000	272,516	(28,515)			(28,515)		244,000		(7,140)	(7,140)	972	
437076-10-2	HOME DEPOT INC		06/19/2015	J.P. Morgan Securities	38.000	4,272		1,995	3,886	(2,001)			(2,001)		1,995		2,277	2,277	44	
441060-10-0	HOSPIRA INC		09/03/2015	MERGER	209.000	18,810		8,453	12,801	(4,348)			(4,348)		8,453		10,357	10,357		
40434L-10-5	HP INC COM		11/02/2015	COST ADJ		35,273		35,273	34,166						35,273					
443683-10-7	HUDSON CITY BANCORP		11/02/2015	VARIOUS	601.000	6,078		5,434	6,082	(648)			(648)		5,434		644	644	48	
447462-10-2	HURON CONSULTING GROUP INC		07/14/2015	VARIOUS	3,513.000	233,895		175,964	240,254	(64,290)			(64,290)		175,964		57,931	57,931		
448579-10-2	HYATT HOTELS CORP		05/12/2015	VARIOUS	4,132.000	240,140		235,491	248,788	(13,297)			(13,297)		235,491		4,649	4,649		
45167R-10-4	IDEX CORP		08/04/2015	VARIOUS	3,165.000	243,066		229,051	246,364	(17,313)			(17,313)		229,051		14,015	14,015	2,228	
45169U-10-5	IGATE CORP COM		07/02/2015	VARIOUS	6,454.000	270,008		209,385	254,804	(45,419)			(45,419)		209,385		60,623	60,623		
452308-10-9	ILLINOIS TOOL WKS INC		09/18/2015	Citation Group	31.000	2,628		2,451	2,854	(486)			(486)		2,451		177	177	44	
457030-10-4	INGLES MKTS INC		07/14/2015	VARIOUS	1,672.000	81,259		41,850	62,014	(20,165)			(20,165)		41,850		39,409	39,409	409	
45822P-10-5	INTEGRYS ENERGY GROUP INC		06/29/2015	J.P. Morgan Securities	101.000	7,036		5,367	7,863	(2,495)			(2,495)		5,367		1,668	1,668	159	
458140-10-0	INTEL CORP		12/28/2015	VARIOUS	329.000	10,710		7,559	11,593	(4,335)			(4,335)		7,559		3,151	3,151	166	
459200-10-1	INTERNATIONAL BUSINESS MACHINES		03/20/2015	J.P. Morgan Securities	16.000	2,606		2,567	2,567						2,567		39	39	18	
461202-10-3	INTUIT		12/28/2015	Citation Group	32.000	3,143		2,372	2,866	(590)			(590)		2,372		771	771	33	
46146L-10-1	INVESTORS BANCORP INC NEW		06/02/2015	BNY Convergex	9,458.000	113,010		46,845	106,166	(59,321)			(59,321)		46,845		66,165	66,165	1,419	
462846-10-6	IRON MOUNTAIN INC		01/20/2015	J.P. Morgan Securities	253.000	10,203		5,668	9,781	(4,113)			(4,113)		5,668		4,535	4,535		
450911-20-1	ITT CORP		08/04/2015	VARIOUS	4,358.000	172,051		76,701	176,325	(99,624)			(99,624)		76,701		95,351	95,351	756	
478160-10-4	JOHNSON & JOHNSON		03/20/2015	J.P. Morgan Securities	55.000	5,631		3,920	5,751	(1,832)			(1,831)		3,920		1,711	1,711	39	
481165-10-8	JOY GLOBAL INC COM		10/07/2015	Citation Group	134.000	2,286		6,234	6,234						6,234		(3,948)	(3,948)	80	
46625H-10-0	JPMORGAN CHASE & CO		12/28/2015	VARIOUS	141.000	9,448		7,005	8,464	(1,829)			(1,829)		7,005		2,443	2,443	185	
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP		09/15/2015	VARIOUS	4,549.000	97,779		35,118	133,331	(98,213)			(98,213)		35,118		62,661	62,661	1,221	
50076Q-10-6	KRAFT FOODS GROUP INC		07/02/2015	Merrill Lynch	753.000	66,407		39,412	47,183	(7,771)			(7,771)		39,412		26,995	26,995	828	
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/11/2015	Investment Technology Group	9,856.000	246,692		216,438	257,340	(40,902)			(40,902)		216,438		30,254	30,254		
544147-10-1	LORILLARD INC		06/12/2015	J.P. Morgan Securities	473.000	33,772		23,205	29,771	(6,565)			(6,565)		23,205		10,567	10,567	633	
548661-10-7	LOWE'S COS INC		06/19/2015	J.P. Morgan Securities	56.000	3,919		2,606	3,756	(1,250)			(1,250)		2,606		1,313	1,313	25	
55261F-10-4	M & T BK CORP		11/12/2015	Cash In Lieu of Shares	0.040	5		5	4						5					
562750-10-9	MANHATTAN ASSOCS INC		10/23/2015	VARIOUS	1,133.000	75,637		12,947	46,136	(33,188)			(33,188)		12,947		62,689	62,689		
56585A-10-2	MARATHON PETE CORP		03/20/2015	J.P. Morgan Securities	27.000	2,761		2,108	2,437	(329)			(329)		2,108		653	653	14	
570535-10-4	MARKEL CORP		04/28/2015	VARIOUS	188.000	136,715		96,012	128,374	(32,362)			(32,362)		96,012		40,703	40,703		
571903-20-2	MARRIOTT INTL INC NEW		12/28/2015	Citation Group	36.000	2,478		1,690	2,742	(1,120)			(1,120)		1,690		788	788	34	
574599-10-6	MASCO CORP		07/01/2015	COST ADJ		987		987	987						987					
580135-10-1	MCDONALD'S CORP		12/28/2015	VARIOUS	63.000	6,687		5,911	5,753						5,911		776	776	154	
583334-10-7	MEADWESTVACO CORP		07/01/2015	J.P. Morgan Securities	225.000	10,868		7,872	9,988	(2,116)			(2,116)		7,872		2,995	2,995	113	
58502B-10-6	MEDNAX INC COM		05/12/2015	Stifel Nicolaus	657.000	46,514		34,993	43,434	(8,441)			(8,441)		34,993		11,521	11,521		
58933Y-10-5	MERCK & CO INC NEW		03/20/2015	J.P. Morgan Securities	120.000	7,028		5,834	6,815	(981)			(981)		5,834		1,195	1,195	54	
