



53473201520100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2015  
OF THE CONDITION AND AFFAIRS OF THE

## BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile USA

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

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903  
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)  
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)  
401-459-1000 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903  
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000  
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact MARK C. STEWART 401-459-5886  
 (Name) (Area Code) (Telephone Number) (Extension)  
MARK.STEWART@BCBSRI.ORG 401-459-1198  
 (E-Mail Address) (Fax Number)

### OFFICERS

	Name	Title
1.	<u>PETER ANDRUSZKIEWICZ</u>	<u>PRESIDENT &amp; CEO</u>
2.	<u>MICHELE B. LEDERBERG</u>	<u>EVP. &amp; GEN. COUNSEL</u>
3.	<u>MICHAEL W. HUDSON</u>	<u>EXECUTIVE VICE PRESIDENT &amp; CFO</u>

### VICE-PRESIDENTS

Name	Title	Name	Title
<u>CHRISTOPHER G. BUSH</u>	<u>VP - UNDERWRITING</u>	<u>MATTHEW COLLINS M.D. #</u>	<u>VP - CLINICAL INTEGRATION</u>
<u>DEREK COSTA #</u>	<u>VP - CHIEF INFORMATION OFFICER</u>	<u>MELISSA CUMMINGS</u>	<u>SVP - CHIEF CUSTOMER OFFICER</u>
<u>KATHERINE DALLOW M.D. #</u>	<u>VP - CLINICAL AFFAIRS</u>	<u>JEREMY DUNCAN</u>	<u>VP - COMMUNICATIONS</u>
<u>ERIK HELMS</u>	<u>VP - PROV NET &amp; MED ECONOMICS</u>	<u>MARC HUDAK</u>	<u>VP - CARE INNOVAT. &amp; INTEGRATION</u>
<u>JEFFREY J. KOLARIK #</u>	<u>VP - OPERATIONS</u>	<u>RICHARD H. KRUPSKI</u>	<u>VP - EMPLOYER SEGMENT</u>
<u>AUGUSTINE A. MANOCCHIA M.D.</u>	<u>SVP - CHIEF MEDICAL OFFICER</u>	<u>COREY R. MCCARTY</u>	<u>VP - CONSUMER SEGMENT</u>
<u>MONICA A. NERONHA</u>	<u>VP - LEGAL SERVICES</u>	<u>BRIAN M. O'MALLEY</u>	<u>VP - FINANCE</u>
<u>VISAEAL RODRIGUEZ</u>	<u>VP - CHIEF DIVERSITY OFFICER</u>	<u>MARK C. STEWART #</u>	<u>SVP - ASSOCIATE CFO</u>
<u>MARK D. WAGGONER</u>	<u>SVP - CARE INTEGRATION &amp; MGMT</u>		

### DIRECTORS OR TRUSTEES

<u>DENISE A. BARGE</u>	<u>MICHAEL DICHIRO</u>	<u>SCOTT DUHAMEL #</u>	<u>SCOTT GUNN</u>
<u>JAMES A. HARRINGTON</u>	<u>PETER C. HAYES</u>	<u>DONNA HUNTLEY-NEWBY #</u>	<u>ELIZABETH B. LANGE M.D.</u>
<u>JOHN C. LANGENUS</u>	<u>WARREN E. LICHT M.D.</u>	<u>JOHN P. MAGUIRE</u>	<u>PATRICIA MORAN #</u>
<u>ROBERT G. NORTON</u>	<u>DEBRA PAUL #</u>	<u>PAUL PORTER M.D.</u>	<u>PETER QUATTROMANI #</u>
<u>MERRILL SHERMAN</u>	<u>RANDY A. WYROFSKY</u>		

State of RHODE ISLAND

County of PROVIDENCE 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.

<u>PETER ANDRUSZKIEWICZ</u> (Signature) 1. PRESIDENT & CEO (Title)	<u>MICHELE B. LEDERBERG</u> (Signature) 2. EVP. & GEN. COUNSEL (Title)	<u>MICHAEL W. HUDSON</u> (Signature) 3. EXECUTIVE VICE PRESIDENT & CFO (Title)
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Subscribed and sworn to (or affirmed) before me this on this  
 \_\_\_\_\_ day of \_\_\_\_\_, 2016, by

- a. Is this an original filing?  Yes  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		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	84,734,892	19.45	84,734,892		84,734,892	19.45
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	650,595	0.15	650,595		650,595	0.15
1.512 Issued or guaranteed by FNMA and FHLMC	35,525,428	8.16	35,525,428		35,525,428	8.16
1.513 All other	3,539,368	0.81	3,539,368		3,539,368	0.81
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	77,130	0.02	77,130		77,130	0.02
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	7,750,445	1.78	7,750,445		7,750,445	1.78
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	171,019,017	39.26	171,019,017		171,019,017	39.26
2.2 Unaffiliated non-U.S. securities (including Canada)	15,722,237	3.61	15,722,237		15,722,237	3.61
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	26,847,560	6.16	26,847,560		26,847,560	6.16
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	6,273,114	1.44	6,273,114		6,273,114	1.44
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	2,266,687	0.52	2,266,687		2,266,687	0.52
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	34,991,883	8.03	34,991,883		34,991,883	8.03
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	4,634,263	1.06	4,634,263		4,634,263	1.06
11. Other invested assets	41,579,161	9.55	41,579,161		41,579,161	9.55
12. Total invested assets	435,611,780	100.00	435,611,780		435,611,780	100.00

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		34,089,466
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	395,393	395,393
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,013,027	
	3.2 Totals, Part 3, Column 11		3,013,027
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,506,003	
	8.2 Totals, Part 3, Column 9		2,506,003
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		34,991,883
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		34,991,883

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

NONE

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

1. Book/adjusted carrying value, December 31 of prior year		85,786,452
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,860,222	
2.2 Additional investment made after acquisition (Part 2, Column 9)		6,860,222
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	(594,928)	
5.2 Totals, Part 3, Column 9	(2,388,004)	(2,982,932)
6. Total gain (loss) on disposals, Part 3, Column 19		2,096,790
7. Deduct amounts received on disposals, Part 3, Column 16		48,957,275
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	1,224,096	
10.2 Totals, Part 3, Column 11		1,224,096
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		41,579,161
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		41,579,161

**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		326,826,776
2. Cost of bonds and stocks acquired, Part 3, Column 7		140,947,924
3. Accrual of discount		60,169
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	135,562	
4.4 Part 4, Column 11	(8,940,549)	(8,804,987)
5. Total gain (loss) on disposals, Part 4, Column 19		10,930,238
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		110,430,589
7. Deduct amortization of premium		1,563,841
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	1,210,174	
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14	2,349,042	
9.4 Part 4, Column 13		3,559,216
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		354,406,474
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		354,406,474

## 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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States	85,385,488	85,089,304	85,933,189	84,790,824
	2. Canada				
	3. Other Countries				
	4. Totals	85,385,488	85,089,304	85,933,189	84,790,824
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	39,141,926	39,215,624	39,180,599	37,475,204
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	178,769,462	177,955,680	181,113,144	176,976,813
	9. Canada	4,102,833	4,102,259	4,102,819	4,175,000
	10. Other Countries	11,619,404	11,540,408	11,612,233	11,465,000
	11. Totals	194,491,699	193,598,347	196,828,196	192,616,813
Parent, Subsidiaries and Affiliates	12. Totals				
	<b>13. Total Bonds</b>	319,019,113	317,903,275	321,941,984	314,882,841
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States	30,709,311	30,709,311	24,193,206	
	21. Canada				
	22. Other Countries	4,678,050	4,678,050	4,621,670	
	23. Totals	35,387,361	35,387,361	28,814,876	
Parent, Subsidiaries and Affiliates	24. Totals				
	<b>25. Total Common Stocks</b>	35,387,361	35,387,361	28,814,876	
	26. Total Stocks	35,387,361	35,387,361	28,814,876	
	27. Total Bonds and Stocks	354,406,474	353,290,636	350,756,860	

### SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 NAIC 1	5,269,337	67,552,365	13,099,123	95,606	11,553	86,027,984	26.499	72,042,449	26.849	86,027,984	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	5,269,337	67,552,365	13,099,123	95,606	11,553	86,027,984	26.499	72,042,449	26.849	86,027,984	
<b>2. All Other Governments</b>											
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											
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
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											
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
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											
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 NAIC 1	3,972,136	12,143,270	10,190,462	9,366,576	3,469,483	39,141,926	12.057	32,546,243	12.129	39,141,926	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	3,972,136	12,143,270	10,190,462	9,366,576	3,469,483	39,141,926	12.057	32,546,243	12.129	39,141,926	

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NONE

NONE

NONE

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (unaffiliated)</b>											
6.1 NAIC 1	24,350,436	128,518,548	2,895,103	994,144		156,758,230	48.286	142,668,824	53.170	156,758,230	
6.2 NAIC 2	1,513,789	36,894,373	4,309,539			42,717,701	13.158	21,070,433	7.852	42,717,701	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	25,864,225	165,412,921	7,204,642	994,144		199,475,931	61.444	163,739,257	61.022	199,475,931	
<b>7. Hybrid Securities</b>											
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											
<b>8. Parent, Subsidiaries and Affiliates</b>											
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											

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**NONE**

**NONE**

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 NAIC 1	(d) 33,591,909	208,214,182	26,184,689	10,456,326	3,481,035	281,928,140	86.842	X X X	X X X	281,928,140	
9.2 NAIC 2	(d) 1,513,789	36,894,373	4,309,539			42,717,701	13.158	X X X	X X X	42,717,701	
9.3 NAIC 3	(d)							X X X	X X X		
9.4 NAIC 4	(d)							X X X	X X X		
9.5 NAIC 5	(d)					(c)		X X X	X X X		
9.6 NAIC 6	(d)					(c)		X X X	X X X		
9.7 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	(b) 324,645,841	100.000	X X X	X X X	324,645,841	
9.8 Line 9.7 as a % of Col. 6	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	
<b>10. Total Bonds Prior Year</b>											
10.1 NAIC 1	45,901,510	163,050,169	26,642,625	8,713,673	2,949,538	X X X	X X X	247,257,515	92.148	247,257,515	
10.2 NAIC 2		15,464,094	5,606,339			X X X	X X X	21,070,433	7.852	21,070,433	
10.3 NAIC 3						X X X	X X X				
10.4 NAIC 4						X X X	X X X				
10.5 NAIC 5						X X X	X X X	(c)			
10.6 NAIC 6						X X X	X X X	(c)			
10.7 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	X X X	X X X	(b) 268,327,948	100.000	268,327,948	
10.8 Line 10.7 as a % of Col. 8	17.106	66.528	12.018	3.247	1.099	X X X	X X X	100.000	X X X	100.000	
<b>11. Total Publicly Traded Bonds</b>											
11.1 NAIC 1	33,591,909	208,214,182	26,184,689	10,456,326	3,481,035	281,928,140	86.842	247,257,515	92.148	281,928,140	X X X
11.2 NAIC 2	1,513,789	36,894,373	4,309,539			42,717,701	13.158	21,070,433	7.852	42,717,701	X X X
11.3 NAIC 3											X X X
11.4 NAIC 4											X X X
11.5 NAIC 5											X X X
11.6 NAIC 6											X X X
11.7 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	324,645,841	100.000	268,327,948	100.000	324,645,841	X X X
11.8 Line 11.7 as a % of Col. 6	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	X X X
<b>12. Total Privately Placed Bonds</b>											
12.1 NAIC 1										X X X	
12.2 NAIC 2										X X X	
12.3 NAIC 3										X X X	
12.4 NAIC 4										X X X	
12.5 NAIC 5										X X X	
12.6 NAIC 6										X X X	
12.7 Totals										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

NONE

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



**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations	5,051,428	67,327,996	12,997,964			85,377,389	26.299	71,034,563	26.473	85,377,389	
1.2 Residential Mortgage-Backed Securities	217,909	224,369	101,159	95,606	11,553	650,595	0.200	944,055	0.352	650,595	
1.3 Commercial Mortgage-Backed Securities								63,830	0.024		
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	5,269,337	67,552,365	13,099,123	95,606	11,553	86,027,984	26.499	72,042,449	26.849	86,027,984	
<b>2. All Other Governments</b>				<b>NONE</b>							
2.1 Issuer Obligations				<b>NONE</b>							
2.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
2.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
2.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
2.5 Totals				<b>NONE</b>							
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>							
3.1 Issuer Obligations				<b>NONE</b>							
3.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
3.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
3.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
3.5 Totals				<b>NONE</b>							
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>				<b>NONE</b>							
4.1 Issuer Obligations				<b>NONE</b>							
4.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
4.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
4.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
4.5 Totals				<b>NONE</b>							
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities	3,972,136	12,143,270	10,190,462	9,366,576	3,469,483	39,141,926	12.057	32,546,243	12.129	39,141,926	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	3,972,136	12,143,270	10,190,462	9,366,576	3,469,483	39,141,926	12.057	32,546,243	12.129	39,141,926	
<b>6. Industrial and Miscellaneous</b>											
6.1 Issuer Obligations	11,504,807	127,649,101	7,204,642	994,144		147,352,694	45.389	122,472,846	45.643	147,352,694	
6.2 Residential Mortgage-Backed Securities								265,439	0.099		
6.3 Commercial Mortgage-Backed Securities	1,606,062	7,091,321				8,697,383	2.679	7,164,479	2.670	8,697,383	
6.4 Other Loan-Backed and Structured Securities	12,753,356	30,672,499				43,425,855	13.376	33,836,493	12.610	43,425,855	
6.5 Totals	25,864,225	165,412,921	7,204,642	994,144		199,475,931	61.444	163,739,257	61.022	199,475,931	
<b>7. Hybrid Securities</b>				<b>NONE</b>							
7.1 Issuer Obligations				<b>NONE</b>							
7.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
7.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
7.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
7.5 Totals				<b>NONE</b>							
<b>8. Parent, Subsidiaries and Affiliates</b>				<b>NONE</b>							
8.1 Issuer Obligations				<b>NONE</b>							
8.2 Residential Mortgage-Backed Securities				<b>NONE</b>							
8.3 Commercial Mortgage-Backed Securities				<b>NONE</b>							
8.4 Other Loan-Backed and Structured Securities				<b>NONE</b>							
8.5 Totals				<b>NONE</b>							

### 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
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations	16,556,235	194,977,097	20,202,606	994,144		232,730,082	71.687	X X X	X X X	232,730,082	
9.2 Residential Mortgage-Backed Securities	4,190,045	12,367,638	10,291,622	9,462,182	3,481,035	39,792,522	12.257	X X X	X X X	39,792,522	
9.3 Commercial Mortgage-Backed Securities	1,606,062	7,091,321				8,697,383	2.679	X X X	X X X	8,697,383	
9.4 Other Loan-Backed and Structured Securities	12,753,356	30,672,499				43,425,855	13.376	X X X	X X X	43,425,855	
9.5 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	324,645,841	100.000	X X X	X X X	324,645,841	
9.6 Line 9.5 as a % of Col. 6	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations	32,908,589	135,905,270	23,699,471	994,079		X X X	X X X	193,507,409	72.116	193,507,409	
10.2 Residential Mortgage-Backed Securities	4,020,741	10,603,230	8,462,635	7,719,594	2,949,538	X X X	X X X	33,755,738	12.580	33,755,738	
10.3 Commercial Mortgage-Backed Securities	917,366	6,224,084	86,858			X X X	X X X	7,228,309	2.694	7,228,309	
10.4 Other Loan-Backed and Structured Securities	8,054,815	25,781,678				X X X	X X X	33,836,493	12.610	33,836,493	
10.5 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	X X X	X X X	268,327,948	100.000	268,327,948	
10.6 Line 10.5 as a % of Col. 8	17.106	66.528	12.018	3.247	1.099	X X X	X X X	100.000	X X X	100.000	
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations	16,556,235	194,977,097	20,202,606	994,144		232,730,082	71.687	193,507,409	72.116	232,730,082	X X X
11.2 Residential Mortgage-Backed Securities	4,190,045	12,367,638	10,291,622	9,462,182	3,481,035	39,792,522	12.257	33,755,738	12.580	39,792,522	X X X
11.3 Commercial Mortgage-Backed Securities	1,606,062	7,091,321				8,697,383	2.679	7,228,309	2.694	8,697,383	X X X
11.4 Other Loan-Backed and Structured Securities	12,753,356	30,672,499				43,425,855	13.376	33,836,493	12.610	43,425,855	X X X
11.5 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	324,645,841	100.000	268,327,948	100.000	324,645,841	X X X
11.6 Line 11.5 as a % of Col. 6	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.814	75.500	9.393	3.221	1.072	100.000	X X X	X X X	X X X	100.000	X X X
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

6015

**NONE**

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	9,616,487	9,616,487			
2. Cost of short-term investments acquired	181,248,391	181,248,391			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	185,238,149	185,238,149			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,626,729	5,626,729			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	5,626,729	5,626,729			

0110

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

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	<b>NONE</b>	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus	<b>NONE</b>	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

### SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
<b>NONE</b>																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

SI12

### SCHEDULE DB - PART C - SECTION 2

#### Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

**NONE**

SI 13

## SCHEDULE DB VERIFICATION

### Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....		
3. Total (Line 1 plus Line 2) .....		
4. Part D, Section 1, Column 5 .....		
5. Part D, Section 1, Column 6 .....		
6. Total (Line 3 minus Line 4 minus Line 5) .....		

