



ANNUAL STATEMENT

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

PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code	00382 ,	00382	NAIC Company Code	15040	Employer's ID Nun	nber 05-0204000	
	(Current Period)	(Prior Period)					
Organized under the L	aws of	Rhode Is	land ,	Rhode Island			
Country of Domicile				United States			
Incorporated/Organize	ed	10/27/1800	Coi	mmenced Business	1	0/27/1800	
Statutory Home Office	<u> </u>	340 East	Avenue	,	Warwick, RI, US	3 02886-1802	
		(Street and	d Number)		(City or Town, State, Co	ountry and Zip Code)	
Main Administrative O	ffice	340 East Ave		Warwick, RI, US 0		401-827-1800	
Mail Address	ı	(Street and Num	ber)	(City or Town, State, Coun	• •	(Area Code) (Telephone Number)	
Mail Address		P.O. Box 6066 and Number or P.O. Bo	,		Providence, RI, US 02 City or Town, State, Country		
Primary Location of Bo	,		ast Avenue	,	US 02886-1802	401-827-1800-125	
I filliary Location of Bo	Joks and Necords _		et and Number)		e, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Web Site Add	ress	•	www	.providencemutual.co	m		
Statutory Statement C	ontact	Richa	rd Albert Sinnigen		401-827-18	800-125	
			(Name)		(Area Code) (Telephone	Number) (Extension)	
rsir	nnigen@providence				401-822-1872		
	(E-Mail Addres	5)			(Fax Number)		
			OFFICER	RS			
Name		Title		Name		Title	
Sandra Glaser		Preside		Earl Francis Cottar	<u>m Jr. </u> , <u> </u>	Treasurer	
Richard Albert S	Sinnigen,	Secreta	ary		· · · · · · · · · · · · · · · · · · ·		
			OTHER OFFI	CERS			
Thomas Francis	Burkart,	Vice Pres		Leonard John Ry	er,	Vice President	
Joseph John I	Muccio,	Vice Pres	ident	Duc Tu Ngo #		Vice President	
		ווח	RECTORS OR T	RUSTEES			
Leslie Adams (Gardner	Robert White		Mary Louise Fazza	ano .	John Scott Lombardo	
Sandra Glaser		Alan Henry		David Martin Gilde		B. Michael Rauh Jr.	
Edwin Joseph					<u> </u>		
State of	Rhode Island						
County of	Kent		SS				
County of							
above, all of the herein de	escribed assets were t	he absolute property	of the said reporting entity,	free and clear from any	liens or claims thereon,	on the reporting period stated except as herein stated, and	
			planations therein contained			ent of all the assets and erefrom for the period ended,	
						t to the extent that: (1) state law	
may differ; or, (2) that sta	ite rules or regulations	require differences i	n reporting not related to ac	counting practices and p	rocedures, according to	the best of their information,	
			ttestation by the described ones to the total and the to electronic filing) of			electronic filing with the NAIC,	
regulators in lieu of or in			es due to electroriic lilling) o	i the enclosed statement	. The electronic illing ma	by be requested by various	
Sandra	Glaser Parrillo		Earl Francis Cott	am Jr	Richard	Albert Sinnigen	
	President		Treasurer			Secretary	
0.1					an original filing?	Yes [X] No []	
Subscribed and sworn t this	to before me day of	,		b. If no: 1 State th	ne amendment number		
		,	_	2. Date fil			
				3. Numbe	r of pages attached		
Stephanie J. Williams January 16, 2017	on, Notary Public		_				