59156R-10-8	METLIFE INC		12/28/2015	VARIOUS	121.000	6,380		4,771	6,224	(1,747)			(1,747)		4,771		1,609	1,609	122	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
594918-10-4	MICROSOFT CORP		06/19/2015	J.P. Morgan Securities	450.000	19,626		15,873	20,780	(5,033)			(5,032)		15,873		3,753	3,753	170	
609207-10-5	MONDELEZ INTL INC		09/18/2015	Citation Group	56.000	2,399		1,845	1,982	(195)			(195)		1,845		554	554	25	
61166W-10-1	MONSANTO CO		12/28/2015	Citation Group	41.000	4,053		4,381	4,782	(516)			(516)		4,381		(329)	(329)	81	
G62185-10-6	MONTPELIER RE HOLDINGS LTD		08/03/2015	Investment Technology Group	5,732.000	244,470		186,748	205,320	(18,572)			(18,572)		186,748		57,722	57,722	60,129	
620076-30-7	MOTOROLA SOLUTIONS INC		03/20/2015	J.P. Morgan Securities	57.000	3,809		3,386	3,824	(438)			(438)		3,386		423	423	19	
55354G-10-0	MSCI INC		12/02/2015	Citation Group	966.000	67,978		40,926	35,182	(8,397)			(8,397)		40,926		27,052	27,052	643	
64110L-10-6	NETFLIX INC		09/18/2015	Citation Group	38.000	3,899		1,849	1,810	(43)			(43)		1,849		2,050	2,050		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		12/29/2015	Investment Technology Group	1,352.000	75,657		71,468							71,468		4,189	4,189		
654106-10-3	NIKE INC		09/18/2015	Citation Group	31.000	3,566		1,741	2,907	(1,244)			(1,245)		1,741		1,825	1,825	26	
65473P-10-5	NISOURCE INC		07/02/2015	COST ADJ		7,861		7,861	7,861						7,861					
666807-10-2	NORTHROP GRUMMAN CORP		06/19/2015	J.P. Morgan Securities	17.000	2,806		1,858	2,450	(652)			(652)		1,858		947	947	25	
679580-10-0	OLD DOMINION FGHT LINES		11/13/2015	VARIOUS	2,177.000	141,083		42,045	169,022	(126,977)			(126,977)		42,045		99,038	99,038		
681904-10-8	OMNICARE INC		08/18/2015	VARIOUS	4,375.000	410,467		123,777	319,069	(195,292)			(195,292)		123,777		286,691	286,691	1,677	
68389X-10-5	ORACLE CORP		12/28/2015	Citation Group	274.000	10,078		8,652	10,780	(3,518)			(3,518)		8,652		1,425	1,425	145	
695156-10-9	PACKAGING CORP AMER COM		07/14/2015	VARIOUS	2,159.000	141,766		137,787	168,510	(30,723)			(30,723)		137,787		3,979	3,979	2,051	
696429-30-7	PALL CORP		08/31/2015	MERGER	141.000	17,935		10,923	14,271	(3,347)			(3,347)		10,923		7,012	7,012	86	
697435-10-5	PALO ALTO NETWORKS INC		12/02/2015	VARIOUS	506.000	76,809		32,171	62,020	(29,849)			(29,849)		32,171		44,637	44,637		
699462-10-7	PAREXEL INTL CORP		06/02/2015	BNY Convergex	1,006.000	66,693		55,242	55,893	(652)			(652)		55,242		11,452	11,452		
700666-10-0	PARK OHIO HLDGS CORP		04/28/2015	MKM Partners LLC	1,433.000	71,840		24,605	90,322	(65,717)			(65,717)		24,605		47,235	47,235	179	
713448-10-8	PEPSICO INC		06/19/2015	J.P. Morgan Securities	41.000	3,889		3,310	3,779	(569)			(569)		3,310		579	579	52	
716768-10-6	PET SMART INC		03/12/2015	MERGER	132.000	10,956		7,586	10,731	(3,145)			(3,145)		7,586		3,370	3,370		
717081-10-3	PFIZER INC		03/20/2015	J.P. Morgan Securities	89.000	3,047		2,430	2,772	(343)			(343)		2,430		617	617	25	
718172-10-9	PHILIP MORRIS INTL INC		03/20/2015	J.P. Morgan Securities	36.000	2,860		2,813	2,932	(119)			(119)		2,813		47	47	36	
718546-10-4	PHILLIPS 66 COM		09/18/2015	Citation Group	51.000	4,008		3,653	3,565	(13)			(13)		3,653		354	354	81	
718549-20-7	PHILLIPS 66 PARTNERS LP		08/20/2015	VARIOUS	2,426.000	149,752		95,093	167,224	(72,131)			(72,131)		95,093		54,659	54,659	2,026	
69349H-10-7	PNM RES INC		07/14/2015	VARIOUS	6,426.000	172,202		135,391	190,402	(55,011)			(55,011)		135,391		36,811	36,811	2,286	
73278L-10-5	POOL CORPORATION COM		03/11/2015	Investment Technology Group	1,442.000	97,805		59,160	91,480	(32,321)			(32,321)		59,160		38,645	38,645		
69351T-10-6	PPL CORP		06/01/2015	COST ADJ		1,653		1,653	1,605						1,653					
741503-40-3	PRICELINE.COM INC		03/20/2015	J.P. Morgan Securities	3.000	3,537		3,421	3,421						3,421		117	117		
745867-10-1	PULTE GROUP INC		06/02/2015	VARIOUS	9,000.000	175,864		185,276	193,140	(7,864)			(7,864)		185,276		(9,412)	(9,412)	720	
74733V-10-0	QEP RES INC		09/18/2015	Citation Group	226.000	2,940		4,570	4,570						4,570		(1,630)	(1,630)	14	
747316-10-7	QUAKER CHEM CORP COM		12/29/2015	VARIOUS	1,448.000	119,184		100,071	133,274	(33,203)			(33,203)		100,071		19,113	19,113	1,420	
747525-10-3	QUALCOMM INC		12/28/2015	Citation Group	165.000	8,452		9,513	11,955	(2,737)			(2,737)		9,513		(1,062)	(1,062)	253	
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/02/2015	VARIOUS	3,080.000	175,475		149,072	176,453	(27,381)			(27,381)		149,072		26,403	26,403	1,885	
75886F-10-7	REGENERON PHARMACEUTICALS		03/20/2015	J.P. Morgan Securities	6.000	2,933		1,707	2,462	(755)			(755)		1,707		1,227	1,227		