# NONE

Fair Value Check

7. Part A, Section 1, Column 16 .....		
8. Part B, Section 1, Column 13 .....		
9. Total (Line 7 plus Line 8) .....		
10. Part D, Section 1, Column 8 .....		
11. Part D, Section 1, Column 9 .....		
12. Total (Line 9 minus Line 10 minus Line 11) .....		

Potential Exposure Check

13. Part A, Section 1, Column 21 .....		
14. Part B, Section 1, Column 20 .....		
15. Part D, Section 1, Column 11 .....		
16. Total (Line 13 plus Line 14 minus Line 15) .....		

## SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	212,745	212,745	
2. Cost of cash equivalents acquired	3,355,959	3,355,959	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	3,529,687	3,529,687	
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)	39,017	39,017	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	39,017	39,017	

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



### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Corporate Office (500 Exchange)		Providence	RI	06/20/2007	12/31/2015	108,266,744	73,274,861	34,991,883	34,991,883	2,506,003		3,013,027	507,024		4,624,399	
0299999 Properties occupied by the reporting entity - Administrative *						108,266,744	73,274,861	34,991,883	34,991,883	2,506,003		3,013,027	507,024		4,624,399	
0399999 Total Properties occupied by the reporting entity						108,266,744	73,274,861	34,991,883	34,991,883	2,506,003		3,013,027	507,024		4,624,399	
0699999 Totals						108,266,744	73,274,861	34,991,883	34,991,883	2,506,003		3,013,027	507,024		4,624,399	

E01

### SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Corporate Office (500 Exchange)	Providence	RI	12/31/2015	EW BURMAN				212,393
Corporate Office (500 Exchange)	Providence	RI	12/31/2015	A-LED LIGHTING				183,000
Corporate Office (500 Exchange)	Providence	RI	12/31/2015	CITIZENS BANK		3,013,027		
0199999 Acquired by purchase							3,013,027	395,393
<div style="position: absolute; left: -100px; top: 50%; transform: translateY(-50%); font-size: 20px; font-weight: bold;">E02</div>								
0399999 Totals							3,013,027	395,393

### SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			
0399999 Totals																			

E03

### SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>NONE</b>														
3399999 Total Mortgages														

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

X X X

### SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>NONE</b>								
3399999 Totals								

E05

### SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>NONE</b>																	
0599999 Totals																	

E06

### SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
	BLACKSTONE MADISON AVENUE FUN		NEW YORK	NY	BLACKSTONE MADISON AVENU		07/01/2011	13	108,632	174,444	174,444	12,564							
	GUGGENHEIM HIGH-YIELD PLUS FUN		NEW YORK	NY	GUGGENHEIM HIGH-YIELD PLUS		12/01/2015	7	6,252,648	6,109,362	6,109,362	(143,286)							4.200
	HEALTH INTELLIGENCE COMPANY LL		CHICAGO	IL	BLUE HEALTH INTELLIGENCE		04/05/2012		651,410	651,410	651,410	221,269							1.830
	INT'L PLAN SOLUTIONS, LLC		NEW CASTLE	DE	BCBSA		06/26/2009		828,460	828,460	828,460	48,803							2.190
	OFIGI SENIOR LOAN FUND LLC		NEW YORK	NY	OFIGI SENIOR LOAN FUND		12/04/2013	7	12,546,674	12,740,681	12,740,681	(111,307)							1.160
	PRIMUS HIGH YIELD BOND FUND,L.P.		BOSTON	MA	VARIOUS		12/31/2015	7	6,911,715	6,293,851	6,293,851	(583,723)				393,522			0.440
	SKYBRIDGE G II FUND LLC		NEW YORK	NY	SKYBRIDGE		12/30/2014	10	10,512,522	9,817,988	9,817,988	(358,028)				28,338			8.410
	WESTWOOD GLOBAL LLC		BOSTON	MA	WESTWOOD GLOBAL LLC		10/31/2014	12	4,962,965	4,962,965	4,962,965	318,780		1,224,096					0.220
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated								42,775,026	41,579,161	41,579,161	(594,928)		1,224,096			421,860		X X X
4499999	Subtotal Unaffiliated								42,775,026	41,579,161	41,579,161	(594,928)		1,224,096			421,860		X X X
4699999	Totals								42,775,026	41,579,161	41,579,161	(594,928)		1,224,096			421,860		X X X

E07

### SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	GÜGGENHEIM HIGH-YIELD PLUS FUND	NEW YORK	NY	GÜGGENHEIM HIGH-YIELD PLUS FUND	12/01/2015		6,252,648			4.200
	PRIMUS HIGH YIELD BOND FUND,L.P.	BOSTON	MA	DIVIDEND REINVESTMENT	12/31/2015		579,235			0.440
	SKYBRIDGE G II FUND LLC	NEW YORK	NY	DIVIDEND REINVESTMENT	12/30/2015		28,338			8.410
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						6,860,221			X X X
4499999	Subtotal Unaffiliated						6,860,221			X X X
4699999	Totals						6,860,221			X X X

E08



### SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
	BLACKSTONE MADISON AVENUE F	NEW YORK	NY	BLACKSTONE MADISON AVENU	07/01/2011	10/01/2015	73,582	(24,204)				(24,204)	49,378	61,634		12,256	12,256	
	GUGGENHEIM HIGH-YIELD PLUS FU	NEW YORK	NY	GUGGENHEIM HIGH-YIELD PLU	07/01/2011	12/01/2015	12,653,181	(2,787,618)				(2,787,618)	9,865,563	12,752,648		2,887,085	2,887,085	
	OFIGI SENIOR LOAN FUND LLC	NEW YORK	NY	OFIGI SENIOR LOAN FUND	12/04/2013	12/31/2015	12,718,229	(302,137)				(302,137)	12,416,092	13,026,044		609,952	609,952	
	PRIMUS HIGH YIELD BOND FUND,L	BOSTON	MA	PRIMUS BOND FUND	07/01/2011	06/30/2015	5,948,312	(28,177)				(28,177)	5,920,135	6,000,000		79,865	79,865	185,714
	SKYBRIDGE G II FUND LLC	NEW YORK	NY	SKYBRIDGE	06/30/2014	10/01/2015	11,418,949	404,499				404,499	11,823,447	11,000,000		(823,447)	(823,447)	
	WESTWOOD GLOBAL LLC	BOSTON	MA	WESTWOOD GLOBAL LLC	10/31/2014	12/31/2015	6,436,237	349,633				349,633	6,785,870	6,116,949		(668,921)	(668,921)	
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						49,248,490	(2,388,004)				(2,388,004)	46,860,485	48,957,275		2,096,790	2,096,790	185,714
4499999	Subtotal Unaffiliated						49,248,490	(2,388,004)				(2,388,004)	46,860,485	48,957,275		2,096,790	2,096,790	185,714
4699999	Totals						49,248,490	(2,388,004)				(2,388,004)	46,860,485	48,957,275		2,096,790	2,096,790	185,714

EO9

### 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
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-PC-8	US TREASURY N/B	C		1	5,477,148	103.898	5,194,900	5,000,000	5,295,277		(58,188)			2.625	1.372	MN	16,947	131,250	10/31/2012	11/15/2020
912828-RT-9	US TREASURY NOTE	C		1	7,633,146	100.211	7,465,720	7,450,000	7,541,111		(30,691)			1.375	0.951	MN	8,956	102,438	12/26/2012	11/30/2018
912828-RY-8	US TREASURY NOTE	C		1	5,497,617	100.074	5,403,996	5,400,000	5,449,506		(16,173)			1.375	1.066	JD	204	74,250	02/19/2013	12/31/2018
912828-F9-6	US TREASURY NOTES	C		1	3,008,804	100.277	3,008,310	3,000,000	3,008,762		(211)	1,808		2.000	1.956	AO	10,220		11/17/2015	10/31/2021
912828-G5-3	US TREASURY NOTES	C		1	2,973,750	99.586	2,987,580	3,000,000	2,977,400		3,563			1.875	2.021	MN	4,918	56,250	12/23/2014	11/30/2021
912828-G6-1	US TREASURY NOTES	C		1	4,959,844	99.602	4,980,100	5,000,000	4,966,958		6,981			1.500	1.682	MN	6,557	60,000	06/05/2015	11/30/2019
912828-H7-8	US TREASURY NOTES	C		1	2,988,990	99.633	2,988,990	3,000,000	2,988,990		3,751	6,441		0.500	0.843	JJ	6,277	7,500	02/09/2015	01/31/2017
912828-J7-6	US TREASURY NOTES	C		1	495,723	98.461	492,305	500,000	496,108		386			1.750	1.892	MS	2,223	4,375	05/04/2015	03/31/2022
912828-J8-4	US TREASURY NOTES	C		1	3,950,760	98.769	3,950,760	4,000,000	3,950,760		851	26,029		1.375	1.684	MS	13,975		11/03/2015	03/31/2020
912828-NT-3	US TREASURY NOTES	C		1	5,529,297	103.879	5,193,950	5,000,000	5,320,902		(67,128)			2.625	1.197	FA	49,575	131,250	11/09/2012	08/15/2020
912828-RF-9	US TREASURY NOTES	C		1	4,408,932	100.203	4,408,932	4,400,000	4,408,932		(19,582)	5,689		1.000	0.693	FA	14,868	44,000	02/09/2015	08/31/2016
912828-SC-5	US TREASURY NOTES	C		1	5,000,400	100.008	5,000,400	5,000,000	5,000,400		(7,683)	15,549		0.875	0.869	JJ	18,308	21,875	06/23/2015	01/31/2017
912828-SD-3	US TREASURY NOTES	O		1	1,006,680	99.664	996,640	1,000,000	1,003,509		(1,113)			1.250	1.137	JJ	5,231	12,500	02/14/2013	01/31/2019
912828-SF-8	US TREASURY NOTES	C		1	502,852	100.180	500,900	500,000	502,596		(256)			2.000	1.919	FA	3,777	5,000	05/11/2015	02/15/2022
912828-SH-4	US TREASURY NOTES	C		1	2,764,395	99.934	2,748,185	2,750,000	2,763,003		(1,391)			1.375	1.226	FA	12,777		08/28/2015	02/28/2019
912828-SS-0	US TREASURY NOTES	C		1	4,029,844	99.957	3,998,280	4,000,000	4,009,558		(7,123)			0.875	0.695	AO	5,962	35,000	02/19/2013	04/30/2017
912828-TM-2	US TREASURY NOTES	C		1	1,987,180	99.359	1,987,180	2,000,000	1,987,180		570	9,718		0.625	1.017	FA	4,224		09/11/2015	08/31/2017
912828-TS-9	US TREASURY NOTES	C		1	7,100,594	99.309	7,100,594	7,150,000	7,100,594		3,935	42,462		0.625	1.028	MS	11,355	44,688	10/11/2012	09/30/2017
912828-UJ-7	US TREASURY NOTES	C		1	4,975,000	99.500	4,975,000	5,000,000	4,975,000		433	24,087		0.875	1.122	JJ	18,308	43,750	02/14/2013	01/31/2018
912828-WJ-5	US TREASURY NOTES	C		1	3,052,148	102.184	3,065,520	3,000,000	3,049,270		(2,879)			2.500	2.296	MN	9,684	37,500	06/16/2015	05/15/2024
912828-XD-7	US TREASURY NOTES	C		1	2,960,977	99.031	2,970,930	3,000,000	2,963,828		2,851			1.875	2.088	MN	4,918	28,125	06/16/2015	05/31/2022
912828-XK-1	US TREASURY NOTES	C		1	997,227	99.098	990,980	1,000,000	997,608		381			0.875	0.973	JJ	4,042		08/03/2015	07/15/2018
912828-XP-0	US TREASURY NOTES	C		1	3,977,640	99.441	3,977,640	4,000,000	3,977,640		1,448	16,464		0.625	0.984	JJ	10,462		08/10/2015	07/31/2017
0199999	U.S. Government - Issuer Obligations				85,278,948	X X X	84,387,792	84,150,000	84,734,892		(187,268)	148,247		X X X	X X X	X X X	243,768	839,751	X X X	X X X
36200Q-YY-4	GNMA I 15 YR #569627			1	2,744	100.731	2,670	2,651	2,649		(12)			6.500	5.660	MON	14	186	05/10/2002	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981			1	1,779	100.577	1,761	1,751	1,749		(5)			6.000	5.548	MON	9	113	05/10/2002	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #578147			1	95,237	102.019	95,401	93,513	93,463		(295)			6.000	5.383	MON	468	5,857	05/23/2002	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #584404			1	17,437	101.498	17,670	17,409	17,382		(9)			5.500	5.497	MON	80	984	05/31/2002	05/15/2017
36200R-KH-4	GNMA I 15YR #570096			1	2,150	100.447	2,130	2,121	2,117		(4)			6.000	5.777	MON	11	141	01/30/2002	12/15/2016
36200R-LW-0	GNMA I 30-YR #570141			1	8,953	114.413	10,244	8,953	8,953					6.500	6.609	MON	49	586	12/27/2001	12/15/2031
36202E-ZG-7	GNMA II POOL #004343			1	260,092	111.272	280,852	252,401	259,796		(49)			5.500	4.478	MON	1,157	14,065	02/12/2009	01/20/2039
36202E-NA-3	GNMA II POOL #3985			1	164,797	111.184	181,582	163,317	164,475		(52)			5.500	5.507	MON	749	9,068	12/04/2007	05/20/2037
36205R-XM-4	GNMA P/T POOL #398584			1	6,137	111.721	7,028	6,291	6,158		3			7.500	8.461	MON	39	473	02/11/2000	06/15/2029
36207J-2F-9	GNMA P/T POOL #433774			1	62,264	110.883	67,645	61,006	61,993		(42)			7.000	6.491	MON	356	4,285	08/15/2001	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646			1	2,613	111.500	2,965	2,660	2,616					7.500	8.619	MON	17	202	03/10/2000	09/15/2029