SUMMARY INVESTMENT SCHEDULE

		Gross Inve			Admitted Assets as Reported in the Annual Statement					
		1	2	3	4	5	6			
	Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage			
1.	Bonds:	1 206 569	0.050	1 206 569	0	1 206 569	0.050			
	1.1 U.S. treasury securities	1,390,508	0.852	1,396,568	0	1,396,568	0.852			
	1.21 Issued by U.S. government agencies			0	0	0	0.000			
	1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000			
	Non-U.S. government (including Canada, excluding mortgage-backed securities) Securities issued by states, territories, and possessions and	0	0.00	0	0	0	0.00			
	political subdivisions in the U.S.: 1.41 States, territories and possessions general obligations	0	0.000	0	0	0	0.000			
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	584,881	0.357	584,881	0		1			
	1.43 Revenue and assessment obligations		5.998	9,830,631	0		I			
	1.44 Industrial development and similar obligations 1.5 Mortgage-backed securities (includes residential and commercial MBS): 1.51 Pass-through securities:	2,416,136	1.474	2,416,136	0	2,416,136	1.474			
	1.511 Issued or guaranteed by GNMA	2,418,541	1.476	2,418,541	0	2,418,541	1.476			
	1.512 Issued or guaranteed by FNMA and FHLMC	22,367,879	13 .648	22,367,879	0	22,367,879	13.648			
	1.513 All other	0	0.0.000	0	0	0	0.00			
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or									
	1.522 Issued by non-U.S. Government issuers and	295,971	0.181	295,971	0	295,971	0.181			
	guaranteed by agencies shown in Line 1.521	0			0		0.000			
2.	Other debt and other fixed income securities (excluding short	10,600,506	6 . 468	10,600,506	0	10,600,506	6 . 468			
	term): 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	49.046.184	29.926	49,046,184	0	49,046,184	29.926			
	2.2 Unaffiliated non-U.S. securities (including Canada)		5.414	8,873,430	0		5.414			
	2.3 Affiliated securities	0	0.000	0	0	0	0.000			
3.	Equity interests:									
	3.1 Investments in mutual funds	22,299,628	13.606	22,299,628	0	, , , , , , , , , , , , , , , , , , , ,	13.606			
	3.21 Affiliated	229,680	0.000	0	0		0.000			
	3.22 Unaffiliated		0.000	0	0		0.000			
	3.32 Unaffiliated	20,929,269	12.770	20,929,269	0	20.929.269	12.770			
	3.4 Other equity securities:	20,020,200		20,020,200		20,020,200	12.770			
	3.41 Affiliated	1,214,293	0.741	1,214,293	0	1,214,293	0.741			
	3.42 Unaffiliated	17 ,287	0.011	17 , 287	0	17 , 287	0.011			
	3.51 Affiliated	0	0.000	0	0	0	0.000			
	3.52 Unaffiliated		0.000	0	0	0	0.000			
4.	Mortgage loans:									
	4.1 Construction and land development		0.000	0	0	0	0.000			
	4.2 Agricultural		0.000	0	0	0	0.000			
	4.4 Multifamily residential properties		0.000	n	n	0	0.000			
		0	0.000	0	0	0	0.000			
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	i .			
5.	Real estate investments:									
	5.1 Property occupied by company	2,849,527	1.739	2,849,527	0	2,849,527	1.739			
	\$of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000			
	5.3 Property held for sale (including \$ property acquired in satisfaction of debt)	Λ	0.000	0	^	^	0.000			
6	property acquired in satisfaction of debt) Contract loans	0	0.000	n	0 N	n	0.000			
		0	0.000	0	0	0	0.000			
	Receivables for securities		0.000	0	0	0	0.000			
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX			
	Cash, cash equivalents and short-term investments		5.198	8,519,793	0	8,519,793	5.198			
	Other invested assets	0	0.000	0	0	0	0.000			
12.	Total invested assets	163,890,204	100.000	163,890,204	0	163,890,204	100.000			

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	2,934,421
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)	12,439
3.		
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18.	0
5.	Deduct amounts received on disposals, Part 3, Column 15.	0
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	_
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	97 ,333
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,849,527
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10).	2,849,527

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
		0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	
- 5	Unraplized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	5.1 Totals, Part 1, Column 9	
7.	Deduct amounts received on disposals, Part 3, Column 15	0
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	
	9.1 Totals, Part 1, Column 13	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 100	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	0
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	0	
2.			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	Actual cost at time of acquisition (Part 2, Column 8) Additional investment made after acquisition (Part 2, Column 9)	.0 0	
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	.0 0	
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13 5.2 Totals, Part 3, Column 9 Total gain (loss) on disposals, Part 3, Column 19.	0	
	5.2 Totals, Part 3, Column 9	.00	
6.	Total gain (loss) on disposals, Part 3, Column 19	0	
7.	Deduct amounts received on disposals, Part 3, Column 16.	0	
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	.0	
	9.2 Totals, Part 3, Column 14	.00	
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	.0	
	10.2 Totals, Part 3, Column 11	.0 0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	0	

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		164,699,482
2.	Book/adjusted carrying value, December 31 of prior year		71.947.647
3.			27.903
1	Unrealized valuation increase (decrease):		21 ,500
٦.	4.1 Part 1, Column 12	10 686	
	4.2 Part 2, Section 1, Column 15	4 680	
	4.3 Part 2, Section 2, Column 13	(1 662 174)	
	4.4 Part 4, Column 11	(12 207 921)	(15 044 630)
5.	4.4 Fall 4, Column 11	(13,397,031)	12 667 228
	Total gain (loss) on disposals, Part 4, Column 19. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,007,220 90,617,129
6.	Deduct amortization of premium		503 160
7.			
8.		0	
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16.	0	0
_	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		152 , 520 , 876
11.	Deduct total nonadmitted amounts		
12.			152,520,876