76169B-10-2	REXNORD CORP NEW		01/09/2015	CitiGroup Global Markets Inc	5,602.000	148,552		150,750	158,032	(7,283)			(7,283)		150,750		(2,198)	(2,198)		
761713-10-6	REYNOLDS AMERICAN INC		06/19/2015	Cash In Lieu of Shares	0.377	29		21	18	(4)			(4)		21		8	8		
770323-10-3	ROBERT HALF INTL INC		12/02/2015	Citation Group	3,052.000	157,071		120,214	178,176	(57,962)			(57,962)		120,214		36,857	36,857	2,442	
749685-10-3	RPM INTL INC COM		12/02/2015	VARIOUS	4,284.000	204,271		163,598	217,242	(53,643)			(53,643)		163,598		40,673	40,673	3,075	
786514-20-8	SAFEWAY INC		01/28/2015	JP Morgan Securities	305.000	10,730		8,523	10,712	(2,188)			(2,188)		8,523		2,206	2,206	70	
795435-10-6	SALIX PHARMACEUTICALS INC		01/09/2015	CitiGroup Global Markets Inc	728.000	86,124		48,689	83,676	(34,988)			(34,988)		48,689		37,435	37,435		
79546E-10-4	SALLY BEAUTY HLDGS INC		09/28/2015	VARIOUS	7,179.000	181,747		209,696	220,682	(10,986)			(10,986)		209,696		(27,949)	(27,949)		
800013-10-4	SANDERSON FARMS INC		05/12/2015	VARIOUS	2,060.000	163,590		139,766	173,092	(33,326)			(33,326)		139,766		23,824	23,824	682	
806857-10-8	SCHLUMBERGER LTD		09/18/2015	Citation Group	32.000	2,321		2,739	2,598						2,739		(418)	(418)	43	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS		10/23/2015	Investment Technology Group	1,006.000	47,762		37,373							37,373		10,389	10,389		
824348-10-6	SHERWIN WILLIAMS CO		06/19/2015	J.P. Morgan Securities	9.000	2,538		1,644	2,305	(730)			(730)		1,644		894	894	12	
826552-10-1	SIGMA ALDRICH CORP		11/18/2015	MERGER	152.000	21,280		13,575	20,865	(7,290)			(7,290)		13,575		7,705	7,705	106	
82735Q-10-2	SILVER BAY RLTY TR CORP		07/14/2015	VARIOUS	12,520.000	198,743		207,331	207,331						207,331		(8,589)	(8,589)	2,632	
(continues)																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
83088M-10-2	SKYWORKS SOLUTIONS INC		08/20/2015	VARIOUS	3,698.000	318,674		97,034	268,882	(171,848)			(171,848)		97,034		221,640	221,640	622	
78469C-10-3	SP PLUS CORP		11/13/2015	BNY Convergex	2,243.000	53,174		57,279							57,279		(4,105)	(4,105)		
847235-10-8	SPARTON CORP		02/04/2015	VARIOUS	4,425.000	100,126		80,343	125,405	(45,062)			(45,062)		80,343		19,784	19,784		
849343-10-8	SPRAGUE RES LP		03/11/2015	Investment Technology Group	6,533.000	157,429		146,797	153,199	(6,402)			(6,402)		146,797		10,633	10,633	2,989	
855244-10-9	STARBUCKS CORP		03/20/2015	J.P. Morgan Securities	57.000	5,555		4,050	4,677	(627)			(627)		4,050		1,504	1,504	18	
85590A-40-1	STARWOOD HOTELS & RESORTS		03/20/2015	J.P. Morgan Securities	30.000	2,531		2,203	2,432	(229)			(229)		2,203		328	328		
86881L-10-6	SURGICAL CARE AFFILIATES INC		12/02/2015	Citation Group	2,235.000	81,524		78,309							78,309		3,214	3,214		
87151Q-10-6	SYMETRA FINANCIAL CORP		08/20/2015	J.P. Morgan Securities	1,781.000	56,241		36,700	41,052	(4,352)			(4,352)		36,700		19,540	19,540	392	
87901J-10-5	TEGNA INC		06/29/2015	COST ADJ		1,378		1,378	1,378						1,378					
879369-10-6	TELEFLEX INC		05/12/2015	Stifel Nicolaus	377.000	47,476		38,363	43,287	(4,924)			(4,924)		38,363		9,113	9,113	128	
88146M-10-1	TERRENO RLTY CORP		06/15/2015	VARIOUS	10,261.000	208,608		211,278	211,684	(407)			(407)		211,278		(2,670)	(2,670)	3,284	
89417E-10-9	THE TRAVELERS COS INC		12/28/2015	Citation Group	29.000	3,291		2,372	2,992	(695)			(695)		2,372		918	918	51	
887317-30-3	TIME WARNER INC		03/20/2015	J.P. Morgan Securities	36.000	3,164		2,171	3,075	(905)			(905)		2,171		993	993	13	
872540-10-9	TJX COS INC NEW		06/19/2015	J.P. Morgan Securities	41.000	2,731		2,193	2,742	(617)			(617)		2,193		539	539	15	
894648-10-4	TRECORA RES COM		09/28/2015	Investment Technology Group	9,765.000	117,017		102,044	143,546	(41,501)			(41,501)		102,044		14,972	14,972		
90130A-10-1	TWENTY FIRST CENTY FOX INC		09/18/2015	VARIOUS	854.000	23,530		27,092	32,085	(5,627)			(5,627)		27,092		(3,563)	(3,563)	113	
91324P-10-2	UNITED HEALTH GROUP INC CORP		03/20/2015	J.P. Morgan Securities	34.000	4,050		2,437	3,437	(1,000)			(1,000)		2,437		1,613	1,613		
902973-30-4	US BANCORP		09/18/2015	Citation Group	154.000	6,339		6,067	6,747	(851)			(851)		6,067		271	271	113	
91913Y-10-0	VALERO ENERGY CORP		12/28/2015	VARIOUS	99.000	6,558		4,659	4,611	(301)			(301)		4,659		1,899	1,899	124	
92240G-10-1	VECTREN CORP COM		07/14/2015	BNY Convergex	2,341.000	94,844		93,128	108,224	(15,096)			(15,096)		93,128		1,715	1,715	1,779	
92276F-10-0	VENTAS INC		08/18/2015	COST ADJ		3,195		3,195	2,659						3,195					