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
36211R-MX-4	GNMA P/T POOL #520674				1	12,511	106,765	13,293	12,451	12,495		(2)			8.000	8.106	MON	83	997	03/28/2000	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121				1	17,529	112,083	18,271	16,302	16,747		(72)			10.000	8.847	MON	136	1,653	04/26/1995	04/15/2025
0299999	U.S. Government - Residential Mortgage-Backed Securities					654,243	X X X	701,512	640,826	650,593		(539)			X X X	X X X	X X X	3,168	38,610	X X X	X X X
0599999	Subtotals - U.S. Governments					85,933,191	X X X	85,089,304	84,790,826	85,385,485		(187,807)	148,247		X X X	X X X	X X X	246,936	878,361	X X X	X X X
E101	312967-4A-7				1	27,485	103,330	28,325	27,412	27,401		(10)			4.500	4.497	MON	103	1,244	11/04/2004	06/01/2019
	312967-J7-8				1	77,867	103,493	80,436	77,721	77,669		(24)			4.500	4.516	MON	291	3,548	10/29/2004	05/01/2019
	31335H-3N-1				1	78,113	111,146	84,406	75,941	77,130		(136)			5.500	5.049	MON	348	4,207	10/25/2004	03/01/2024
	3128QJ-Q3-3				1	290,742	106,470	309,578	290,765	290,664		(3)			2.304	2.204	MON	1,093	6,651	12/15/2006	12/01/2036
	31294M-AC-5				1	223,817	105,600	232,286	219,968	223,148		(175)			4.000	3.471	MON	733	8,923	12/16/2010	07/01/2025
	3128S4-FJ-1				1	182,972	105,658	192,827	182,501	182,928		(3)			2.569	2.203	MON	757	4,143	01/24/2007	11/01/2036
	312966-W5-9				1	77,436	103,309	80,099	77,533	77,408		(3)			4.500	4.586	MON	291	3,516	11/17/2004	10/01/2019
	3128MJ-V2-3		C		1	1,983,838	103,023	1,949,967	1,892,750	1,983,052		(786)			3.500	2.928	MON	5,521	49,685	03/19/2015	03/01/2045
	3132GU-KK-9				1	477,927	103,066	475,851	461,696	477,651		(307)			3.500	3.064	MON	1,347	16,211	10/23/2014	06/01/2042
	3132M9-T5-3		C		1	3,833,889	105,790	3,804,980	3,596,730	3,831,143		(3,827)			4.000	3.204	MON	11,989	143,869	12/23/2014	10/01/2044
	3132M9-2R-4				1	2,736,530	105,786	2,736,530	2,586,855	2,736,530		(2,751)	19,344		4.000	3.287	MON	8,623	104,174	12/23/2014	10/01/2044
	3128GW-2X-5				1	8,214	103,423	8,332	8,057	8,075		(19)			5.000	4.484	MON	34	414	11/14/2002	11/01/2017
	3128GW-2U-1				1	1,512	103,423	1,534	1,483	1,487		(4)			5.000	4.391	MON	6	76	11/14/2002	11/01/2017
	31292H-BB-9				1	3,271	124,078	4,058	3,270	3,267					8.000	8.243	MON	22	262	04/27/2000	03/01/2030
	31403D-XF-1				1	279,807	106,233	295,815	278,458	279,630		(20)			2.623	2.493	MON	609	6,872	01/25/2007	10/01/2036
	31388V-MM-7				1	808	101,066	813	805	802		(1)			5.500	5.341	MON	4	47	10/25/2001	11/01/2016
	31409G-SV-9				1	241,629	106,057	254,406	239,876	241,556		(9)			2.375	1.980	MON	475	5,258	12/06/2007	10/01/2037
	31411F-UW-2				1	179,765	106,151	191,871	180,753	179,802		9			2.311	2.427	MON	348	4,052	10/05/2007	05/01/2037
	3138EM-3Z-2				1	1,679,578	106,153	1,694,240	1,596,036	1,682,578		(1,654)			4.000	3.291	MON	5,320	64,609	07/31/2014	06/01/2042
	31379R-EM-6				1	10,668	101,065	9,859	9,755	9,911		(31)			9.500	8.519	MON	77	934	05/29/1998	01/01/2025
	31407X-XZ-9				1	140,867	113,232	158,516	139,992	140,766		(12)			6.000	5.830	MON	700	8,511	11/16/2005	11/01/2035
	31417A-JP-5				1	871,637	103,406	868,093	839,500	871,062		(644)			3.500	3.006	MON	2,449	29,560	10/24/2014	11/01/2041
	31417B-PD-3				1	2,204,864	103,571	2,221,131	2,144,549	2,197,628		(3,714)			3.000	2.428	MON	5,361	64,336	12/11/2013	04/01/2027
	3138E0-KJ-7		C		1	1,071,306	103,572	1,074,647	1,037,584	1,064,093		(1,924)			3.000	2.396	MON	2,594	31,128	12/09/2011	12/01/2026
	3138EJ-3E-6		C		1	1,284,825	101,614	1,274,496	1,254,253	1,282,782		(1,894)			2.500	2.000	MON	2,613	31,356	10/20/2014	11/01/2027
	3138MJ-S9-1				1	1,372,635	101,325	1,343,384	1,325,817	1,367,820		(2,684)			2.500	1.813	MON	2,762	33,501	02/20/2013	12/01/2027
	3138WA-WU-7				1	2,615,797	106,250	2,617,915	2,463,920	2,613,197		(2,578)			4.000	3.231	MON	8,213	99,293	08/25/2014	01/01/2044
	3138WB-UK-9		C		1	1,333,939	106,230	1,341,183	1,262,527	1,332,149		(1,175)			4.000	3.304	MON	4,208	50,501	05/08/2014	05/01/2044
	3138WC-NT-6				1	3,791,384	106,283	3,805,433	3,580,472	3,786,919		(3,432)			4.000	3.275	MON	11,935	144,036	08/07/2014	08/01/2044
	3138WD-BZ-3				1	2,468,890	108,447	2,467,329	2,275,147	2,467,843		(1,048)			4.500	3.433	MON	8,532	34,714	08/06/2015	10/01/2044

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest			Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
3138WE-KK-4	FNMA POOL #AS4797	C			1	1,988,138	103.335	1,981,976	1,918,010	1,987,753		(385)		3.500	3.053	MON	5,594	22,377	08/06/2015	04/01/2045
3138WE-3H-0	FNMA POOL #AS5299				1	2,441,128	100.906	2,429,085	2,407,275	2,440,482		(646)		2.500	2.234	MON	5,015	20,138	08/06/2015	07/01/2030
3138Y4-6V-6	FNMA POOL #AX3583	C			1	2,772,954	103.414	2,748,246	2,657,518	2,771,286		(2,236)		3.500	2.951	MON	7,751	93,013	12/23/2014	07/01/2042
3138YH-U6-5	FNMA POOL #AY4204				1	2,101,157	103.366	2,102,881	2,034,403	2,101,128		(29)		3.500	3.098	MON	5,934	5,962	11/09/2015	05/01/2045
3128JR-P7-5	FREDDIE MAC 7/1 ARM POOL 847646				1	325,210	105.900	345,098	325,872	325,187		(1)		2.427	2.417	MON	1,296	7,599	08/22/2007	11/01/2036
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					39,180,599	X X X	39,215,626	37,475,204	39,141,927		(32,156)	19,344	X X X	X X X	X X X	112,948	1,104,720	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					39,180,599	X X X	39,215,626	37,475,204	39,141,927		(32,156)	19,344	X X X	X X X	X X X	112,948	1,104,720	X X X	X X X
E102 00817Y-AQ-1	AETNA INC				2FE	751,837	99.820	753,641	755,000	752,148		269		3.500	3.582	MN	3,377	26,792	11/03/2014	11/15/2024
009363-AN-2	AIRGAS INC				2FE	995,660	99.566	995,660	1,000,000	995,660		333	3,615	1.650	1.868	FA	6,233	16,500	02/11/2013	02/15/2018
026874-CZ-8	AMERICAN INTL GROUP				2FE	648,687	99.153	644,495	650,000	649,058		252		2.300	2.357	JJ	6,852	14,950	07/09/2014	07/16/2019
0258M0-DM-8	AMERN EXPRESS CR MTN	C			1FE	1,795,608	99.539	1,791,702	1,800,000	1,797,895		1,452		1.125	1.211	JD	1,463	20,250	06/02/2014	06/05/2017
0258M0-DR-7	AMERN EXPRESS CR MTN				1FE	923,761	99.960	924,630	925,000	924,282		407		1.550	1.602	MS	3,943	14,298	09/18/2014	09/22/2017
02665W-AQ-4	AMERN HONDA FIN MTN	C			1FE	994,075	100.022	995,219	995,000	994,144		65		1.550	1.564	JD	857	15,423	12/08/2014	12/11/2017
03524B-AC-0	ANHEUSER-BUSCH INBEV	M			1FE	1,997,550	99.799	1,995,980	2,000,000	1,997,832		292	1,852	1.125	1.231	JJ	9,625	22,500	01/22/2014	01/27/2017
00206R-CA-8	AT&T INC	C			2FE	1,517,385	100.681	1,510,215	1,500,000	1,512,814		(4,235)		2.375	2.081	MN	3,365	35,625	12/02/2014	11/27/2018
052769-AA-4	AUTODESK INC				2FE	1,993,320	99.666	1,993,320	2,000,000	1,993,320		(6,178)	19,056	1.950	2.137	JD	1,733	39,000	05/08/2014	12/15/2017
06051G-EH-8	BANK OF AMERICA CORP MTN				2FE	1,121,140	109.255	1,092,550	1,000,000	1,082,502		(13,828)		5.000	3.337	MN	6,667	50,000	02/14/2013	05/13/2021
064255-BA-9	BANK TOKYO MITSUBISHI	C	R		1FE	1,638,032	99.369	1,629,652	1,640,000	1,638,889		646		1.450	1.496	MS	7,464	23,780	09/02/2014	09/08/2017
071813-BD-0	BAXTER INTERNTL INC				2FE	374,779	100.404	376,515	375,000	374,953		44		1.850	1.871	JJ	3,199	6,938	12/14/2011	01/15/2017
05531F-AL-7	BB&T CORPORATION	C			1FE	648,817	100.115	650,748	650,000	649,607		237		1.600	1.645	FA	3,929	10,400	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION MTN	C			1FE	1,762,811	99.350	1,753,528	1,765,000	1,764,119		424		1.450	1.480	JJ	12,014	25,593	11/14/2012	01/12/2018
075887-AU-3	BECTON DICKINSON				2FE	763,523	108.004	702,026	650,000	712,990		(17,873)		5.000	2.024	MN	4,153	32,500	02/14/2013	05/15/2019
06050T-ME-9	BK OF AMER NA MTN				1FE	600,000	99.712	598,272	600,000	600,000				2.050	2.061	JD	820		12/03/2015	12/07/2018
06406H-CA-5	BK OF NY MELLON MTN 2.4% 1/17	C			1FE	998,190	100.944	1,009,440	1,000,000	999,616		359		2.400	2.452	JJ	10,933	24,000	11/17/2011	01/17/2017
05567L-7E-1	BNP PARIBAS		R		1FE	2,023,760	101.188	2,023,760	2,000,000	2,023,760		(15,381)	3,001	2.375	1.672	MS	14,118	47,500	08/27/2014	09/14/2017
10138M-AK-1	BOTTLING GROUP LLC	C			1FE	1,237,310	109.526	1,150,023	1,050,000	1,148,808		(31,276)		5.125	1.932	JJ	24,814	53,813	02/14/2013	01/15/2019
05565Q-CC-0	BP CAPITAL MARKETS PLC		R		1FE	1,987,340	99.413	1,988,260	2,000,000	1,993,735		3,317		1.375	1.554	MN	4,201	27,500	01/22/2014	11/06/2017
140420-NG-1	CAP ONE BK USA NA	C			2FE	2,464,719	99.507	2,462,798	2,475,000	2,464,828		337	9,791	1.200	1.579	FA	11,385	29,700	02/10/2014	02/13/2017
14912L-2Y-6	CATERPILLAR FIN SERV CRP	C			1FE	1,134,050	100.886	1,008,860	1,000,000	1,005,651		(26,940)		5.500	2.754	MS	16,194	55,000	12/20/2010	03/15/2016
14912L-6N-6	CATERPILLAR FINL SVC				1FE	1,298,843	99.993	1,299,909	1,300,000	1,298,874		31		2.500	2.535	MN	4,333		11/09/2015	11/13/2020
151020-AR-5	CELGENE CORP				2FE	897,561	100.972	908,748	900,000	897,687		126		3.550	3.626	FA	12,336		08/03/2015	08/15/2022
17275R-AH-5	CISCO SYSTEMS INC				1FE	1,650,045	108.806	1,632,090	1,500,000	1,636,836		(13,209)		4.450	2.094	JJ	30,779		08/04/2015	01/15/2020
172967-EH-0	CITIGROUP INC	C			2FE	1,168,180	106.876	1,068,760	1,000,000	1,062,412		(37,437)		6.000	2.080	FA	22,667	60,000	02/14/2013	08/15/2017
17401Q-AB-7	CITIZENS BANK NA/RI	C			2FE	1,998,120	98.376	1,967,520	2,000,000	1,998,507		358		2.450	2.485	JD	3,675	49,000	12/01/2014	12/04/2019

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20271R-AD-2	COMMONWEALTH BK AUST	C		1FE	1,298,661	101.373	1,317,849	1,300,000	1,299,252		262			2.500	2.538	MS	9,118	32,500	09/16/2013	09/20/2018
20826F-AJ-5	CONOCOPHILLIPS CO			1FE	1,986,060	96.765	1,935,300	2,000,000	1,987,459	1,399				2.200	2.366	MN	5,622	21,633	06/25/2015	05/15/2020
067383-AB-5	CR BARD INC			1FE	1,996,780	100.050	2,001,000	2,000,000	1,999,973	671				2.875	2.930	JJ	26,514	57,500	12/15/2010	01/15/2016
22546Q-AV-9	CR SUISSE NEW YORK			1FE	1,985,640	99.282	1,985,640	2,000,000	1,985,640	1,305	6,365			1.700	2.028	AO	6,044	16,811	08/11/2015	04/27/2018
235851-AN-2	DANAHER CORP			1FE	1,398,124	99.948	1,399,272	1,400,000	1,398,311	187				1.650	1.703	MS	6,802		09/10/2015	09/15/2018
278058-DH-2	EATON CORP			2FE	1,139,520	113.952	1,139,520	1,000,000	1,139,520	(41,711)	1,673			6.950	2.435	MS	19,499	69,500	02/14/2013	03/20/2019
29379V-AP-8	ENTERPRISE PROD			2FE	2,097,620	104.881	2,097,620	2,000,000	2,097,620	(44,202)	124,808			5.200	4.083	MS	34,667	104,000	03/06/2013	09/01/2020
26875P-AL-5	EOG RES INC			1FE	2,007,100	98.919	1,978,380	2,000,000	2,006,369	(731)				2.450	2.385	AO	12,250	24,500	06/25/2015	04/01/2020
34074G-DG-6	FL ST HURRICANE TXBL			1FE	1,950,000	100.549	1,960,706	1,950,000	1,950,000					2.107	2.118	JJ	20,543	41,087	04/10/2013	07/01/2018
302570-BD-7	FPL GROUP CAPITAL INC			2FE	1,774,175	109.517	1,774,175	1,620,000	1,774,175	(48,771)	9,093			6.000	2.857	MS	32,400	97,200	02/14/2013	03/01/2019
36962G-3U-6	GENERAL ELEC CAP CORP	C		1FE	2,365,760	109.060	2,181,200	2,000,000	2,168,223	(69,812)				5.625	1.932	MN	18,750	112,500	02/14/2013	05/01/2018
375558-BE-2	GILEAD SCIENCES INC			1FE	599,934	100.435	602,610	600,000	599,941	7				1.850	1.862	MS	3,299		09/09/2015	09/04/2018
378272-AD-0	GLENCORE FDG LLC			2FE	1,343,277	83.500	1,127,250	1,350,000	1,346,261	1,168				2.500	2.612	JJ	15,563	33,750	05/22/2013	01/15/2019
378272-AK-4	GLENCORE FDG LLC			2FE	1,950,000	78.000	1,950,000	2,500,000	1,950,000	331	547,906			2.875	9.402	AO	14,974	35,938	04/08/2015	04/16/2020
380956-AC-6	GOLDCORP INC			2FE	1,938,300	96.915	1,938,300	2,000,000	1,938,300	991	59,435			2.125	3.624	MS	12,514	42,500	03/13/2013	03/15/2018
38141G-VP-6	GOLDMAN SACHS GROUP			1FE	399,184	99.934	399,736	400,000	399,232	48				2.750	2.813	MS	3,239		09/08/2015	09/15/2020
38144L-AB-6	GOLDMAN SACHS GROUP INC			1FE	1,171,030	107.094	1,070,940	1,000,000	1,064,754	(37,685)				6.250	2.283	MS	20,833	62,500	02/14/2013	09/01/2017
41283L-AD-7	HARLEY-DAVIDSON FINL			1FE	921,457	99.529	920,643	925,000	922,338	678				2.400	2.497	MS	6,537	22,138	09/11/2014	09/15/2019
40414L-AH-2	HCP INC			2FE	997,290	98.459	984,590	1,000,000	998,403	365				2.625	2.684	FA	10,938	26,250	11/14/2012	02/01/2020
437076-BB-7	HOME DEPOT INC			1FE	1,023,200	102.241	1,022,410	1,000,000	1,020,348	(2,852)				2.250	1.482	MS	6,938	11,250	08/12/2015	09/10/2018
40428H-PH-9	HSBC USA INC	C		1FE	1,985,740	99.505	1,990,100	2,000,000	1,992,563	3,544				1.625	1.820	JJ	14,896	32,500	01/22/2014	01/16/2018
443510-AE-2	HUBBELL INC	C		1FE	1,794,630	108.768	1,631,520	1,500,000	1,638,318	(55,289)				5.950	2.032	JD	7,438	89,250	02/14/2013	06/01/2018
446438-RG-0	HUNTINGTON NATIONAL BANK			1FE	1,996,840	99.259	1,985,180	2,000,000	1,997,943	603				2.200	2.245	AO	11,000	44,000	02/26/2014	04/01/2019
446438-RN-5	HUNTINGTON NATL BK			1FE	772,760	99.370	770,118	775,000	773,134	374				2.000	2.110	JD	43	7,750	06/25/2015	06/30/2018
458140-AL-4	INTEL CORP	C		1FE	1,498,050	100.133	1,501,995	1,500,000	1,498,735	634				1.350	1.399	JD	900	20,250	12/02/2014	12/15/2017
46849L-SN-2	JACKSON NATL LIFE			1FE	999,070	99.502	995,020	1,000,000	999,084	14				2.600	2.637	JD	1,589		12/02/2015	12/09/2020
47770V-AR-1	JOBS OH TXBL 13B 1.57% 1/01/			1FE	1,500,000	100.440	1,506,600	1,500,000	1,500,000					1.570	1.576	JJ	11,775	23,550	01/29/2013	01/01/2017
24422E-SB-6	JOHN DEERE CAP CORP	C		1FE	1,646,189	99.107	1,635,266	1,650,000	1,648,299	758				1.300	1.352	MS	6,495	21,450	03/06/2013	03/12/2018
24422E-QF-9	JOHN DEERE CAPITAL CORP	C		1FE	1,170,960	105.278	1,052,780	1,000,000	1,053,668	(41,205)				5.500	1.276	AO	11,917	55,000	02/14/2013	04/13/2017
46625H-GY-0	JP MORGAN CHASE & CO	C		1FE	1,309,693	108.006	1,188,066	1,100,000	1,189,309	(42,543)				6.000	1.930	JJ	30,433	66,000	02/14/2013	01/15/2018
46625H-HW-3	JP MORGAN CHASE & CO	C		1FE	2,085,580	100.042	2,000,840	2,000,000	2,001,161	(29,610)				2.600	1.110	JJ	23,978	52,000	02/14/2013	01/15/2016
489170-AD-2	KENNAMETAL INC			2FE	1,997,340	97.311	1,946,220	2,000,000	1,998,482	371				2.650	2.689	MN	8,833	53,000	11/02/2012	11/01/2019
49327M-2G-8	KEY BANK NA			1FE	524,192	98.881	519,125	525,000	524,326	135				2.250	2.295	MS	3,445	7,022	02/09/2015	03/16/2020
53117C-AL-6	LIBERTY PPTY LP			2FE	1,124,540	107.316	1,073,160	1,000,000	1,040,025	(21,572)				6.625	4.275	AO	16,563	66,250	10/25/2011	10/01/2017
53944V-AG-4	LLOYDS BK PLC			1FE	1,122,570	99.784	1,122,570	1,125,000	1,122,570	224	1,574			1.750	1.852	MN	2,570	9,844	05/11/2015	05/14/2018
539830-BJ-7	LOCKHEED MARTIN CORP			2FE	1,996,460	99.823	1,996,460	2,000,000	1,996,460	137	257			1.850	1.922	MN	3,906		11/16/2015	11/23/2018
565849-AN-6	MARATHON OIL CORP			2FE	1,986,580	88.174	1,763,480	2,000,000	1,987,899	1,319				2.700	2.867	JD	4,500	25,650	06/25/2015	06/01/2020