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year 3 4 Book/Adjusted Par Value of Bonds Carrying Value Fair Value **Actual Cost** Description BONDS .3,815,108 .3,932,754 .3,823,865 .3,774,507 United States . ..0 ..0 ..0 ..0 Governments 2. Canada (Including all obligations guaranteed 0 0 0 Other Countries 0 by governments) 3,815,108 3.932.754 3.823.865 3.774.507 4. Totals U.S. States, Territories and Possessions 0 0 0 0 (Direct and guaranteed) Totals U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) 6. Totals 584,881 589.670 646,664 525.000 U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of 32,979,856 governments and their political subdivisions Totals 34.910.616 35,488,753 35,496,446 8. United States 58 645 487 57 742 571 58 927 022 58 296 083 Industrial and Miscellaneous and 9. Canada 1.585.193 1.418.205 1.590.210 1.500.000 Hybrid Securities (unaffiliated) 10. Other Countries 8,289,440 8,307,712 8,344,932 8,275,000 Totals 68,520,120 67,468,488 68,862,164 68,071,083 11. Parent, Subsidiaries and Affiliates 12 Totals 107,479,665 105,350,446 107,830,725 108,829,139 13. **Total Bonds** PREFERRED STOCKS 229.680 .229,680 .225,000 14. United States Industrial and Miscellaneous (unaffiliated) 15. ...0 ..0 ..0 Canada. 0 0 0 16. Other Countries 229,680 229,680 225,000 17. Totals Parent, Subsidiaries and Affiliates 18. Totals 0 0 0 19. **Total Preferred Stocks** 229.680 229.680 225.000 COMMON STOCKS United States 42,424,626 42,424,626 42,482,838 Industrial and Miscellaneous (unaffiliated) 21. Canada 0 0 ..0 Other Countries 821,558 821,558 763,772 43,246,184 43,246,184 43,246,610 23. Totals 1,214,293 Parent, Subsidiaries and Affiliates 1,214,293 1,000,000 24. Totals 44,460,477 44,460,477 44,246,610 25. Total Common Stocks 44.690.157 44.690.157 44.471.610 26. Total Stocks Total Bonds and Stocks 152,520,882 152,169,822 153,300,749

SCHEDULE D - PART 1A - SECTION 1

		Quality and Matu	rity Distribution of All Bor	nds Owned December 3			Types of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year Through 5	Over 5 Years Through	Over 10 Years			Col. 6 as a	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately Place
NAIC Designation	1 Year or Less	Years	10 Years	Through 20 Years	Over 20 Years	Total Current Year	% of Line 9.7	Prior Year	Prior Year	Traded	(a)
1. U.S. Governments											
1.1 NAIC 1	4,437,666	2,264,763	752,427	290,701	18,886	7 ,764 ,443	6.9	9,435,724	8.0	7 ,764 ,444	
1.2 NAIC 2	0	0	0	l0	0	L0	0.0	0	0.0	0	
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	
1.7 Totals	4,437,666	2,264,763	752,427	290,701	18,886	7,764,443	6.9	9,435,724	8.0	7,764,444	
2. All Other Governments	1,101,000	2,201,100	102,12	200,101	10,000	1,701,110	0.0	0,100,721	0.0	7,101,111	
2.1 NAIC 1	1	0	0	l n	n	l n	0.0	٥	0.0	n	
2.2 NAIC 2	0	0	0	0	0	n	0.0	0	0.0	0	
2.3 NAIC 3	n	n	n	n	 N	ر ۱	0.0	n	0.0	n	
2.4 NAIC 4	n	0	0	l	Λ	Γ	0.0	 Λ	0.0	n	
2.5 NAIC 5	ν	n	n	n	 n	ر	0.0	ا ۷	0.0	n	
2.6 NAIC 6	n	0	n	l	Λ	Γ	0.0	 Λ	0.0	ر	
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
U.S. States, Territories and Poss		<u> </u>	U	U	U	0	0.0	U	0.0	U	
· · · · · · · · · · · · · · · · · · ·	sessions, etc., Guaranteed									_	
3.1 NAIC 1	0	0	0	J0	0	J	0.0	0	0.0	ļŪ	
3.2 NAIC 2	0	0	0]0	0	J0	0.0	0	0.0	ļ0	
3.3 NAIC 3	0	0	0]0	0	J0	0.0	0	0.0	J0	
3.4 NAIC 4	0	0	0]0	0	ļ0	0.0	0	0.0	J0	
3.5 NAIC 5		J0	O	J0	0	ļ0	0.0	[0	0.0	ļ0	
3.6 NAIC 6		0	0	0	0	0	0.0	0	0.0	0	
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	
4. U.S. Political Subdivisions of Sta	ates, Territories and Possess										
4.1 NAIC 1	0	584,881	0	0	0	584,881	0.5	1 , 188 , 904	1.0	584,881	
4.2 NAIC 2		0	0	0	0	0	0.0	0	0.0	0	
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	<u> </u> 0	
4.5 NAIC 5	0	0	0	0	0	<u>[</u> 0	0.0	0	0.0	L0	
4.6 NAIC 6		0	0	0	0	0	0.0	0	0.0	0	
4.7 Totals	0	584,881	0	0	0	584,881	0.5	1,188,904	1.0	584,881	
5. U.S. Special Revenue & Special	Assessment Obligations. et	c., Non-Guaranteed			-	,		, , , , , ,		,	
5.1 NAIC 1	3,244,486	10,877,622	13,011,549	3,892,850	3,884,109	34,910,616	30.8	34,070,665	28.8	34,910,616	
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	
5.3 NAIC 3	n	0	0	l n	n	n n	0.0	n l	0.0	n	
5.4 NAIC 4	n	0	0	n	n	n n	0.0	n l	0.0	n	
5.5 NAIC 5	n	n	n	n	n	n	0.0	n	0.0	n n	
5.6 NAIC 6	n	n	n	n n	 N	ر ا	0.0	n	0.0	n	
5.7 Totals	3,244,486	10,877,622	13,011,549	3,892,850	3,884,109	34,910,616		34,070,665	28.8	34,910,616	
U. TUIdIS	J, 244, 400	10,011,022	13,011,349	J.052,00U	3,004,109	010,018,96	30.0	1 000,010,40	I 20.0	34,910,010	1