92343E-10-2	VERISIGN INC		09/18/2015	Citation Group	38.000	2,658		1,793	2,166	(373)			(373)		1,793		865	865		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/28/2015	VARIOUS	222.000	10,437		10,388	9,699	(10)			(10)		10,388		49	49	379	
92532F-10-0	VERTEX PHARMACEUTICALS INC		03/20/2015	J.P. Morgan Securities	23.000	3,013		1,606	2,732	(1,126)			(1,126)		1,606		1,406	1,406		
92827P-10-2	VIRTUSA CORP		12/29/2015	Investment Technology Group	2,997.000	120,696		50,027	124,885	(74,858)			(74,858)		50,027		70,669	70,669		
92826C-83-9	VISA INC CL A		12/28/2015	Citation Group	37.000	2,905		1,268	2,295	(1,165)			(1,165)		1,268		1,637	1,637	18	
929042-10-9	VORNADO RLTY TR		01/16/2015	COST ADJ		1,831		1,831	1,831						1,831					
931142-10-3	WAL-MART STORES INC		12/28/2015	Citation Group	49.000	2,976		3,611	3,917	(561)			(561)		3,611		(635)	(635)	91	
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM		12/28/2015	VARIOUS	69.000	6,027		5,112	4,994	(181)			(181)		5,112		915	915	65	
92939U-10-6	WEC ENERGY GROUP INC		07/10/2015	Fractional Shares	0.930	44		39	35	(8)			(8)		39		5	5	1	
949746-10-1	WELLS FARGO & CO		12/28/2015	VARIOUS	245.000	13,567		8,239	12,650	(5,177)			(5,177)		8,239		5,328	5,328	295	
96145D-10-5	WESTROCK CO COM		07/10/2015	Fractional Shares	0.500	31		31							31					
962166-10-4	WEYERHAEUSER CO		03/20/2015	J.P. Morgan Securities	70.000	2,411		2,055	2,512	(458)			(458)		2,055		357	357	20	
97382A-20-0	WINDSTREAM HLDGS INC		06/30/2015	VARIOUS	125.000	5,041		5,610	6,180	(570)			(570)		5,610		(568)	(568)	438	
148887-10-2	CATAMARAN CORP	I	07/24/2015	MERGER	2,000.000	123,000		82,769	103,500	(20,731)			(20,731)		82,769		40,231	40,231		
375916-10-3	GILDAN ACTIVEWEAR INC COM	I	03/11/2015	Investment Technology Group	2,700.000	157,107		109,377	152,685	(43,308)			(43,308)		109,377		47,730	47,730	527	
36191C-20-5	GSI GROUP INC CDA NEW	I	09/15/2015	VARIOUS	14,805.000	200,056		170,109	217,930	(47,820)			(47,820)		170,109		29,947	29,947		
G0177J-10-8	ALLERGAN PLC	R	03/24/2015	Fractional Shares	0.110	35		24	20	(6)			(6)		24		11	11		
G02602-10-3	AMDOCS LTD	R	08/20/2015	J.P. Morgan Securities	644.000	38,097		17,465	30,046	(12,581)			(12,581)		17,465		20,632	20,632	319	
G16252-10-1	BROOKFIELD INFRAST PARTNERS	R	10/23/2015	Investment Technology Group	895.000	37,306		37,306							37,306				473	
M20598-10-4	CAESARSTONE SDOT-YAM LTD	R	08/20/2015	J.P. Morgan Securities	3,418.000	147,302		148,204	204,465	(56,260)			(56,260)		148,204		(902)	(902)		
G2554F-11-3	COVIDIEN PLC	R	01/26/2015	J.P. Morgan Securities	582.000	62,897		38,350	59,527	(21,177)			(21,177)		38,350		24,546	24,546	210	
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	11/13/2015	VARIOUS	1,094.000	163,425		49,609	179,121	(129,512)			(129,512)		49,609		113,816	113,816		
G54050-10-2	LAZARD LTD	R	11/13/2015	BNY Convergex	3,531.000	150,415		163,530	176,656	(13,126)			(13,126)		163,530		(13,115)	(13,115)	8,298	
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	03/20/2015	J.P. Morgan Securities	44.000	3,763		3,369	3,493	(124)			(124)		3,369		394	394	31	
G5960L-10-3	MEDTRONIC INC	R	03/20/2015	VARIOUS	72.392	5,646		4,527	3,478	(793)			(793)		4,527		1,119	1,119	15	
G6359F-10-3	NABORS INDUSTRIES INC	R	03/20/2015	J.P. Morgan Securities	329.000	4,323		4,270	4,270						4,270		53	53	20	
G65431-10-1	NOBLE CORP PLC	R	07/17/2015	Citation Group	321.000	4,285		5,319	5,319						5,319		(1,034)	(1,034)	241	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
G6852T-10-5	PARTNERRE LTD COM	R	08/20/2015	VARIOUS	1,094.000	145,944		114,170	124,858	(10,688)			(10,688)		114,170		31,774	31,774	1,197	
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,676,228		10,414,871	13,100,110	(3,347,738)			(3,347,738)		10,414,871		3,261,357	3,261,357	143,852	
9799997 - Subtotal - Common Stocks - Part 4						13,676,228		10,414,871	13,100,110	(3,347,738)			(3,347,738)		10,414,871		3,261,357	3,261,357	143,852	
9799998 - Summary Item from Part 5 for Common Stocks						3,276,349		3,932,453							3,932,453		(656,105)	(656,105)	20,624	
9799999 - Subtotal - Common Stocks						16,952,577		14,347,324	13,100,110	(3,347,738)			(3,347,738)		14,347,324		2,605,252	2,605,252	164,476	
9899999 - Subtotal - Preferred and Common Stocks						16,952,577		14,347,324	13,100,110	(3,347,738)			(3,347,738)		14,347,324		2,605,252	2,605,252	164,476	
9999999 - TOTALS						48,756,221		46,160,023	38,348,564	(3,347,738)	(74,840)		(3,422,578)		45,949,781		2,806,438	2,806,438	492,878	