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n C o d e	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
585055-BA-3	MEDTRONIC INC	C			1FE	1,118,320	99.464	1,113,997	1,120,000	1,119,234		333			1.375	1.411	AO	3,850	15,400	03/19/2013	04/01/2018
59217G-AX-7	MET LIFE GLOB FDG I				1FE	1,470,360	99.495	1,492,425	1,500,000	1,472,029		1,669			3.000	3.327	JJ	21,375		07/10/2015	01/10/2023
59156R-AR-9	METLIFE INC	C			1FE	996,592	112.614	900,912	800,000	896,478		(35,436)			6.817	2.080	FA	20,602	54,536	02/14/2013	08/15/2018
59156R-BK-3	METLIFE INC	C			1FE	401,221	100.588	402,352	400,000	400,754		(375)			1.903	1.817	MJSD	338	7,612	09/30/2014	12/15/2017
617446-7U-7	MORGAN STANLEY				1FE	999,290	100.134	1,001,340	1,000,000	999,662		141			2.125	2.151	AO	3,896	21,250	04/22/2013	04/25/2018
61746B-DR-4	MORGAN STANLEY	C			1FE	1,505,535	99.665	1,494,975	1,500,000	1,504,985		(550)			2.375	2.290	JJ	15,635		08/03/2015	07/23/2019
61761J-VM-8	MORGAN STANLEY				1FE	1,002,980	99.902	999,020	1,000,000	1,002,505		(475)			1.875	1.755	JJ	9,167		08/11/2015	01/05/2018
63307A-2C-8	NATL BK OF CDA		I		1FE	999,330	99.877	998,770	1,000,000	999,344		14			2.100	2.134	JD	992		12/07/2015	12/14/2018
63946C-AD-0	NBCUNVL ENTERPRISE				1FE	1,983,320	99.938	1,998,760	2,000,000	1,985,503		2,183			1.974	2.216	AO	8,335	19,740	06/25/2015	04/15/2019
64952W-BR-3	NEW YORK LIFE GLOBAL	C			1FE	1,397,018	99.957	1,399,398	1,400,000	1,398,873		953			1.125	1.198	MS	5,250	15,750	01/16/2014	03/01/2017
670346-AK-1	NUCOR CORP				2FE	802,823	107.043	802,823	750,000	802,823		(28,964)	19,323		5.850	2.835	JD	3,656	43,875	02/14/2013	06/01/2018
68268N-AN-3	ONEOK PARTNERS LP				2FE	999,820	95.053	950,530	1,000,000	999,846		26			3.800	3.840	MS	11,189	18,472	03/17/2015	03/15/2020
68389X-AN-5	ORACLE CORP	C			1FE	1,993,440	100.053	2,001,060	2,000,000	1,996,228		2,070			1.200	1.311	AO	5,067	24,000	08/25/2014	10/15/2017
69371R-M6-0	PACCAR INC MTN				1FE	1,096,260	99.660	1,096,260	1,100,000	1,096,260		106	3,010		1.750	1.892	FA	7,326		08/10/2015	08/14/2018
713448-BH-0	PEPSICO INC	C			1FE	1,179,360	108.212	1,082,120	1,000,000	1,083,555		(33,716)			5.000	1.474	JD	4,167	50,000	02/14/2013	06/01/2018
500472-AB-1	PHILIPS ELECTRONIC NV		R		2FE	2,140,240	107.012	2,140,240	2,000,000	2,140,240		(74,306)	27,686		5.750	2.465	MS	35,139	115,000	01/16/2014	03/11/2018
69353R-EU-8	PNC BANK NA				1FE	749,505	99.551	746,633	750,000	749,521		16			2.450	2.479	MN	2,960		10/29/2015	11/05/2020
693476-BJ-1	PNC FUNDING CORP	C			1FE	586,195	109.971	549,855	500,000	552,395		(12,002)			5.125	2.441	FA	10,179	25,625	02/14/2013	02/08/2020
74153W-CE-7	PRICOA GLOBAL FDG 1				1FE	1,998,600	99.327	1,986,540	2,000,000	1,999,237		460			1.350	1.378	FA	9,975	27,000	08/11/2014	08/18/2017
76720A-AM-8	RIO TINTO FIN USA PLC				1FE	1,500,915	97.506	1,462,590	1,500,000	1,500,807		(108)			2.250	2.244	JD	1,594	16,875	08/03/2015	12/14/2018
77578J-AA-6	ROLLS-ROYCE PLC		R		1FE	1,199,376	97.778	1,173,336	1,200,000	1,199,404		28			2.375	2.400	AO	6,096		10/06/2015	10/14/2020
828807-CD-7	SIMON PROPERTY GROUP LP	C			1FE	2,391,480	112.072	2,241,440	2,000,000	2,237,937		(54,589)			5.650	2.579	FA	47,083	113,000	02/14/2013	02/01/2020
843646-AN-0	SOUTHERN PWR CO				2FE	999,420	99.957	999,570	1,000,000	999,458		38			1.850	1.888	JD	2,261		11/12/2015	12/01/2017
87233Q-AA-6	TC PIPELINES LP				2FE	1,615,200	96.038	1,440,570	1,500,000	1,577,202		(12,591)			4.650	3.635	JD	3,100	69,750	11/13/2012	06/15/2021
89114Q-AG-3	TORONTO DOMINION MTN		I		1FE	1,165,189	99.165	1,165,189	1,175,000	1,165,189		156	9,439		1.400	1.775	AO	2,787	16,450	04/23/2013	04/30/2018
89236T-CP-8	TOYOTA MTR CR CORP	C			1FE	2,041,201	99.764	2,040,174	2,045,000	2,041,291		272	2,242		1.550	1.630	JJ	14,792		07/08/2015	07/13/2018
89236T-CF-0	TOYOTA MTR CR MTN				1FE	999,250	99.974	999,740	1,000,000	999,366		116			2.150	2.178	MS	6,510	10,750	03/09/2015	03/12/2020
89417E-AF-6	TRAVELERS COS INC	C			1FE	988,224	112.584	900,672	800,000	904,965		(29,421)			5.900	1.927	JD	3,802	47,200	02/14/2013	06/02/2019
90261X-HH-8	UBS AG STAMFORD CT				1FE	1,996,660	99.833	1,996,660	2,000,000	1,996,660		658	1,378		1.800	1.885	MS	9,500	18,000	03/23/2015	03/26/2018
913017-BQ-1	UNITED TECHNOLOGIES CORP	C			1FE	1,739,136	111.518	1,561,252	1,400,000	1,579,919		(56,220)			6.125	1.829	FA	35,729	85,750	02/14/2013	02/01/2019
91324P-CH-3	UNITEDHEALTH GROUP				1FE	424,541	101.387	430,895	425,000	424,605		60			2.875	2.913	JD	543	12,456	12/03/2014	12/15/2021
91324P-CK-6	UNITEDHEALTH GROUP				1FE	1,999,620	100.003	2,000,060	2,000,000	1,999,704		84			1.450	1.465	JJ	12,728		07/20/2015	07/17/2017
92343V-BD-5	VERIZON COMMUNICATIONS	C			2FE	1,567,740	100.623	1,509,345	1,500,000	1,513,789		(16,407)			2.000	0.893	MN	5,000	30,000	09/05/2012	11/01/2016
927804-FS-8	VIRGINIA ELEC & PWR CO	C			1FE	998,380	99.042	990,420	1,000,000	998,469		89			3.100	3.143	MN	3,961	15,672	05/11/2015	05/15/2025
92826C-AA-0	VISA INC				1FE	998,880	99.888	998,880	1,000,000	998,880		16	606		1.200	1.262	JD	567		12/09/2015	12/14/2017
928668-AK-8	VOLKSWAGEN GROUP AMER				2FE	1,920,320	96.016	1,920,320	2,000,000	1,920,320		684	75,344		1.650	3.427	MN	3,575	16,500	08/12/2015	05/22/2018
92976W-BH-8	WACHOVIA CORP	C			1FE	1,190,950	108.009	1,080,090	1,000,000	1,082,132		(38,389)			5.750	1.728	FA	23,958	57,500	02/14/2013	02/01/2018

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
25468P-CV-6	WALT DISNEY CO MTN	C			1FE	1,986,060	99.684	1,993,680	2,000,000	1,991,748		4,223			1.100	1.323	JD	1,833	22,000	08/25/2014	12/01/2017
94974B-FD-7	WELLS FARGO & CO MTN	C			1FE	1,034,330	100.992	1,009,920	1,000,000	1,010,151		(7,385)			2.100	1.345	MN	3,092	21,000	09/04/2012	05/08/2017
984135-AB-9	XTRA FINANCE CORP	C			1FE	1,155,630	104.292	1,042,920	1,000,000	1,047,971		(37,822)			5.150	1.275	AO	12,875	51,500	02/14/2013	04/01/2017
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					144,572,120	X X X	141,509,695	140,615,000	142,368,461		(1,002,227)	927,454		X X X	X X X	X X X	1,058,938	3,128,798	X X X	X X X
E105	126191-AA-3				1FM	1,009,996	100.652	1,006,520	1,000,000	1,002,114		(2,097)			2.365	2.169	MON	1,642	23,646	02/16/2012	02/10/2029
	126192-AB-9				1FM	1,282,819	100.443	1,275,772	1,270,145	1,272,369		(2,507)			2.256	1.882	MON	2,388	28,719	03/01/2012	12/10/2044
	12631D-AW-3				1FM	754,392	99.006	754,392	761,966	754,392		(60)	7,515		1.275	1.965	MON	810	9,781	04/29/2014	05/10/2047
	12631D-AX-1				1FM	916,694	101.998	907,782	890,000	907,772		(5,499)			3.012	2.354	MON	2,234	26,807	04/29/2014	05/10/2047
	233050-AN-3				1FM	348,094	100.180	339,866	339,255	341,482		(1,546)			3.742	2.777	MON	1,058	14,213	07/20/2011	11/10/2046
	36251F-AT-3				1FM	304,395	101.465	304,395	300,000	304,395		(1,583)	3,019		2.898	2.525	MON	725	7,245	02/13/2015	02/10/2048
	46643T-AZ-5				1FM	952,746	101.943	942,973	925,000	946,938		(5,580)			3.019	2.378	MON	2,327	27,921	12/16/2014	01/15/2048
	46644F-AB-7				1FE	1,007,970	100.797	1,007,970	1,000,000	1,007,970		(4,149)	17,879		2.773	2.574	MON	2,311	18,489	04/02/2015	10/15/2048
	46636D-AE-6				1FM	1,608,398	103.735	1,556,025	1,500,000	1,581,062		(27,336)			4.106	1.683	MON	5,133	46,196	03/19/2015	07/15/2046
	92936Y-AB-7				1FM	586,476	99.972	574,839	575,000	578,889		(2,912)			1.881	1.369	MON	901	10,816	07/20/2012	08/15/2045
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					8,771,980	X X X	8,670,534	8,561,366	8,697,383		(53,269)	28,413		X X X	X X X	X X X	19,529	213,833	X X X	X X X
	02006V-AC-5				1FE	2,991,480	99.716	2,991,480	3,000,000	2,991,480		(499)	10,014		1.280	1.508	MON	1,707	16,000	07/22/2015	06/17/2019
	03064V-AC-2				1FE	996,420	99.642	996,420	1,000,000	996,420		(63)	3,675		0.940	1.187	MON	601	9,400	06/03/2014	02/08/2019
	03065N-AB-1				1FE	1,471,062	99.733	1,471,062	1,475,000	1,471,062		344	4,246		1.070	1.258	MON	1,008	5,042	08/04/2015	01/08/2019
	02582J-GJ-3				1FE	2,002,344	99.911	1,998,220	2,000,000	2,000,801		(1,007)			0.980	0.933	MON	871	19,600	06/18/2014	05/15/2019
	14313L-AC-0				1FE	534,400	99.891	534,400	534,983	534,400		317	443		0.600	1.141	MON	143	3,338	09/19/2013	10/16/2017
	17305E-FK-6				1FE	2,999,550	99.985	2,999,550	3,000,000	2,999,550		(3,418)	790		0.730	0.881	FA	8,760	21,900	03/04/2014	02/07/2018
	17305E-FC-4				1FE	4,002,400	100.060	4,002,400	4,000,000	4,002,400		(9,994)	3,212		1.110	1.004	JJ	19,610	44,400	07/31/2014	07/23/2018
	17305E-FN-0				1FE	1,995,200	99.760	1,995,200	2,000,000	1,995,200		1,173	3,440		1.020	1.236	FA	7,310	20,400	05/09/2014	02/22/2019
	17305E-FS-9				1FE	3,022,031	100.478	3,014,340	3,000,000	3,021,235		(796)			2.150	1.951	JJ	29,742		11/10/2015	07/15/2021
	17305E-FU-4				1FE	2,004,680	100.234	2,004,680	2,000,000	2,004,680		(3,057)	4,294		1.730	1.631	AO	7,881	36,042	03/17/2015	04/09/2020
	161571-BT-0				1FE	670,664	104.419	626,514	600,000	614,266		(12,305)			5.230	3.115	MON	1,395	31,380	02/22/2011	04/15/2019
	161571-GP-3				1FE	2,514,733	99.791	2,514,733	2,520,000	2,514,733		(492)	6,743		1.260	1.406	MON	1,411	15,876	06/24/2015	07/15/2019
	161571-GQ-1				1FE	1,909,523	99.714	1,909,523	1,915,000	1,909,523		(166)	5,794		1.380	1.546	MON	1,175	26,427	11/07/2014	11/15/2019
	161571-HA-5				1FE	2,989,800	99.660	2,989,800	3,000,000	2,989,800		925	10,306		1.620	1.771	MON	2,160	18,360	07/22/2015	07/15/2020
	14041N-ET-4				1FE	2,500,475	100.019	2,500,475	2,500,000	2,500,475		(2,820)	8,913		1.480	1.479	MON	1,644	18,500	06/24/2015	07/15/2020
	14041N-EY-3				1FE	3,488,170	99.662	3,488,170	3,500,000	3,488,170		953	12,612		1.600	1.750	MON	2,489	22,089	07/16/2015	05/17/2021
	254683-BE-4				1FE	1,999,000	99.950	1,999,000	2,000,000	1,999,000		(969)	4,254		1.040	1.061	MON	924	20,800	11/04/2014	04/15/2019
	254683-BJ-3				1FE	2,497,225	99.889	2,497,225	2,500,000	2,497,225		(3,990)	7,980		1.220	1.315	MON	1,356	30,500	05/21/2014	10/15/2019