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	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14313W-AA-0	CARMAX AUTO OWNER TR 2015-1		02/19/2015	Bank/America Sec Llc Montgomery	09/15/2015	PRINCIPAL RECEIPT	350,000.000	350,000	350,000	350,000									240	
34530T-AA-2	FORD CREDIT AUTO LEASE 2015-A 144A		04/21/2015	CitiGroup Global Markets Inc	12/15/2015	PRINCIPAL RECEIPT	700,000.000	700,000	700,000	700,000									711	
44890X-AA-6	HYUNDAI AUTO LEASE TR 2015-A 144A		03/04/2015	Bank/America Sec Llc Montgomery	11/16/2015	PRINCIPAL RECEIPT	700,000.000	700,000	700,000	700,000									700	
44890W-AA-8	HYUNDAI AUTO RECV TR 2015-A		01/14/2015	Barclays Capital Le	08/17/2015	PRINCIPAL RECEIPT	250,000.000	250,000	250,000	250,000									164	
44890Y-AA-4	HYUNDAI AUTO RECV TR 2015-B		04/15/2015	Chase Securities	11/16/2015	PRINCIPAL RECEIPT	600,000.000	600,000	600,000	600,000									528	
58768L-AA-1	MERC-BENZ AUTO LEASE TR 2015-A		06/16/2015	VARIOUS	08/17/2015	PRINCIPAL RECEIPT	729,850.710	729,815	729,851	729,851		36		36					424	6
98161J-AA-5	WORLD OMNI AUTO TR 2015-A		02/25/2015	Barclays Fixed Income	08/17/2015	PRINCIPAL RECEIPT	285,000.000	285,000	285,000	285,000									161	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,614,850.710	3,614,815	3,614,851	3,614,851		36		36					2,928	6
8399998 - Subtotal - Bonds							3,614,850.710	3,614,815	3,614,851	3,614,851		36		36					2,928	6
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
007800-10-5	AEROJET ROCKETDYNE HLDGS INC		08/20/2015	MKM Partners LLC	11/13/2015	BNY Convergex	9,404.000	199,506	141,024	199,506							(58,482)	(58,482)		
014339-10-5	ALDER BIOPHARMACEUTICALS INC		01/09/2015	J.P. Morgan Securities	04/28/2015	MKM Partners LLC	3,932.000	115,755	90,523	115,755							(25,232)	(25,232)		
05329W-10-2	AUTONATION INC		08/20/2015	VARIOUS	12/29/2015	Investment Technology Group	3,573.000	222,555	215,940	222,555							(6,615)	(6,615)		
12685J-10-5	CABLE ONE INC COM		07/01/2015	Barclays Capital Le	10/23/2015	Investment Technology Group	199.000	50,839	83,854	50,839							33,015	33,015		
141624-10-6	CARE CAP PPTYS INC COM		08/18/2015	VARIOUS	09/18/2015	Citation Group	107.000	3,195	3,474	3,195							279	279	61	
149205-10-6	CATO CORP NEW		02/04/2015	Investment Technology Group	09/28/2015	VARIOUS	4,045.000	175,173	151,269	175,173							(23,904)	(23,904)	2,762	
163851-10-8	CHEMOURS CO COM		07/01/2015	VARIOUS	09/18/2015	VARIOUS	236.200	3,673	2,067	3,673							(1,606)	(1,606)	130	
20030N-20-0	COMCAST CORP NEW		11/24/2015	Citation Group	12/11/2015	EXCHANGE OFFER	467.000	28,856	27,086	28,856							(1,770)	(1,770)		
20341J-10-4	COMMUNICATIONS SALES&LEAS INC COM		04/27/2015	VARIOUS	06/19/2015	J.P. Morgan Securities	150.000	4,245	4,009	4,245							(236)	(236)		
229669-10-6	CUBIC CORP		01/09/2015	J.P. Morgan Securities	09/15/2015	Investment Technology Group	2,726.000	143,495	113,479	143,495							(30,015)	(30,015)	736	
25490A-30-9	DIRECTV		05/27/2015	J.P. Morgan Securities	07/24/2015	J.P. Morgan Securities	16.000	1,467	1,497	1,467							30	30		
34552U-10-4	FORESIGHT ENERGY LP		03/11/2015	BNY Convergex	07/14/2015	VARIOUS	12,849.000	197,746	138,563	197,746							(59,183)	(59,183)	4,754	