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
34529U-AD-6	FORDO 2012-A A4				1FE	152,862	99.997	152,866	152,901	152,901		2			1.150	1.157	MON	78	2,015	01/19/2012	06/15/2017
36830N-AC-3	GEEMT 2013-1 A3				1FE	592,549	99.914	592,052	592,562	592,571		(35)			0.950	0.946	MON	141	5,686	09/17/2013	03/22/2017
477877-AD-6	JDOT 2014-B A3				1FE	2,149,530	99.534	2,139,981	2,150,000	2,149,963		36			1.070	1.077	MON	1,022	23,005	08/27/2014	11/15/2018
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					43,484,098	X X X	43,418,121	43,440,446	43,425,855		(35,861)	86,716		X X X	X X X	X X X	91,428	390,760	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					196,828,198	X X X	193,598,350	192,616,812	194,491,699		(1,091,357)	1,042,583		X X X	X X X	X X X	1,169,895	3,733,391	X X X	X X X
7799999	Totals – Issuer Obligations					229,851,068	X X X	225,897,487	224,765,000	227,103,353		(1,189,495)	1,075,701		X X X	X X X	X X X	1,302,706	3,968,549	X X X	X X X
7899999	Totals – Residential Mortgage-Backed Securities					39,834,842	X X X	39,917,138	38,116,030	39,792,520		(32,695)	19,344		X X X	X X X	X X X	116,116	1,143,330	X X X	X X X
7999999	Totals – Commercial Mortgage-Backed Securities					8,771,980	X X X	8,670,534	8,561,366	8,697,383		(53,269)	28,413		X X X	X X X	X X X	19,529	213,833	X X X	X X X
8099999	Totals – Other Loan-Backed and Structured Securities					43,484,098	X X X	43,418,121	43,440,446	43,425,855		(35,861)	86,716		X X X	X X X	X X X	91,428	390,760	X X X	X X X
8399999	Total Bonds					321,941,988	X X X	317,903,280	314,882,842	319,019,111		(1,311,320)	1,210,174		X X X	X X X	X X X	1,529,779	5,716,472	X X X	X X X

E106



### SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

E11

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	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.		
G02602-10-3	AMDOCS LIMITED		R	3,110,000	169,713	54.570	169,713	114,508		2,068		24,616		24,616		L	10/03/2013
06652K-10-3	BANKUNITED INC			4,630,000	166,958	36.060	166,958	131,615		2,917		35,343		35,343		L	01/23/2015
05536J-10-0	BCS FINANCIAL CORPORATION			11,868,000	1,423,495	119.944	1,423,495					39,188		39,188		A	01/01/2007
099502-10-6	BOZ ALLEN HAMILTON HLDG CORP			6,960,000	214,716	30.850	214,716	177,875		3,643		36,841		36,841		L	05/29/2015
116794-10-8	BRUKER BIOSCIENCES CORP			7,840,000	190,277	24.270	190,277	152,615				37,572		37,572		L	02/25/2015
171798-10-1	CIMAREX ENERGY CO			1,650,000	147,477	89.380	147,477	147,477		1,056			19,985	(19,985)		L	01/22/2015
125581-80-1	CIT GROUP INC			3,990,000	158,403	39.700	158,403	158,403		2,267		(7,761)	22,109	(29,870)		L	03/18/2015
26483E-10-0	DUN & BRADSTREET CORP			1,660,000	172,524	103.930	172,524	172,524					2,388	(2,388)		L	12/09/2015
302130-10-9	EXPEDITORS INTERNATIONAL WASH			3,540,000	159,654	45.100	159,654	144,304		2,549		1,735		1,735		L	08/06/2014
337915-10-2	FIRSTMERIT CORPORATION			9,890,000	184,449	18.650	184,449	172,864		3,023		11,584		11,584		L	08/28/2015
412822-10-8	HARLEY DAVIDSON INC			3,650,000	165,674	45.390	165,674	165,674		1,132			12,986	(12,986)		L	12/01/2015
44919P-50-8	IAC INTERACTIVECORP COM			2,470,000	148,324	60.050	148,324	141,538		3,104		1,592	5,850	(4,258)		L	08/31/2015
497266-10-6	KIRBY CORP			3,170,000	166,805	52.620	166,805	166,805				7,738	67,868	(60,130)		L	12/29/2015
501889-20-8	LKQ CORP			6,080,000	180,150	29.630	180,150	147,880				32,271		32,271		L	02/26/2015
56418H-10-0	MANPOWERGROUP INC			1,990,000	167,737	84.290	167,737	133,640		3,184		32,079		32,079		L	11/28/2014
577933-10-4	MAXIMUS INC			3,300,000	185,625	56.250	185,625	149,738		358		6,427		6,427		L	11/17/2015
595137-10-0	MICROSEMI CORP			4,670,000	152,195	32.590	152,195	152,195					15,654	(15,654)		L	12/09/2015
649445-10-3	NEW YORK CMNTY BANCORP INC			10,150,000	165,648	16.320	165,648	165,648					2,245	(2,245)		L	12/11/2015
65249B-10-9	NEWS CORP/NEW-CL A-W/I			11,990,000	160,186	13.360	160,186	154,357				5,830	5,518	312		L	11/06/2015
690768-40-3	OWENS ILLINOIS INC			7,340,000	127,863	17.420	127,863	127,863					54,725	(54,725)		L	03/18/2015
695156-10-9	PACKAGING CORP OF AMERICA			2,590,000	163,300	63.050	163,300	163,300					14,925	(14,925)		L	12/01/2015
714046-10-9	PERKINELMER INC			4,340,000	232,494	53.570	232,494	141,887		1,215		42,706		42,706		L	07/05/2013
723484-10-1	PINNACLE WEST CAPITAL CORP			2,797,000	180,351	64.480	180,351	180,351		5,077			147	(147)		L	03/19/2015
72724*-10-4	PLANS' LIABILITY INSURANCE CO			11,000	843,191	76,653.752	843,191	561,000				(51,748)		(51,748)		A	05/25/1988
69370C-10-0	PTC INC			5,060,000	175,228	34.630	175,228	173,554				(1,582)	2,743	(4,325)		L	08/31/2015
693656-10-0	PVH CORP			1,770,000	130,361	73.650	130,361	130,361		304		(11,655)	70,522	(82,177)		L	04/21/2015
759351-60-4	REINSURANCE GROUP OF AMERICA I			2,110,000	180,511	85.550	180,511	146,825		2,954		(4,368)		(4,368)		L	04/25/2014
761152-10-7	RESMED INC			3,170,000	170,197	53.690	170,197	170,197		3,411			7,671	(7,671)		L	05/15/2015
810186-10-6	SCOTT'S MIRACLE-GRO CO-A			2,943,000	189,853	64.510	189,853	154,380		5,415		6,445		6,445		L	07/01/2014
85571W-10-9	STARWOOD WAYPOINT RESID-W/I			6,740,000	152,594	22.640	152,594	152,594		2,561			18,535	(18,535)		L	09/22/2015
87157D-10-9	SYNAPTICS INC			2,050,000	164,697	80.340	164,697	163,316				1,381	4,760	(3,379)		L	07/31/2015
871607-10-7	SYNOPSIS INC			3,550,000	161,916	45.610	161,916	139,059				7,597		7,597		L	07/16/2014
887389-10-4	TIMKEN CO			5,910,000	168,967	28.590	168,967	168,960		3,506		7	63,082	(63,075)		L	12/29/2015
896818-10-1	TRIUMPH GROUP INC			3,500,000	139,125	39.750	139,125	139,125		526		3,605	86,265	(82,660)		L	08/31/2015
904214-10-3	UMPQUA HLDGS CORP			10,545,000	167,666	15.900	167,666	166,468		6,432		(5,436)	6,269	(11,705)		L	08/07/2014
91307C-10-2	UNITED THERAPEUTICS CORP			1,120,000	175,403	156.610	175,403	171,191				4,212		4,212		L	09/14/2015

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

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted But Unpaid	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.		
917047-10-2	URBAN OUTFITTERS INC			8,170,000	185,868	22.750	185,868	181,337				(1,908)	56,855	(58,763)		L	11/17/2015
92342Y-10-9	VERIFONE HOLDINGS INC			5,430,000	152,149	28.020	152,149	152,149					30,497	(30,497)		L	07/21/2015
989701-10-7	ZIONS BANCORP			7,255,000	198,062	27.300	198,062	195,775		1,596		6,442	11,428	(4,986)		L	01/13/2015
9099999	Industrial and Miscellaneous (Unaffiliated)				8,539,806	X X X	8,539,806	6,329,352		58,298		260,753	583,027	(322,274)		X X X	X X X
024071-84-7	AMERICAN BALANCED FUND-R4			20,352,019	484,378	23.800	484,378	487,292		6,736		(17,749)		(17,749)		L	12/30/2015
024524-12-6	AMERICAN BEACON BR L/C VA-N			76,814	1,748	22.750	1,748	1,817		21		(69)		(69)		L	12/30/2015
233203-82-7	DIMENSIONAL LARGE CAP VALUE SH			329,240,885	10,147,204	30.820	10,147,204	7,796,026		204,130		(638,119)	444,686	(1,082,805)		L	05/05/2015
57629E-15-9	MASSMUTUAL PREMIER CORE BOND			207,684	2,222	10.700	2,222	2,322		50		(100)		(100)		L	12/30/2015
57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY		R	649,093	7,523	11.590	7,523	8,222		65		(313)		(313)		L	12/30/2015
57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROW			587,433	9,387	15.980	9,387	10,190		37		(789)		(789)		L	12/30/2015
57629S-68-7	MASSMUTUAL SELECT INDEXED EQU			1,648,523	29,756	18.050	29,756	30,735		477		(978)		(978)		L	12/30/2015
665162-72-3	NORTHERN SMALL CAP INDEX			153,010	1,663	10.870	1,663	1,878		18		(215)		(215)		L	12/30/2015
72701U-40-1	PLAN ULTRASHORT DURATION BON			156,070,731	1,552,904	9.950	1,552,904	1,556,866		9,383		(1,563)		(1,563)		L	12/31/2015
72701U-30-2	PLAN ULTRASHORT DURATION GOV'			120,725,748	1,203,636	9.970	1,203,636	1,206,050		1,960		(2,412)		(2,412)		L	12/31/2015
808509-37-6	SCHWAB FUND INTER L/C INDEX FUN		R	592,992,681	4,500,814	7.590	4,500,814	4,498,940		127,458		723,153	1,084,128	(360,975)		L	12/22/2015
808509-41-8	SCHWAB FUND US S/M CO			359,872,827	4,199,716	11.670	4,199,716	4,120,490		62,104		(236,429)	237,201	(473,630)		L	12/22/2015
595636-9F-0	SSGA S&P 500 INDX NL FUND CTF			46,880,249	4,516,162	96.334	4,516,162	2,563,417				61,413		61,413		L	12/05/2013
779562-10-7	T ROWE PRICE NEW HORIZONS FUN			277,665	11,790	42.460	11,790	12,593				(805)		(805)		L	12/30/2015
74149P-20-0	T ROWE PRICE RETIREMENT 2020 FU			355,186	6,994	19.690	6,994	7,429		109		(328)		(328)		L	12/30/2015
74149P-30-9	T ROWE PRICE RETIREMENT 2030 FU			6,907,502	150,653	21.810	150,653	159,059		2,351		(8,829)		(8,829)		L	12/30/2015
74149P-77-0	T ROWE PRICE RETIREMENT 2035 FU			1,185,362	18,717	15.790	18,717	19,902		253		(1,053)		(1,053)		L	12/30/2015
921908-87-7	VANGUARD REIT INDEX FUND-ADM			20,308	2,294	112.980	2,294	2,300		51		(5)		(5)		L	12/30/2015
9299999	Mutual Funds				26,847,561	X X X	26,847,561	22,485,528		415,203		(125,190)	1,766,015	(1,891,205)		X X X	X X X
9799999	Total Common Stocks				35,387,367	X X X	35,387,367	28,814,880		473,501		135,563	2,349,042	(2,213,479)		X X X	X X X
9899999	Total Preferred and Common Stocks				35,387,367	X X X	35,387,367	28,814,880		473,501		135,563	2,349,042	(2,213,479)		X X X	X X X

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

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-F9-6	US TREASURY NOTES		11/17/2015	VARIOUS		3,010,781	3,000,000.00	2,967
912828-G6-1	US TREASURY NOTES		06/05/2015	JEFFERIES & CO, INC		1,987,734	2,000,000.00	656
912828-H7-8	US TREASURY NOTES		02/09/2015	DEUTSCHE BANK		4,986,133	5,000,000.00	691
912828-J7-6	US TREASURY NOTES		05/04/2015	CGM		495,723	500,000.00	837
912828-J8-4	US TREASURY NOTES		11/03/2015	MORGAN STANLEY		3,975,938	4,000,000.00	5,260
912828-RF-9	US TREASURY NOTES		02/09/2015	JEFFERIES & CO, INC		5,038,867	5,000,000.00	22,514
912828-SC-5	US TREASURY NOTES		06/23/2015	BARCLAYS CAPITAL		5,023,633	5,000,000.00	17,403
912828-SF-8	US TREASURY NOTES		05/11/2015	DEUTSCHE BANK		502,852	500,000.00	2,348
912828-SH-4	US TREASURY NOTES		08/28/2015	JEFFERIES & CO, INC		2,764,395	2,750,000.00	
912828-TM-2	US TREASURY NOTES		09/11/2015	MORGAN STANLEY		1,996,328	2,000,000.00	481
912828-WJ-5	US TREASURY NOTES		06/16/2015	DEUTSCHE BANK		3,052,148	3,000,000.00	6,726
912828-XD-7	US TREASURY NOTES		06/16/2015	DEUTSCHE BANK		2,960,977	3,000,000.00	2,613
912828-XK-1	US TREASURY NOTES		08/03/2015	BANK OF AMERICA		997,227	1,000,000.00	476
912828-XP-0	US TREASURY NOTES		08/10/2015	DEUTSCHE BANK		3,992,656	4,000,000.00	747
0599999	Subtotal - Bonds - U. S. Government				X X X	40,785,392	40,750,000.00	63,719
3128MJ-V2-3	FHLMC GOLD #G08632		03/19/2015	CGM		2,096,250	2,000,000.00	4,472
3138WD-BZ-3	FNMA POOL #AS3655		08/06/2015	NOMURA SECURITIES INC		2,700,804	2,488,861.65	3,733
3138WE-KK-4	FNMA POOL #AS4797		08/06/2015	WELLS FARGO		2,033,863	1,962,123.32	2,289
3138WE-3H-0	FNMA POOL #AS5299		08/06/2015	WELLS FARGO		2,493,915	2,459,330.38	2,903
3138YH-U6-5	FNMA POOL #AY4204		11/09/2015	JP MORGAN SECURITIES		2,111,156	2,044,083.99	2,186
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	11,435,988	10,954,399.34	15,583
02006V-AC-5	ALLYA 2014-3 A3		07/22/2015	GOLDMAN, SACHS & CO		3,001,992	3,000,000.00	1,280
03065N-AB-1	AMCAR 2015-3 A2A		08/04/2015	BARCLAYS CAPITAL		1,474,964	1,475,000.00	
06050T-ME-9	BK OF AMER NA MTN		12/03/2015	BANK OF AMERICA		600,000	600,000.00	
14912L-6N-6	CATERPILLAR FINL SVC		11/09/2015	CGM		1,298,843	1,300,000.00	
17305E-FS-9	CCCIT 2014-A6 A6		11/10/2015	NOMURA SECURITIES INC		3,022,031	3,000,000.00	21,679
17305E-FU-4	CCCIT 2014-A8 A8		03/17/2015	BANK OF AMERICA		2,012,031	2,000,000.00	16,916
151020-AR-5	CELGENE CORP		08/03/2015	DEUTSCHE BANK		897,561	900,000.00	
161571-GP-3	CHAIT 2014-A6 A6		06/24/2015	NOMURA SECURITIES INC		2,521,969	2,520,000.00	1,235
161571-HA-5	CHAIT 2015-A7 A7		07/22/2015	JP MORGAN SECURITIES		2,999,181	3,000,000.00	
17275R-AH-5	CISCO SYSTEMS INC		08/04/2015	MESIROW FINANCIAL		1,650,045	1,500,000.00	4,079
14041N-ET-4	COMET 2014-A4 A5		06/24/2015	WELLS FARGO		2,512,207	2,500,000.00	1,439
14041N-EY-3	COMET 2015-A5		07/16/2015	JP MORGAN SECURITIES		3,499,829	3,500,000.00	
20826F-AJ-5	CONOCOPHILLIPS CO		06/25/2015	MESIROW FINANCIAL		1,986,060	2,000,000.00	5,133
22546Q-AV-9	CR SUISSE NEW YORK		08/11/2015	CHARLES SCHWAB		1,990,700	2,000,000.00	9,917
235851-AN-2	DANAHER CORP		09/10/2015	CGM		1,398,124	1,400,000.00	
26875P-AL-5	EOG RES INC		06/25/2015	WELLS FARGO		2,007,100	2,000,000.00	12,114
375558-BE-2	GILEAD SCIENCES INC		09/09/2015	JP MORGAN SECURITIES		599,934	600,000.00	
378272-AK-4	GLENCORE FDG LLC		04/08/2015	BANK OF AMERICA		2,497,575	2,500,000.00	

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## 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
38141G-VP-6	GOLDMAN SACHS GROUP		09/08/2015	GOLDMAN, SACHS & CO		399,184	400,000.00	
36251F-AT-3	GSMS 2015-GC28 A2		02/13/2015	GOLDMAN, SACHS & CO		308,997	300,000.00	628
437076-BB-7	HOME DEPOT INC		08/12/2015	MIZUHONY		1,023,200	1,000,000.00	9,813
446438-RN-5	HUNTINGTON NATL BK		06/25/2015	GOLDMAN, SACHS & CO		772,760	775,000.00	
46849L-SN-2	JACKSON NATL LIFE		12/02/2015	GOLDMAN, SACHS & CO		999,070	1,000,000.00	
46644F-AB-7	JPMBB 2015-C28 A2		04/02/2015	JP MORGAN SECURITIES		1,029,998	1,000,000.00	1,695
46636D-AE-6	JPMCC 2011-C4 A3		03/19/2015	JP MORGAN SECURITIES		1,608,398	1,500,000.00	3,935
49327M-2G-8	KEY BANK NA		02/09/2015	KEYBANC CAPITAL MKTS		524,192	525,000.00	
53944V-AG-4	LLOYDS BK PLC	R	05/11/2015	BANK OF AMERICA		1,123,920	1,125,000.00	
539830-BJ-7	LOCKHEED MARTIN CORP		11/16/2015	CMG		1,996,580	2,000,000.00	
565849-AN-6	MARATHON OIL CORP		06/25/2015	MESIROW FINANCIAL		1,986,580	2,000,000.00	3,000
59217G-AX-7	MET LIFE GLOB FDG I		07/10/2015	MESIROW FINANCIAL		1,470,360	1,500,000.00	625
61746B-DR-4	MORGAN STANLEY		08/03/2015	MORGAN STANLEY		1,505,535	1,500,000.00	1,286
61761J-VM-8	MORGAN STANLEY		08/11/2015	MORGAN STANLEY		1,002,980	1,000,000.00	2,031
63307A-2C-8	NATL BK OF CDA	I	12/07/2015	WELLS FARGO		999,330	1,000,000.00	
63946C-AD-0	NBCUNVL ENTERPRISE		06/25/2015	MESIROW FINANCIAL		1,983,320	2,000,000.00	8,225
68268N-AN-3	ONEOK PARTNERS LP		03/17/2015	JP MORGAN SECURITIES		999,820	1,000,000.00	
69371R-M6-0	PACCAR INC MTN		08/10/2015	JP MORGAN SECURITIES		1,099,164	1,100,000.00	
69353R-EU-8	PNC BANK NA		10/29/2015	MORGAN STANLEY		749,505	750,000.00	
76720A-AM-8	RIO TINTO FIN USA PLC	R	08/03/2015	WELLS FARGO		1,500,915	1,500,000.00	4,875
77578J-AA-6	ROLLS-ROYCE PLC	R	10/06/2015	BANK OF AMERICA		1,199,376	1,200,000.00	
843646-AN-0	SOUTHERN PWR CO		11/12/2015	BANK OF AMERICA		999,420	1,000,000.00	
89236T-CP-8	TOYOTA MTR CR CORP		07/08/2015	JP MORGAN SECURITIES		2,043,262	2,045,000.00	
89236T-CF-0	TOYOTA MTR CR MTN		03/09/2015	CGM		999,250	1,000,000.00	
90261X-HH-8	UBS AG STAMFORD CT		03/23/2015	UBS WARBURG		1,997,380	2,000,000.00	
91324P-CK-6	UNITEDHEALTH GROUP		07/20/2015	JP MORGAN SECURITIES		1,999,620	2,000,000.00	
927804-FS-8	VIRGINIA ELEC & PWR CO		05/11/2015	BP BROKER		998,380	1,000,000.00	
92826C-AA-0	VISA INC		12/09/2015	BANK OF AMERICA		999,470	1,000,000.00	
928668-AK-8	VOLKSWAGEN GROUP AMER		08/12/2015	BANK AMERICA SECURITIES		1,994,980	2,000,000.00	7,792
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	72,285,092	72,015,000.00	117,697
8399997	Subtotal - Bonds - Part 3				X X X	124,506,472	123,719,399	196,999
8399998	Summary Item from Part 5 for Bonds				X X X	4,496,010	4,500,000.00	
8399999	Total - Bonds				X X X	129,002,482	128,219,399.34	196,999
06652K-10-3	BANKUNITED INC		01/23/2015	DEUTSCHE BANK	5,735.000	163,027		
099502-10-6	BOZ ALLEN HAMILTON HLDG CORP		05/29/2015	COWEN AND COMPANY	14,100.000	360,351		
116794-10-8	BRUKER BIOSCIENCES CORP		02/25/2015	GOLDMAN, SACHS & CO	1,570.000	29,688		
171798-10-1	CIMAREX ENERGY CO		01/22/2015	VARIOUS	3,170.000	318,482		
125581-80-1	CIT GROUP INC		03/18/2015	GOLDMAN, SACHS & CO	850.000	38,087		

### 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
26483E-10-0	DUN & BRADSTREET CORP		12/09/2015	GOLDMAN, SACHS & CO	1,660.000	174,912		
337915-10-2	FIRSTMERIT CORPORATION		08/28/2015	VARIOUS	9,890.000	172,864		
412822-10-8	HARLEY DAVIDSON INC		12/01/2015	LONGBOW RESEARCH	3,650.000	178,659		
44919P-50-8	IAC INTERACTIVECORP COM		08/31/2015	VARIOUS	1,040.000	65,652		
497266-10-6	KIRBY CORP		12/29/2015	JP MORGAN SECURITIES	1,082.000	58,350		
501889-20-8	LKQ CORP		02/26/2015	GOLDMAN, SACHS & CO	14,520.000	353,160		
577933-10-4	MAXIMUS INC		11/17/2015	MORGAN STANLEY	650.000	33,872		
595137-10-0	MICROSEMI CORP		12/09/2015	RAYMOND JAMES	4,670.000	167,850		
649445-10-3	NEW YORK CMNTY BANCORP INC		12/11/2015	KEEFE BRUYETTE & WOODS	10,150.000	167,893		
65249B-10-9	NEWS CORP/NEW-CL A-W/I		11/06/2015	VARIOUS	11,990.000	159,874		
690768-40-3	OWENS ILLINOIS INC		03/18/2015	VARIOUS	15,080.000	377,818		
695156-10-9	PACKAGING CORP OF AMERICA		12/01/2015	BMO CAPITAL MARKETS	2,590.000	178,224		
723484-10-1	PINNACLE WEST CAPITAL CORP		03/19/2015	PAINE WEBBER	5,470.000	352,993		
69370C-10-0	PTC INC		08/31/2015	VARIOUS	2,090.000	70,703		
693656-10-0	PVH CORP		04/21/2015	BARCLAYS CAPITAL	600.000	62,578		
761152-10-7	RESMED INC		05/15/2015	WILLIAM BLAIR	5,390.000	302,433		
85571W-10-9	STARWOOD WAYPOINT RESID-W/I		09/22/2015	VARIOUS	6,740.000	171,128		
87157D-10-9	SYNAPTICS INC		07/31/2015	VARIOUS	2,095.000	171,946		
887389-10-4	TIMKEN CO		12/29/2015	VARIOUS	10,159.000	411,344		
896818-10-1	TRIUMPH GROUP INC		08/31/2015	VARIOUS	1,060.000	57,768		
91307C-10-2	UNITED THERAPEUTICS CORP		09/14/2015	COWEN AND COMPANY	1,120.000	171,191		
917047-10-2	URBAN OUTFITTERS INC		11/17/2015	VARIOUS	5,440.000	148,726		
92342Y-10-9	VERIFONE HOLDINGS INC		07/21/2015	VARIOUS	5,430.000	182,645		
989701-10-7	ZIONS BANCORP		01/13/2015	KEEFE BRUYETTE & WOODS	1,260.000	32,130		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	5,134,348	X X X	
024071-84-7	AMERICAN BALANCED FUND-R4		12/30/2015	VARIOUS	5,644.893	138,567		
024524-12-6	AMERICAN BEACON BR L/C VA-N		12/30/2015	VARIOUS	76.814	1,817		
233203-82-7	DIMENSIONAL LARGE CAP VALUE SHARES		05/05/2015	INVESTORS SECURITY SERVICES	127,941.391	4,387,839		
57629E-15-9	MASSMUTUAL PREMIER CORE BOND FD CL		12/30/2015	VARIOUS	207.684	2,322		
57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY FUN	R	12/30/2015	VARIOUS	489.897	5,959		
57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROWTH		12/30/2015	VARIOUS	344.220	5,985		
57629S-68-7	MASSMUTUAL SELECT INDEXED EQUITY		12/30/2015	VARIOUS	1,334.454	24,898		
665162-72-3	NORTHERN SMALL CAP INDEX		12/30/2015	VARIOUS	161.091	1,980		
72701U-40-1	PLAN ULTRASHORT DURATION BONDS		12/31/2015	DIVIDEND REINVESTMENT	941.847	9,383		
72701U-30-2	PLAN ULTRASHORT DURATION GOV'T		12/31/2015	VARIOUS	378.405	3,778		
808509-37-6	SCHWAB FUND INTER L/C INDEX FUND	R	12/22/2015	DIVIDEND REINVESTMENT	17,039.886	127,458		
808509-41-8	SCHWAB FUND US S/M CO		12/22/2015	CAPITAL GAIN REINVESTMENT	21,800.258	251,357		
779562-10-7	T ROWE PRICE NEW HORIZONS FUND		12/30/2015	VARIOUS	258.964	11,776		
74149P-20-0	T ROWE PRICE RETIREMENT 2020 FUND		12/30/2015	VARIOUS	195.627	4,017		
74149P-30-9	T ROWE PRICE RETIREMENT 2030 FUND		12/30/2015	VARIOUS	3,104.870	71,945		
74149P-77-0	T ROWE PRICE RETIREMENT 2035 FUND		12/30/2015	VARIOUS	552.410	9,225		

E132

### 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
921908-87-7	VANGUARD REIT INDEX FUND-ADM		12/30/2015	VARIOUS	20,308	2,300		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	5,060,606	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	10,194,954	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,750,489	X X X	
9799999	Total - Common Stocks				X X X	11,945,443	X X X	
9899999	Total - Preferred and Common Stocks				X X X	11,945,443	X X X	
9999999	Totals				X X X	140,947,925	X X X	196,999

E133

### 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	For e i g n	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
36200Q-YY-4	GNMA I 15 YR #569627		12/15/2015	PRINCIPAL RECE		4,739	4,739.44	4,907	4,759		(14)		(14)		4,745		(6)	(6)	184	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981		12/15/2015	PRINCIPAL RECE		5,433	5,432.63	5,522	5,442		(8)		(8)		5,434		(2)	(2)	171	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #57		12/15/2015	PRINCIPAL RECE		106,789	106,789.37	108,758	107,070		(169)		(169)		106,901		(112)	(112)	3,002	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #58		12/15/2015	PRINCIPAL RECE		16,022	16,021.82	16,047	16,005		(4)		(4)		16,001		21	21	384	05/15/2017
36200R-KH-4	GNMA I 15YR #570096		12/15/2015	PRINCIPAL RECE		7,084	7,083.88	7,181	7,085		(7)		(7)		7,078		6	6	228	12/15/2016
36200R-LW-0	GNMA I 30-YR #570141		12/15/2015	PRINCIPAL RECE		2,466	2,465.66	2,466	2,466						2,466				81	12/15/2031
36202E-ZG-7	GNMA II POOL #004343		12/21/2015	PRINCIPAL RECE		79,477	79,477.23	81,899	81,821		(49)		(49)		81,773		(2,295)	(2,295)	2,135	01/20/2039
36202E-NA-3	GNMA II POOL #3985		12/21/2015	PRINCIPAL RECE		52,493	52,492.78	52,969	52,882		(10)		(10)		52,872		(380)	(380)	1,385	05/20/2037
36205R-XM-4	GNMA P/T POOL #398584		12/15/2015	PRINCIPAL RECE		1,266	1,265.87	1,235	1,239						1,239		27	27	53	06/15/2029
36207J-ZF-9	GNMA P/T POOL #433774		12/15/2015	PRINCIPAL RECE		5,463	5,462.71	5,575	5,555		(3)		(3)		5,552		(89)	(89)	193	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646		12/15/2015	PRINCIPAL RECE		557	556.85	547	548		9		9		557				26	09/15/2029
36211R-MX-4	GNMA P/T POOL #520674		12/15/2015	PRINCIPAL RECE		434	433.52	436	435						435		(2)	(2)	17	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121		12/15/2015	PRINCIPAL RECE		7,380	7,379.66	7,935	7,614		(18)		(18)		7,596		(216)	(216)	359	04/15/2025
38376G-EQ-9	GNR 2010-16A		07/16/2015	PRINCIPAL RECE		63,703	63,703.05	64,589	63,830		(48)		(48)		63,782		(79)	(79)	615	01/16/2040
912828-DV-9	US TREASURY N/B		05/15/2015	MATURITY		500,000	500,000.00	477,949	498,860		1,140		1,140		500,000				10,313	05/15/2015
912828-NL-0	US TREASURY N/B		06/30/2015	MATURITY		5,000,000	5,000,000.00	5,016,211	5,001,677		(1,677)		(1,677)		5,000,000				46,875	06/30/2015
912828-TH-3	US TREASURY NOTE		01/22/2015	CGM		1,960,781	2,000,000.00	1,971,406	1,980,839		233		233		1,981,073		(20,292)	(20,292)	8,322	07/31/2019
912828-H7-8	US TREASURY NOTES		04/21/2015	CMG		2,000,391	2,000,000.00	1,994,453	1,980,839		547		547		1,995,000		5,390	5,390	2,210	01/31/2017
912828-QR-4	US TREASURY NOTES		05/21/2015	DEUTSCHE BAN		3,038,906	3,000,000.00	3,099,961	3,044,724		(11,517)		(11,517)		3,033,207		5,700	5,700	17,652	06/30/2016
912828-RF-9	US TREASURY NOTES		06/05/2015	CGM		604,148	600,000.00	604,664	600,000		(946)		(946)		603,718		431	431	4,630	08/31/2016
912828-SC-5	US TREASURY NOTES		01/22/2015	BANK OF AMERI		8,050,000	8,000,000.00	8,035,039	8,022,296		(608)		(608)		8,021,688		28,312	28,312	33,288	01/31/2017
912828-TK-6	US TREASURY NOTES		08/17/2015	MATURITY		2,000,000	2,000,000.00	1,994,766	1,998,687		1,313		1,313		2,000,000				5,000	08/15/2015
912828-UE-8	US TREASURY NOTES		04/21/2015	BANK OF AMERI		2,998,945	3,000,000.00	2,960,625	2,960,939		3,892		3,892		2,964,832		34,114	34,114	6,899	12/31/2017
0599999	Subtotal - Bonds - U.S. Governments				X X X	26,506,477	26,453,304.47	26,515,140	23,864,773		(7,944)		(7,944)		26,455,949		50,528	50,528	144,022	X X X
312967-4A-7	FEDERAL HOME LOAN GOL		12/15/2015	PRINCIPAL RECE		22,627	22,626.88	22,687	22,627		(4)		(4)		22,622		5	5	508	06/01/2019
312967-J7-8	FEDERAL HOME LOAN GOL		12/15/2015	PRINCIPAL RECE		43,433	43,433.43	43,515	43,418		(7)		(7)		43,411		23	23	896	05/01/2019
31335H-3N-1	FGTW PL C90805		12/15/2015	PRINCIPAL RECE		21,104	21,103.72	21,707	21,472		(20)		(20)		21,452		(348)	(348)	555	03/01/2024
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374		12/15/2015	PRINCIPAL RECE		42,333	42,333.44	42,330	42,319		(2)		(2)		42,317		17	17	637	12/01/2036
31294M-AC-5	FHLMC #E02703		12/15/2015	PRINCIPAL RECE		86,017	86,017.27	87,523	87,329		(48)		(48)		87,282		(1,265)	(1,265)	1,651	07/01/2025
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q01		12/15/2015	PRINCIPAL RECE		6,469	6,468.92	6,486	6,484		(1)		(1)		6,483		(14)	(14)	74	11/01/2036
312966-W5-9	FHLMC GOLD #B14268		12/15/2015	PRINCIPAL RECE		46,244	46,244.46	46,187	46,171		(1)		(1)		46,170		74	74	865	10/01/2019
3128MJ-V2-3	FHLMC GOLD #G08632		12/15/2015	PRINCIPAL RECE		107,250	107,250.44	112,412	112,377		(35)		(35)		112,377		(5,126)	(5,126)	1,821	03/01/2045
3132GU-KK-9	FHLMC GOLD #Q08998		12/15/2015	PRINCIPAL RECE		78,351	78,350.58	81,105	81,110		(36)		(36)		81,074		(2,724)	(2,724)	1,456	06/01/2042
3132M9-T5-3	FHLMC GOLD #Q28972		12/15/2015	PRINCIPAL RECE		388,829	388,828.52	414,467	414,584		(25,755)		(25,755)		388,829				10,368	10/01/2044
3132M9-2R-4	FHLMC GOLD #Q29184		12/15/2015	PRINCIPAL RECE		384,985	384,985.44	410,431	410,549		(25,564)		(25,564)		384,985				8,349	10/01/2044
3128GW-2X-5	FHLMC GOLD 15 YR #E92590		12/15/2015	PRINCIPAL RECE		7,909	7,908.67	8,063	7,945		(10)		(10)		7,935		(27)	(27)	191	11/01/2017
3128GH-JZ-5	FHLMC GOLD 15YR #E81180		07/15/2015	PRINCIPAL RECE		2,236	2,236.03	2,286	2,234		(450)		(450)		1,784		452	452	52	08/01/2015
3128GW-2U-1	FHLMC GOLD 15YR #E92587		12/15/2015	PRINCIPAL RECE		1,330	1,330.19	1,356	1,337		(2)		(2)		1,335		(5)	(5)	31	11/01/2017
31292H-BB-9	FHLMC GOLD P/T POOL #C0		12/15/2015	PRINCIPAL RECE		427	427.02	427	427						427				14	03/01/2030
31403D-XF-1	FNARM 5/1 POOL 745978		12/28/2015	PRINCIPAL RECE		56,504	56,503.76	56,777	56,747		(8)		(8)		56,738		(234)	(234)	871	10/01/2036
31385Y-N3-5	FNMA 15 YR #556710		11/25/2015	PRINCIPAL RECE		1,759	1,759.05	1,812	1,763		(1,710)		(1,710)		53		1,706	1,706	56	11/01/2015