35086T-10-9	FOUR CORNERS PPTY TR INC		11/10/2015	VARIOUS	11/24/2015	Citation Group	55.000	844	1,082	844							239	239		
36473H-10-4	GANNETT CO INC COM		06/29/2015	VARIOUS	09/18/2015	VARIOUS	2,736.500	34,050	34,507	34,050							457	457	23	
50076Q-10-6	KRAFT FOODS GROUP INC		05/27/2015	J.P. Morgan Securities	07/02/2015	Merrill Lynch	19.000	1,602	1,676	1,602							73	73		
50420D-10-8	LA QUINTA HLDGS INC		04/28/2015	MKM Partners LLC	09/14/2015	VARIOUS	9,219.000	222,674	172,782	222,674							(49,892)	(49,892)		
544147-10-1	LORILLARD INC		05/27/2015	J.P. Morgan Securities	06/12/2015	J.P. Morgan Securities	13.000	947	928	947							(19)	(19)		
603158-10-6	MINERALS TECHNOLOGIES INC		04/28/2015	MKM Partners LLC	09/28/2015	VARIOUS	2,870.000	206,598	146,549	206,598							(60,048)	(60,048)	242	
675232-10-2	OCEANEERING INTERNATIONAL INC		02/04/2015	Investment Technology Group	08/04/2015	VARIOUS	3,163.000	172,789	137,307	172,789							(35,483)	(35,483)	1,708	
69014Q-10-1	OVASCIENCE INC		03/11/2015	Investment Technology Group	08/04/2015	VARIOUS	4,580.000	200,426	139,452	200,426							(60,974)	(60,974)		
745867-10-1	PULTE GROUP INC		01/09/2015	J.P. Morgan Securities	06/02/2015	VARIOUS	3,904.000	87,907	76,286	87,907							(11,621)	(11,621)	312	
693656-10-0	PVH CORP		10/23/2015	Investment Technology Group	12/02/2015	VARIOUS	1,157.000	106,794	106,226	106,794							(568)	(568)	34	
750469-20-7	RADIUS HEALTH INC		05/12/2015	Sanford Bernstein	09/28/2015	VARIOUS	2,416.000	103,832	158,255	103,832							54,423	54,423		
79546E-10-4	SALLY BEAUTY HLDGS INC		01/09/2015	J.P. Morgan Securities	09/28/2015	VARIOUS	2,317.000	69,924	58,658	69,924							(11,266)	(11,266)		
80283M-10-1	SANTANDER CONSUMER USA HDG INC		06/02/2015	BNY Convergex	11/13/2015	VARIOUS	8,364.000	205,362	164,720	205,362							(40,642)	(40,642)		
826552-10-1	SIGMA ALDRICH CORP		05/27/2015	J.P. Morgan Securities	11/18/2015	MERGER	5.000	696	700	696							4	4	1	
87422J-10-5	TALEN ENERGY CORP COM		06/01/2015	VARIOUS	06/30/2015	VARIOUS	102.170	1,653	1,741	1,653							88	88		
87901J-10-5	TEGNA INC		03/11/2015	Investment Technology Group	08/20/2015	VARIOUS	5,183.000	178,948	157,943	178,948							(21,004)	(21,004)	1,037	
89055F-10-3	TOPBUILD CORP COM		07/01/2015	VARIOUS	09/18/2015	VARIOUS	50.110	987	1,740	987							754	754		
910187-10-3	UNITED DEV FDG IV		08/04/2015	Instinet	12/29/2015	VARIOUS	10,856.000	196,792	156,178	196,792							(40,614)	(40,614)	6,916	
91704F-10-4	URBAN EDGE PPTYS COM		01/16/2015	SPIN OFF	03/20/2015	J.P. Morgan Securities	110.000	1,831	2,622	1,831							792	792	22	
917286-20-5	URSTADT BIDDLE PPTYS INC		02/04/2015	Investment Technology Group	05/12/2015	VARIOUS	7,394.000	175,209	154,666	175,209							(20,543)	(20,543)	1,885	
981419-10-4	WORLD ACCEP CORP DEL		06/15/2015	Credit Suisse First Boston	08/20/2015	J.P. Morgan Securities	2,357.000	185,037	80,061	185,037							(104,976)	(104,976)		
98401F-10-5	XENCOR INC		03/27/2015	Investment Technology Group	05/12/2015	VARIOUS	10,019.000	155,656	148,026	155,656							(7,631)	(7,631)		
G2110R-11-4	CHIPMOS TECH BERMUDA LTD	R	02/04/2015	VARIOUS	06/02/2015	BNY Convergex	9,535.000	230,921	220,314	230,921							(10,607)	(10,607)		