### 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	For e i g n	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
31388V-MM-7	FNMA 15-YR #616064		12/28/2015	PRINCIPAL RECE		1,732	1,731.91	1,739	1,729		(1)		(1)		1,728		4	4	49	11/01/2016
31385P-5Q-3	FNMA 15YR P/T POOL #5490		02/25/2015	PRINCIPAL RECE		696	696.32	703	699		(701)		(701)		(2)		698	698	7	07/01/2015
31409G-SV-9	FNMA 5/1 ARM #870932		12/28/2015	PRINCIPAL RECE		8,567	8,566.56	8,629	8,627		(2)		(2)		8,624		(58)	(58)	85	10/01/2037
31411F-UW-2	FNMA 7/1 ARM #906997		12/28/2015	PRINCIPAL RECE		26,215	26,215.30	26,072	26,076		2		2		26,078		137	137	419	05/01/2037
3138EM-3Z-2	FNMA AL5315		12/28/2015	PRINCIPAL RECE		296,142	296,141.82	311,643	312,506		(255)		(255)		312,251		(16,109)	(16,109)	5,564	06/01/2042
31371J-S7-0	FNMA P/T POOL #253542		11/25/2015	PRINCIPAL RECE		920	920.31	928	918		(338)		(338)		580		340	340	26	12/01/2015
31379R-EM-6	FNMA P/T POOL #426840		12/28/2015	PRINCIPAL RECE		1,482	1,481.85	1,621	1,510		(3)		(3)		1,507		(25)	(25)	70	01/01/2025
31407X-XZ-9	FNMA POOL #844096		12/28/2015	PRINCIPAL RECE		47,264	47,263.64	47,559	47,529		(10)		(10)		47,519		(255)	(255)	518	11/01/2035
31417A-JP-5	FNMA POOL #AB3869		12/28/2015	PRINCIPAL RECE		119,374	119,373.94	123,944	123,954		(72)		(72)		123,881		(4,507)	(4,507)	1,890	11/01/2041
31417B-PD-3	FNMA POOL #AB4919		12/28/2015	PRINCIPAL RECE		438,969	438,969.18	451,315	450,594		(526)		(526)		450,069		(11,099)	(11,099)	7,447	04/01/2027
3138E0-KJ-7	FNMA POOL #AJ7496		12/28/2015	PRINCIPAL RECE		198,626	198,626.22	205,082	204,069		(243)		(243)		203,826		(5,200)	(5,200)	3,202	12/01/2026
3138EJ-3E-6	FNMA POOL #AL2596		12/28/2015	PRINCIPAL RECE		213,586	213,586.28	218,792	218,767		(5,181)		(5,181)		213,586				2,965	11/01/2027
3138MJ-S9-1	FNMA POOL #AQ3243		12/28/2015	PRINCIPAL RECE		261,073	261,072.52	270,292	269,872		(348)		(348)		269,524		(8,452)	(8,452)	3,079	12/01/2027
3138WA-WU-7	FNMA POOL #AS1558		12/28/2015	PRINCIPAL RECE		438,723	438,722.80	465,766	465,762		(406)		(406)		465,356		(26,634)	(26,634)	9,094	01/01/2044
3138WB-UK-9	FNMA POOL #AS2385		12/28/2015	PRINCIPAL RECE		168,618	168,617.97	178,155	178,073		(134)		(134)		177,939		(9,321)	(9,321)	3,435	05/01/2044
3138WC-NT-6	FNMA POOL #AS3101		12/28/2015	PRINCIPAL RECE		367,098	367,097.52	388,722	388,616		(313)		(313)		388,303		(21,205)	(21,205)	7,353	08/01/2044
3138WD-BZ-3	FNMA POOL #AS3655		12/28/2015	PRINCIPAL RECE		213,714	213,714.28	231,913			(161)		(161)		231,752		(18,038)	(18,038)	1,458	10/01/2044
3138WE-KK-4	FNMA POOL #AS4797		12/28/2015	PRINCIPAL RECE		44,113	44,112.90	45,726			(15)		(15)		45,710		(1,598)	(1,598)	340	04/01/2045
3138WE-3H-0	FNMA POOL #AS5299		12/28/2015	PRINCIPAL RECE		52,055	52,054.99	52,787			(16)		(16)		52,771		(717)	(717)	199	07/01/2030
3138Y4-6V-6	FNMA POOL #AX3583		12/28/2015	PRINCIPAL RECE		342,482	342,481.86	357,358	357,432		(14,950)		(14,950)		342,482				6,340	07/01/2042
3138YH-U6-5	FNMA POOL #AY4204		12/28/2015	PRINCIPAL RECE		9,681	9,681.17	9,999			(2)		(2)		9,997		(315)	(315)		05/01/2045
3128JR-P7-5	FREDDIE MAC 7/1 ARM POO		12/15/2015	PRINCIPAL RECE		32,789	32,789.25	32,723	32,721		(1)		(1)		32,720		69	69	376	11/01/2036
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and a				X X X	4,581,726	4,581,726.41	4,791,039	4,335,969		(77,329)		(77,329)		4,711,475		(129,751)	(129,751)	82,311	X X X
02666Q-F4-0	AMERICAN HONDA FINANCE		03/16/2015	MATURITY		375,000	375,000.00	374,183	374,963		37		37		375,000				6,563	03/16/2015
03076C-AB-2	AMERIPRISE FINANCIAL INC		11/16/2015	MATURITY		1,000,000	1,000,000.00	1,129,150	1,041,270		(41,270)		(41,270)		1,000,000				56,500	11/15/2015
060505-BS-2	BANK OF AMERICA CORP		08/03/2015	MATURITY		1,500,000	1,500,000.00	1,614,435	1,527,507		(27,507)		(27,507)		1,500,000				71,250	08/01/2015
084670-AV-0	BERSHIRE HATHAWAY INC		02/11/2015	MATURITY		1,000,000	1,000,000.00	999,170	999,980		20		20		1,000,000				16,000	02/11/2015
07383F-F7-8	BSCMS 2004-PWR4 A3		06/11/2015	PRINCIPAL RECE		32,858	32,858.11	34,255	33,008		(57)		(57)		32,951		(93)	(93)	492	06/11/2041
14313L-AC-0	CARMX 2013-1 A3		12/15/2015	PRINCIPAL RECE		1,448,089	1,448,088.53	1,444,751	1,446,850		343		343		1,447,193		896	896	4,348	10/16/2017
172967-FW-6	CITIGROUP INC		11/03/2015	TENDER OFFER		1,040,640	1,040,000.00	1,104,450	1,051,463		(21,075)		(21,075)		1,030,388		10,252	10,252	58,839	01/10/2017
200340-AN-7	COMERICA INC		09/16/2015	MATURITY		825,000	825,000.00	823,977	824,846		154		154		825,000				24,750	09/16/2015
126192-AB-9	COMM 2012-LC4 A2		12/11/2015	PRINCIPAL RECE		129,855	129,854.53	131,150	130,338		(191)		(191)		130,147		(293)	(293)	2,116	12/10/2044
12631D-AW-3	COMM 2014-CR17 A1		12/11/2015	PRINCIPAL RECE		159,146	159,146.17	159,144	159,147		(7)		(7)		159,140		7	7	1,078	05/10/2047
22546Q-AE-7	CREDIT SUISSE NEW YORK		01/23/2015	MARKAX		2,009,680	2,000,000.00	2,050,060	2,003,043		(813)		(813)		2,002,231		7,449	7,449	24,306	03/23/2015
233050-AN-3	DBUBS 2011 LC1A A1		12/11/2015	PRINCIPAL RECE		999,203	999,202.92	1,025,237	1,010,313		(3,368)		(3,368)		1,006,945		(7,742)	(7,742)	27,225	11/10/2046
34529P-AD-7	FORDO 2011-A A4		03/16/2015	PRINCIPAL RECE		217,481	217,480.71	216,563	217,453		3		3		217,456		24	24	461	05/15/2016
34529U-AD-6	FORDO 2012-A A4		12/15/2015	PRINCIPAL RECE		1,097,099	1,097,099.10	1,096,819	1,097,087		8		8		1,097,095		4	4	7,689	06/15/2017
34529W-AC-4	FORDO 2012-B A3		07/15/2015	PRINCIPAL RECE		325,578	325,577.50	325,512	325,575		1		1		325,576		2	2	706	12/15/2016
34529Y-AB-2	FORDO 2012-C A3		09/15/2015	PRINCIPAL RECE		187,435	187,434.50	187,522	187,449		(7)		(7)		187,442		(8)	(8)	423	12/15/2016
34530D-AC-3	FORDO 2013-C A3		01/23/2015	VARIOUS		2,515,860	2,514,000.00	2,513,116	2,513,645		24		24		2,513,670		2,190	2,190	2,460	12/15/2017
36830N-AC-3	GEEMT 2013-1 A3		12/22/2015	PRINCIPAL RECE		1,187,438	1,187,437.98	1,187,411	1,187,525		(50)		(50)		1,187,476		(38)	(38)	7,664	03/22/2017

### 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	Forfeign	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
38141E-A7-4	GOLDMAN SACHS GROUP I		08/03/2015	MATURITY		2,000,000	2,000,000.00	2,022,060	2,003,170		(3,170)		(3,170)		2,000,000				74,000	08/01/2015
47787R-AD-2	JDOT 2012-B A4		05/21/2015	NOMURA SECUR		2,001,094	2,000,000.00	1,999,359	1,999,852		45		45		1,999,897		1,196	1,196	6,018	01/15/2019
46625H-HR-4	JP MORGAN CHASE & CO		01/23/2015	SUSQUEHANNA		2,022,700	2,000,000.00	2,078,020	2,008,451		(1,064)		(1,064)		2,007,388		15,312	15,312	6,422	06/24/2015
466247-TW-3	JPMMT 2005-A6 3A2		09/25/2015	PRINCIPAL RECE		265,439	265,439.38	264,620	265,439						265,439				2,654	09/25/2035
61747Y-CE-3	MORGAN STANLEY		04/28/2015	MATURITY		1,000,000	1,000,000.00	1,005,520	1,000,311		(311)		(311)		1,000,000				30,000	04/28/2015
65477L-AC-4	NAROT 2013-B A3		05/21/2015	VARIOUS		2,359,897	2,358,000.00	2,355,329	2,356,829		341		341		2,357,170		2,727	2,727	8,460	11/15/2017
717081-DA-8	PFIZER INC		03/16/2015	MATURITY		2,000,000	2,000,000.00	2,223,660	2,009,383		(9,383)		(9,383)		2,000,000				53,500	03/15/2015
693476-BH-5	PNC FUNDING CORP		02/08/2015	MATURITY		2,000,000	2,000,000.00	1,998,000	1,999,955		45		45		2,000,000				36,250	02/08/2015
871829-AR-8	SYSCO CORPORATION		07/14/2015	GOLDMAN, SACH		656,500	650,000.00	649,753	649,775		43		43		649,818		6,682	6,682	7,383	10/02/2017
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	30,355,992	30,271,619.43	31,013,226	30,424,627		(107,209)		(107,209)		30,317,422		38,567	38,567	537,557	X X X
8399997	Subtotal - Bonds - Part 4				X X X	61,444,195	61,306,650	62,319,405	58,625,369		(192,482)		(192,482)		61,484,846		(40,656)	(40,656)	763,890	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	4,536,975	4,500,000.00	4,496,010			125		125		4,496,135		40,840	40,840	48,931	X X X
8399999	Total - Bonds				X X X	65,981,170	65,806,650.31	66,815,415	58,625,369		(192,357)		(192,357)		65,980,981		184	184	812,821	X X X
01741R-10-2	ALLEGHENY TECHNOLOGIE	R	07/21/2015	VARIOUS		9,510.00	280,967	261,965	330,663	(68,698)			(68,698)		261,965		19,002	19,002	3,107	
G02602-10-3	AMDOCS LIMITED	R	08/05/2015	VARIOUS		3,870.00	217,094	142,456	180,555	(38,099)			(38,099)		142,456		74,638	74,638	1,355	
G0692U-10-9	AXIS CAPITAL HOLDINGS LT	R	01/26/2015	PAINE WEBBER		6,700.00	346,351	300,612	342,303	(41,691)			(41,691)		300,612		45,739	45,739	1,943	
06652K-10-3	BANKUNITED INC		11/09/2015	VARIOUS		1,105.00	42,481	31,411						31,411		11,070	11,070	596		
099502-10-6	BOZ ALLEN HAMILTON HLD		06/17/2015	MORGAN STANL		7,140.00	184,469	182,476						182,476		1,993	1,993			
116794-10-8	BRUKER BIOSCIENCES COR		11/18/2015	VARIOUS		10,710.00	223,365	209,976	210,130	(154)			(154)		209,976		13,389	13,389		
171798-10-1	CIMAREX ENERGY CO		06/17/2015	MORGAN STANL		1,520.00	181,699	151,019						151,019		30,679	30,679	486		
125581-80-1	CIT GROUP INC		06/17/2015	MORGAN STANL		3,920.00	184,272	181,800	187,494	(5,694)			(5,694)		181,800		2,472	2,472	1,176	
222070-20-3	COTY INC CL A		02/04/2015	MERRILL LYNCH		19,215.00	371,564	293,196	396,982	(103,786)			(103,786)		293,196		78,368	78,368		
224399-10-5	CRANE CO		09/14/2015	VARIOUS		5,920.00	333,755	361,661	347,504	14,157			14,157		361,661		(27,905)	(27,905)	4,371	
237266-10-1	DARLING INGREDIENTS INC		04/16/2015	VARIOUS		18,100.00	257,113	371,423	328,696	42,727			42,727		371,423		(114,309)	(114,309)		
302130-10-9	EXPEDITORS INTERNATION		06/17/2015	VARIOUS		4,670.00	222,705	177,900	308,329	(30,428)			(30,428)		177,900		44,804	44,804	1,390	
34988V-10-6	FOSSIL GROUP INC		11/09/2015	VARIOUS		3,120.00	202,419	328,912	345,509	(16,597)			(16,597)		328,912		(126,493)	(126,493)		
40416M-10-5	HD SUPPLY HOLDINGS INC		03/30/2015	RAYMOND JAME		12,370.00	381,762	289,305	364,791	(75,486)			(75,486)		289,305		92,457	92,457		
42222G-10-8	HEALTH NET INC		11/18/2015	VARIOUS		7,290.00	458,732	336,507	390,234	(53,727)			(53,727)		336,507		122,225	122,225		
447011-10-7	HUNTSMAN CORP		12/01/2015	VARIOUS		13,510.00	245,507	225,869	307,758	(81,888)			(81,888)		225,869		19,637	19,637	4,040	
44919P-50-8	IAC INTERACTIVECORP CO		06/17/2015	VARIOUS		3,530.00	267,882	177,761	214,589	(36,828)			(36,828)		177,761		90,122	90,122	2,400	
45666Q-10-2	INFORMATICA CORP		06/02/2015	VARIOUS		9,720.00	457,680	354,162	370,672	(16,510)			(16,510)		354,162		103,518	103,518		
466313-10-3	JABIL CIRCUIT INC		11/03/2015	VARIOUS		16,460.00	398,894	286,216	359,322	(73,105)			(73,105)		286,216		112,678	112,678	3,351	
497266-10-6	KIRBY CORP		06/17/2015	MORGAN STANL		1,882.00	142,405	150,799	151,953	(1,154)			(1,154)		150,799		(8,394)	(8,394)		
501889-20-8	LKQ CORP		06/17/2015	VARIOUS		8,440.00	246,581	205,280						205,280		41,301	41,301			
56418H-10-0	MANPOWERGROUP INC		08/05/2015	VARIOUS		3,070.00	268,248	206,168	209,282	(3,114)			(3,114)		206,168		62,081	62,081	1,968	
57772K-10-1	MAXIM INTEGRATED PRODU		11/24/2015	VARIOUS		11,190.00	406,509	346,605	356,625	(10,020)			(10,020)		346,605		59,904	59,904	9,527	
577933-10-4	MAXIMUS INC		10/16/2015	VARIOUS		4,330.00	274,496	190,477	237,457	(46,981)			(46,981)		190,477		84,019	84,019	172	