(continues)

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 (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS LTD	R	08/03/2015	Investment Technology Group	08/20/2015	VARIOUS	2,705.500	244,470	181,142	244,470							(63,327)	(63,327)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								3,932,453	3,276,349	3,932,453							(656,105)	(656,105)	20,624	
9799998 - Subtotal - Common Stocks								3,932,453	3,276,349	3,932,453							(656,105)	(656,105)	20,624	
9899999 - Subtotal - Preferred and Common Stocks								3,932,453	3,276,349	3,932,453							(656,105)	(656,105)	20,624	
9999999 - TOTALS								7,547,268	6,891,199	7,547,304		36		36			(656,105)	(656,105)	23,553	6

Page E16

Sch. D, Pt. 6, Sn. 1, Valuation of Shares

NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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
U.S. Governments - Issuer Obligations																				
	UNITED STATES TREAS NTS			06/23/2015	Deutsche Bank Fixed Income	01/31/2016	750,138		(887)			750,000	751,025	1,177		0.375	0.149	JJ	1,406	1,111
	UNITED STATES TREAS NTS			09/15/2015	CitiGroup Global Markets Inc	02/29/2016	999,986		25			1,000,000	999,961	845		0.250	0.259	FA		110
	UNITED STATES TREAS NTS			10/30/2015	Toronto Dominion Sec (USA) Inc	03/31/2016	1,000,437		(306)			1,000,000	1,000,742	953		0.375	0.197	MS		338
	UNITED STATES TREAS NTS			12/18/2015	GRIFFIN KUBIK STEPHENS THOMPSON	10/31/2016	2,004,629		(215)			2,000,000	2,004,844	3,407		1.000	0.721	AO		2,637
	UNITED STATES TREAS NTS			02/27/2015	CitiGroup Global Markets Inc	02/15/2016	1,000,168		(1,160)			1,000,000	1,001,328	1,416		0.375	0.238	FA	1,875	155
0199999 - U.S. Governments - Issuer Obligations							5,755,358		(2,543)			5,750,000	5,757,900	7,798					3,281	4,352
0599999 - Subtotal - U.S. Governments							5,755,358		(2,543)			5,750,000	5,757,900	7,798					3,281	4,352
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	FEDERAL NATL MTG ASSN DISC NT	@		09/28/2015	Barclays Capital Le	01/13/2016	1,899,161					1,900,000	1,899,161	745			0.149	N/A		
	FEDERAL NATL MTG ASSN DISC NT	@		09/03/2015	Barclays Capital Le	02/08/2016	599,289					600,000	599,289	540			0.271	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		08/14/2015	CitiGroup Global Markets Inc	01/21/2016	999,075					1,000,000	999,075	809			0.208	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		10/20/2015	Barclays Capital Le	02/03/2016	699,722					700,000	699,722	192			0.135	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		10/14/2015	Barclays Capital Le	02/04/2016	499,804					500,000	499,804	137			0.125	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		10/19/2015	Goldman Sachs Co	04/15/2016	799,145					800,000	799,145	353			0.215	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		11/19/2015	Jefferies	02/19/2016	1,099,360					1,100,000	1,099,360	299			0.228	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		12/22/2015	Nomura Securities	05/03/2016	399,261					400,000	399,261	55			0.502	N/A		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							6,994,817					7,000,000	6,994,817	3,130						
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							6,994,817					7,000,000	6,994,817	3,130						
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	AUSTRALIA & NEW ZEALAND Disc C/P	@		11/10/2015	Chase Securities	02/12/2016	999,284					1,000,000	999,284	396			0.275	N/A		
	AUSTRALIA & NEW ZEALAND Disc C/P	@		11/05/2015	Barclays Capital Le	02/29/2016	1,248,892					1,250,000	1,248,892	544			0.275	N/A		
	COCA-COLA CO Disc C/P	@		10/22/2015	Bank/America Sec Llc Montgomery	01/28/2016	549,775					550,000	549,775	163			0.150	N/A		
	GOOGLE INC Disc C/P	@		10/20/2015	Morgan Stanley	01/20/2016	999,591					1,000,000	999,591	324			0.160	N/A		
	HSBC USA INC C/P			09/21/2015	HSBC Securities	03/21/2016	600,000					600,000	600,000	74		0.406	0.410	MON	610	
	LIBERTY STREET FNDG LLC Disc C/P	@		11/10/2015	Goldman Sachs Co	02/12/2016	599,546					600,000	599,546	251			0.291	N/A		
	NIEUW AMSTERDAM RECVBL Disc C/P	@		10/06/2015	Credit Suisse First Boston	01/19/2016	649,469					650,000	649,469	440			0.281	N/A		
	NORTHWESTERN UNIV Disc C/P	@		11/24/2015	Wells Fargo Secs LLC	02/24/2016	749,540					750,000	749,540	190			0.240	N/A		
	TOYOTA MOTOR CREDIT CORP Disc C/P	@		11/30/2015	JP Morgan Chase Fixed Income	03/03/2016	999,060					1,000,000	999,060	320			0.361	N/A		
	COMMONWEALTH BANK OF AUSTRALIA		R	10/27/2015	CitiGroup Global Markets Inc	03/29/2016	1,000,101		142			1,000,000	999,959	44		0.528	0.492	MON	797	245
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							8,395,260		142			8,400,000	8,395,117	2,746					1,407	245
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
	CARMAX AUTO OWNER TR 2015-4			10/22/2015	Credit Suisse First Boston	10/17/2016	660,645					660,645	660,645	123		0.420	0.428	MON	370	
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							660,645					660,645	660,645	123					370	
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)							9,055,904		142			9,060,645	9,055,762	2,869					1,777	245
7799999 - Total Bonds - Subtotal - Issuer Obligations							21,145,434		(2,400)			21,150,000	21,147,835	13,674					4,688	4,597
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities							660,645					660,645	660,645	123					370	
8399999 - TOTAL - Bonds							21,806,079		(2,400)			21,810,645	21,808,480	13,797					5,058	4,597

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
Exempt Money Market Mutual Funds																				
993099-20-9	BLACKROCK TREASURY TRUST FUND			12/31/2015	PNC Instituitional Investments		2,483,567						2,483,567						206	
8899999 - Subtotal - Exempt Money Market Mutual Funds							2,483,567						2,483,567						206	
9199999 - TOTAL Short-Term Investments							24,289,646		(2,400)				24,292,047	13,797					5,264	4,597

Page E18
Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E19
Schedule DB, Part A, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E20
Schedule DB, Part B, Section 1
NONE

Broker Name
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E21
Schedule DB, Part B, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E22
Schedule DB, Part D, Section 1
NONE

Page E23
Schedule DB, Part D, Section 2, Collateral Pledged By
NONE

Schedule DB, Part D, Section 2, Collateral Pledged To
NONE

Page E24
Schedule DL, Part 1, Securities Lending Collateral Assets
NONE

Page E25
Schedule DL, Part 2, Securities Lending Collateral Assets
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository				Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year		
Name	Location and Supplemental Information	Code	Rate of Interest			Balance	*
Open Depositories							
PNC Bank	Columbus, OH					(2,372,046)	
BANK AMER N A CHARLOTTE N CD	5879 Mt Carmel Short Term & Cash Equiv		0.400		1,175	705,026	
0199998 - Deposits in 7 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				2,788			
0199999 - TOTAL - Open Depositories				2,788	1,175	(1,667,020)	
0399999 - TOTAL Cash on Deposit				2,788	1,175	(1,667,020)	
0599999 - TOTAL Cash				2,788	1,175	(1,667,020)	