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### 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	For e i g n	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	
63938C-10-8	NAVIENT CORP W/D		08/20/2015	VARIOUS	17,660.00	295,306		273,759	381,633	(107,873)			(107,873)		273,759		21,547	21,547		4,165	
655664-10-0	NORDSTROM INC		02/26/2015	CITICORP	4,430.00	358,065		258,550	351,698	(93,147)			(93,147)		258,550		99,514	99,514		1,639	
69007J-10-6	OUTFRONT MEDIA INC		07/07/2015	VARIOUS	13,455.58	343,041		341,004	361,148	(20,144)			(20,144)		341,004		2,037	2,037		9,957	
690768-40-3	OWENS ILLINOIS INC		06/17/2015	MORGAN STANL	7,740.00	184,658		195,230							195,230		(10,572)	(10,572)			
714046-10-9	PERKINELMER INC		06/17/2015	MORGAN STANL	3,510.00	185,600		114,190	153,492	(39,303)			(39,303)		114,190		71,410	71,410		491	
723484-10-1	PINNACLE WEST CAPITAL C		06/17/2015	MORGAN STANL	2,673.00	152,521		172,495							172,495		(19,975)	(19,975)		1,590	
69370C-10-0	PTC INC		06/17/2015	VARIOUS	6,100.00	253,328		217,094	223,565	(6,471)			(6,471)		217,094		36,234	36,234			
693656-10-0	PVH CORP		06/17/2015	MORGAN STANL	1,630.00	183,107		189,809	208,917	(19,108)			(19,108)		189,809		(6,703)	(6,703)		61	
759351-60-4	REINSURANCE GROUP OF A		06/17/2015	MORGAN STANL	1,910.00	183,958		130,813	167,354	(36,541)			(36,541)		130,813		53,145	53,145		1,261	
761152-10-7	RESMED INC		06/17/2015	MORGAN STANL	2,220.00	126,392		124,564							124,564		1,828				
78573M-10-4	SABRE CORP		02/23/2015	VARIOUS	19,110.00	404,098		305,144	387,360	(82,216)			(82,216)		305,144		98,954	98,954			
810186-10-6	SCOTT'S MIRACLE-GRO CO-		06/17/2015	MORGAN STANL	2,637.00	157,006		128,438	164,338	(35,900)			(35,900)		128,438		28,569	28,569		2,373	
784635-10-4	SPX CORP		01/12/2015	BARCLAYS CAPI	4,020.00	323,400		304,172	345,398	(41,226)			(41,226)		304,172		19,228	19,228		1,361	
87157D-10-9	SYNAPTICS INC		10/15/2015	CITICORP	45.00	3,845		3,870							3,870		(25)	(25)			
871607-10-7	SYNOPSIS INC		08/05/2015	VARIOUS	4,720.00	237,914		184,890	205,178	(20,288)			(20,288)		184,890		53,024	53,024			
881609-10-1	TESORO CORP		03/20/2015	VARIOUS	4,680.00	423,046		264,941	347,958	(83,017)			(83,017)		264,941		158,105	158,105		1,666	
887389-10-4	TIMKEN CO		06/17/2015	MORGAN STANL	4,249.00	163,624		179,303							179,303		(15,679)	(15,679)		1,105	
896818-10-1	TRIUMPH GROUP INC		06/17/2015	MORGAN STANL	2,710.00	183,914		186,171	182,166	4,004			4,004		186,171		(2,256)	(2,256)		217	
904214-10-3	UMPQUA HLDGS CORP		06/17/2015	MORGAN STANL	9,800.00	181,921		151,841	166,698	(14,857)			(14,857)		151,841		30,080	30,080		2,940	
917047-10-2	URBAN OUTFITTERS INC		06/17/2015	VARIOUS	7,940.00	297,936		280,574	278,932	1,642			1,642		280,574		17,362	17,362			
92210H-10-5	VANTIV INC-CL A		02/11/2015	VARIOUS	10,160.00	361,289		280,995	344,627	(63,632)			(63,632)		280,995		80,294	80,294			
966387-10-2	WHITING PETROLEUM COR		07/20/2015	VARIOUS	8,590.00	293,719		398,121	283,470	114,651			114,651		398,121		(104,402)	(104,402)			
989701-10-7	ZIONS BANCORP		06/17/2015	MORGAN STANL	5,710.00	183,074		169,454	162,792	6,662			6,662		169,454		13,620	13,620		571	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliat				X X X	12,077,712	X X X	10,619,378	10,557,572	(1,183,840)			(1,183,840)		10,619,378		1,458,334	1,458,334		65,279	X X X
024071-84-7	AMERICAN BALANCED FUN		12/22/2015	CAPITAL GAIN		17,771											17,771	17,771			
024524-12-6	AMERICAN BEACON BR L/C		12/23/2015	CAPITAL GAIN		39											39	39			
233203-82-7	DIMENSIONAL LARGE CAP V		12/17/2015	VARIOUS	332,664.18	12,044,258		5,746,487	11,307,256	(5,560,769)			(5,560,769)		5,746,487		6,297,771	6,297,771		98,023	
57629E-15-9	MASSMUTUAL PREMIER CO		12/18/2015	CAPITAL GAIN		23											23	23			
57629E-30-8	MASSMUTUAL PREMIER INT		12/18/2015	CAPITAL GAIN		231											231	231			
57629S-73-7	MASSMUTUAL SEL BLUE CH		12/16/2015	CAPITAL GAIN		1,367											1,367	1,367			
57629S-66-1	MASSMUTUAL SELECT FUN		01/02/2015	MASSMUTUAL	60.07	840		843	849	(6)			(6)		843		(3)	(3)			
57629S-68-7	MASSMUTUAL SELECT INDE		12/16/2015	VARIOUS	522.80	9,881		9,162	9,714	(551)			(551)		9,162		719	719			
665162-72-3	NORTHERN SMALL CAP IND		12/18/2015	VARIOUS	336.28	4,015		4,074	3,988	(15)			(15)		4,074		(59)	(59)			
722005-66-7	PIMCO COMMODITY REAL R		05/04/2015	PIMCO COMMOD	732,094.28	3,294,424		4,018,683	3,279,782	738,901			738,901		4,018,683		(724,259)	(724,259)			
72701U-30-2	PLAN ULTRASHORT DURATI		12/31/2015	CAPITAL GAIN		1,818											1,818	1,818			
808509-37-6	SCHWAB FUND INTER L/C IN		06/11/2015	CHARLES SCHW	641,891.89	5,700,000		5,298,971	5,276,351	22,619			22,619		5,298,971		401,029	401,029			
808509-41-8	SCHWAB FUND US S/M CO		12/22/2015	VARIOUS	335,521.52	4,789,253		3,277,737	4,388,621	(1,110,884)			(1,110,884)		3,277,737		1,511,516	1,511,516			
595636-9F-0	SSGA S&P 500 INDX NL FUN		06/22/2015	STATE STREET	45,498.22	4,500,000		2,476,605	4,323,423	(1,846,818)			(1,846,818)		2,476,605		2,023,395	2,023,395			
779562-10-7	T ROWE PRICE NEW HORIZ		12/16/2015	VARIOUS	215.80	10,554		9,872	9,448	425			425		9,872		682	682			
74149P-20-0	T ROWE PRICE RETIREMEN		12/21/2015	VARIOUS	53.27	1,316		1,090	1,103	(13)			(13)		1,090		226	226			
74149P-78-8	T ROWE PRICE RETIREMEN		02/02/2015	MASSMUTUAL	2,953.81	46,493		46,879	46,404	475			475		46,879		(387)	(387)			

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### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
74149P-30-9 74149P-77-0 922031-84-4	T ROWE PRICE RETIREMEN T ROWE PRICE RETIREMEN VANGUARD SHORT-TERM F		12/21/2015 12/21/2015 02/03/2015	CAPITAL GAIN CAPITAL GAIN CITIZENS BANK		5,210 674 260,129											5,210 674 1,037	5,210 674 1,037		190
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	30,688,296	X X X	21,149,495	28,906,105	(7,756,709)			(7,756,709)		21,149,495		9,538,800	9,538,800	98,213	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	42,766,008	X X X	31,768,873	39,463,677	(8,940,549)			(8,940,549)		31,768,873		10,997,134	10,997,134	163,492	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,683,411	X X X	1,750,489						1,750,489			(67,080)	(67,080)	7,458	X X X
9799999	Total - Common Stocks				X X X	44,449,419	X X X	33,519,362	39,463,677	(8,940,549)			(8,940,549)		33,519,362		10,930,054	10,930,054	170,950	X X X
9899999	Total - Preferred and Common Stocks				X X X	44,449,419	X X X	33,519,362	39,463,677	(8,940,549)			(8,940,549)		33,519,362		10,930,054	10,930,054	170,950	X X X
9999999	Totals					110,430,589	X X X	100,334,777	98,089,046	(8,940,549)	(192,357)		(9,132,906)		99,500,343		10,930,238	10,930,238	983,771	X X X

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### 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	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ 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	
166764-AV-2 423074-AX-1	CHEVRON CORP HJ HEINZ CO		02/24/2015 06/23/2015	BARCLAYS CAPITAL WELLS FARGO	05/21/2015 11/12/2015	SUSQUEHANNA PAR DEUTSCHE BANK	1,500,000.00 3,000,000.00	1,500,000 2,996,010	1,503,345 3,033,630	1,500,000 2,996,135		125		125			3,345 37,495	3,345 37,495	4,493 44,438		
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)							4,500,000.00	4,496,010	4,536,975	4,496,135		125		125			40,840	40,840	48,931	
8399998	Subtotal - Bonds							4,500,000.00	4,496,010	4,536,975	4,496,135		125		125			40,840	40,840	48,931	
8999998	Subtotal - Preferred Stocks							X X X													
01741R-10-2 06652K-10-3 224399-10-5 237266-10-1 34988V-10-6 361448-10-3 447011-10-7 485170-30-2 G5785G-10-7 63938C-10-8 761152-10-7 87157D-10-9 89400J-10-7 966387-10-2	ALLEGHENY TECHNOLOGIES BANKUNITED INC CRANE CO DARLING INGREDIENTS INC FOSSIL GROUP INC GATX CORP HUNTSMAN CORP KANSAS CITY SOUTHN INDS INC MALLINCKRODT PLC NAVIENT CORP W/D RESMED INC SYNAPTICS INC TRANSUNION WHITING PETROLEUM CORP		03/18/2015 01/22/2015 08/31/2015 03/05/2015 02/25/2015 08/20/2015 09/30/2015 10/16/2015 10/15/2015 07/14/2015 05/15/2015 02/26/2015 06/25/2015 01/26/2015	GOLDMAN, SACHS & DEUTSCHE BANK RBC CAPITAL MARKE VARIOUS GOLDMAN, SACHS & VARIOUS VARIOUS VARIOUS BARCLAYS CAPITAL VARIOUS GOLDMAN, SACHS & VARIOUS MERRILL LYNCH SIMMONS & CO	07/21/2015 08/10/2015 09/14/2015 04/16/2015 11/09/2015 11/02/2015 12/01/2015 12/08/2015 11/13/2015 08/20/2015 06/17/2015 10/15/2015 07/21/2015 07/21/2015	CSFB VARIOUS KEYBANC CAPITAL M CITIGROUP GLOBAL COWEN AND COMPA VARIOUS CITIGROUP GLOBAL WOLF RESEARCH VARIOUS KEEFE BRUYETTE & MORGAN STANLEY VARIOUS STIFEL VARIOUS	2,540.00 5,735.00 480.00 4,130.00 970.00 7,000.00 7,590.00 1,980.00 2,620.00 3,130.00 970.00 2,835.00 3,315.00 2,840.00	75,472 163,240 25,295 65,788 83,348 388,774 94,662 176,706 169,730 52,559 54,360 235,738 74,588 84,534	56,491 205,362 24,052 58,504 52,695 361,181 88,359 153,062 144,837 44,719 55,226 278,715 82,044 72,467	75,472 163,240 25,295 65,788 83,348 388,774 94,662 176,706 169,730 52,559 54,360 235,738 74,588 84,534					(18,981) 42,122 (1,243) (7,284) (30,653) (27,593) (6,303) (23,644) (24,893) (7,840) 865 42,977 7,456 (12,068)	(18,981) 42,122 (1,243) (7,284) (30,653) (27,593) (6,303) (23,644) (24,893) (7,840) 865 42,977 7,456 (12,068)	457 1,336 2,962 634 1,592 272				
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)							X X X	1,744,794	1,677,714	1,744,794						(67,082)	(67,082)	7,253		
665162-72-3 74149P-78-8 922031-84-4	NORTHERN SMALL CAP INDEX T ROWE PRICE RETIREMENT 2025 VANGUARD SHORT-TERM FED AD		03/13/2015 01/30/2015 02/02/2015	MASSMUTUAL MASSMUTUAL DIVIDEND REINVEST	09/10/2015 02/02/2015 02/03/2015	MASSMUTUAL MASSMUTUAL CITIZENS BANK	56.52 295.92 34.89	688 4,631 376	662 4,658 377	688 4,631 376						(25) 27	(25) 27	205			
9299999	Common Stocks - Mutual Funds							X X X	5,695	5,697	5,695						2	2	205		
9799998	Subtotal - Common Stocks							X X X	1,750,489	1,683,411	1,750,489						(67,080)	(67,080)	7,458		
9899999	Subtotal - Stocks							X X X	1,750,489	1,683,411	1,750,489						(67,080)	(67,080)	7,458		
9999999	Totals							X X X	6,246,499	6,220,386	6,246,624		125		125		(26,240)	(26,240)	56,389		

### SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 F o r e i g n	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/ Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
<b>NONE</b>									
1999999 Totals								X X X	X X X

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

### SCHEDULE D - PART 6 - SECTION 2

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

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest		
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other -Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year			
60934N-10-4 316175-10-8	FEDERATED FUNDS FIDELITY INSTITL MONEY MARKET GOV			12/31/2015 12/31/2015	FEDERATED INVESTO FIDELITY INVESTMEN		160,261 482,236					160,261 482,236							MTLY MTLY	22 70		
8899999	Exempt Money Market Mutual Funds						642,497					X X X	642,497			X X X	X X X	X X X			92	
CM1NGR-XX-4 72702*-12-6 CM1SVP-XX-0	BOFA GOV RESERVES ADV FD PLAN INVESTMENT FUND GOVT REPO SSGA PRIME MONEY MARKET FUND 236			12/31/2015 12/01/2015 12/31/2015	STATE STREET MUTUAL ADVANTAGE STATE STREET		647,221 207,372 4,129,639						647,221 207,372 4,129,639						MTLY MTLY MTLY	15 25 281		
8999999	Class One Money Market Mutual Funds						4,984,232					X X X	4,984,232			X X X	X X X	X X X			321	
9199999	TOTALS						5,626,729					X X X	5,626,729			X X X	X X X	X X X			413	

E17

### SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
<b>NONE</b>																							
1449999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

EB

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	



## SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)											
<b>NONE</b>																																			
1449999 Total																																			

E19

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									<b>NONE</b>																	
1449999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>NONE</b>			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	<b>NONE</b>

E20.1

### SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point				
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred						
<b>NONE</b>																							
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX				

E21

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>NONE</b>											
0999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

E22

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			<b>NONE</b>					
0199999 Total Collateral Pledged by Reporting Entity							X X X	X X X

E23

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			<b>NONE</b>					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

## SCHEDULE DL - PART 1

### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

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

## SCHEDULE DL - PART 2

### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
9999999 Totals						XXX

General Interrogatories:

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



**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>OPEN DEPOSITORIES</b>						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.453	115,685		19,976,560	
CITIZENS BANK - HEALTH INS EXCHANGE	PROVIDENCE, RI				281,256	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(19,645,626)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(1,735,381)	
BANK RHODE ISLAND CD	PROVIDENCE, RI	1.000			51,533	
0199998 Deposits in ( 6) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	115,685		(1,071,658)	X X X
<b>SUSPENDED DEPOSITORIES</b>						
0299998 Deposits in ( 0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	115,685		(1,071,658)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	3,050	X X X
0599999 Total Cash	X X X	X X X	115,685		(1,068,608)	X X X

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

1. January	21,887,734	4. April	(21,085,270)	7. July	10,175,160	10. October	46,061,237
2. February	18,963,760	5. May	(5,221,741)	8. August	13,304,595	11. November	(17,342,453)
3. March	(2,222,429)	6. June	(11,608,944)	9. September	(33,319,394)	12. December	(1,123,190)



### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			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						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	B	Pledged for Out of Area and Line of Credit	27,133,807	26,832,950	79,244,088	79,042,733
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. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien and Other	OT	X X X	X X X				
59. Total		X X X	X X X	27,133,807	26,832,950	79,244,088	79,042,733

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

**OVERFLOW PAGE FOR WRITE-INS**

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