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

1. January	(3,348,155)	4. April	(2,359,032)	7. July	(59,620,376)	10. October	(49,880,208)
2. February	(37,727,389)	5. May	(6,051,310)	8. August	(5,417,531)	11. November	(2,122,302)
3. March	(6,685,991)	6. June	(4,088,039)	9. September	(3,471,822)	12. December	(1,667,020)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
U.S. Governments, Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		12/31/2015	0.150	01/01/2016	25,476,699	3,246	
0199999 - U.S. Governments, Issuer Obligations					25,476,699	3,246	
0599999 - Subtotals - U.S. Governments					25,476,699	3,246	
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations							
FEDL HOME LOAN BK CONS DISC NT		10/30/2015		01/07/2016	899,827	158	
FEDL HOME LOAN BK CONS DISC NT		12/03/2015		01/08/2016	1,018,802	160	
FEDL HOME LOAN BK CONS DISC NT		12/03/2015		01/12/2016	1,699,641	284	
FEDL HOME LN MTG CORP DISC NT		10/30/2015		01/08/2016	999,815	166	
FEDERAL NATL MTG ASSN DISC NT		11/05/2015		01/14/2016	1,799,684	257	
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations					6,417,769	1,025	
3199999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					6,417,769	1,025	
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations							
ABBOTT LABORATORIES Disc C/P		10/20/2015		01/07/2016	299,901	91	
ABBOTT LABORATORIES Disc C/P		10/29/2015		01/12/2016	449,859	120	
ABBOTT LABORATORIES Disc C/P		11/02/2015		01/26/2016	1,049,583	294	
AMERICAN HONDA FINANCE Disc C/P		12/08/2015		01/12/2016	1,199,708	200	
AMERICAN HONDA FINANCE Disc C/P		11/23/2015		01/22/2016	599,800	130	
APPLEDBE Disc C/P		10/16/2015		01/05/2016	449,848	144	
APPLE INC Disc C/P		12/03/2015		01/13/2016	1,349,775	159	
BMW US CAPITAL LLC Disc C/P		12/07/2015		01/07/2016	899,805	157	
BMW US CAPITAL LLC Disc C/P		12/14/2015		01/12/2016	899,741	161	
BANK OF TOKYO-MITSUBISHI Disc C/P		12/21/2015		01/11/2016	499,886	60	
CPPIB CAPITAL INC Disc C/P		11/17/2015		01/11/2016	1,799,477	428	
CHEVRON CORP Disc C/P		10/29/2015		01/27/2016	799,620	270	
CHEVRON CORP Disc C/P		12/17/2015		01/28/2016	749,633	131	
COCA-COLA CO Disc C/P		12/08/2015		01/13/2016	499,855	97	
COCA-COLA CO Disc C/P		12/21/2015		01/25/2016	749,759	76	
ERSTE ABWICKLUNGSANSTALT Disc C/P		11/10/2015		02/02/2016	1,249,154	524	
EXXON CORP Disc C/P		12/14/2015		01/08/2016	999,773	163	
GOTHAM FNDG CORP Disc C/P		11/03/2015		01/04/2016	614,756	232	
GOTHAM FNDG CORP Disc C/P		12/24/2015		01/25/2016	684,708	73	
KFW Disc C/P		12/03/2015		01/15/2016	599,839	109	
LIBERTY STREET FNDG LLC Disc C/P		11/17/2015		02/12/2016	599,580	217	
MATCHPOINT FINANCE PLC Disc C/P		12/21/2015		03/11/2016	748,903	149	
MICROSOFT CORPORATION Disc C/P		10/19/2015		01/06/2016	749,691	289	
MICROSOFT CORP Disc C/P		10/28/2015		01/20/2016	1,049,589	318	
NEW YORK LFE CAP CORP Disc C/P		12/04/2015		01/05/2016	499,911	78	
NIEUW AMSTERDAM RCVBLS Disc C/P		11/05/2015		01/08/2016	1,149,612	346	
OLD LINE FNDG LLC Disc C/P		12/15/2015		01/13/2016	399,903	57	
PACCAR FINANCIAL CORP Disc C/P		10/19/2015		01/04/2016	799,692	296	
PACCAR FINANCIAL CORP Disc C/P		12/01/2015		01/06/2016	999,840	138	
PROCTER & GAMBLE CO Disc C/P		12/15/2015		01/13/2016	999,750	146	
REGENCY MRKTS NO 1 Disc C/P		12/16/2015		01/15/2016	1,199,594	216	
THUNDER BAY FNDG Disc C/P		11/19/2015		02/17/2016	899,370	301	
TOYOTA MOTOR CREDIT CORP Disc C/P		11/04/2015		01/05/2016	599,814	174	

(continues)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations (continued)							
UBS FINANCE (DELW) Disc C/P		12/01/2015		01/21/2016	1,574,390	384	
USAA CAPITAL CORP Disc C/P		12/07/2015		01/06/2016	899,813	156	
WAL-MART STORES INC Disc C/P		12/03/2015		01/25/2016	1,799,376	341	
3299999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					31,413,309	7,225	
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					31,413,309	7,225	
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations					63,307,778	11,496	
8399999 - TOTAL Bonds, Subtotals - Bonds					63,307,778	11,496	
8699999 - TOTAL Cash Equivalents					63,307,778	11,496	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	O	Statutory Deposit	2,943,619	2,914,205		
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	2,943,619	2,914,205		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Total (Lines 5801 - 5803 + 5898)	XXX	XXX				

Health
Annual Statement Blank Alphabetical Index