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

	1	2	turity distribution of Ali B	4	5	6	7	8	9	10	11
	·	Over 1 Year Through 5	Over 5 Years Through	Over 10 Years	· ·		Col. 6 as a	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	Years	10 Years	Through 20 Years	Over 20 Years	Total Current Year	% of Line 9.7	Prior Year	Prior Year	Traded	(a) [*]
6. Industrial and Miscellaneous (unaffilia											
6.1 NAIC 1	6,813,964	37,366,615	5,158,067	2,087,401	1,627,045		46.8	62,056,021	52.5	27,073,599	25,979,493
6.2 NAIC 2	2,558,607	8,299,396	4 , 487 , 851	409,676	0	15,755,530	13.9	11,039,389	9.3	12,565,837	3,189,694
6.3 NAIC 3	747,000	497 , 500	0	0	0	1,244,500	1.1	483,750	0.4	1,244,500	0
6.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0 .	0	0
6.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	10,119,571	46,163,511	9,645,918	2,497,077	1,627,045	70,053,122	61.8	73,579,160	62.2	40,883,936	29, 169, 187
7. Hybrid Securities											
7.1 NAIC 1	۵	0	0	0	0	0	0.0	0	0.0 .	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0 .	0	0
7.5 NAIC 5	۵	0	0	0	0	0	0.0	0	0.0 .	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates	ş										
8.1 NAIC 1	۵	0	0	0	0	0	0.0	0	0.0 .	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	J0	0	0	0	0	0	0.0	0	0.0 .	0	0
8.5 NAIC 5	J0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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 Place (a)
9. Total Bonds Current Year											
9.1 NAIC 1	^(d) 14,496,116	51,093,881	18,922,043	6,270,952	5,530,040	96 , 313 , 032	85.0	[XXX	70,333,540	25,979,49
9.2 NAIC 2	^(d) 2,558,607	8,299,396	4,487,851	409,676	0	15,755,530	13.9	XXX	XXX	12,565,837	3,189,69
9.3 NAIC 3	^(d) 747,000	497,500	<u> </u>	0	0	1,244,500	1.1	XXX	XXX	1,244,500	
9.4 NAIC 4	(d)0	0	[0	0	0	0	0.0	XXX	ХХХ	0	
9.5 NAIC 5	(d)0	0	L0	0	0 (c)0	0.0	XXX	XXX	0	
9.6 NAIC 6	(d) 0	0	0	0	0 (c	0	0.0	XXX	XXX	0	
9.7 Totals	17,801,723	59,890,777	23,409,894	6,680,628	5,530,040 (b	113,313,062	100.0	XXX	XXX	84 , 143 , 877	29, 169, 18
9.8 Line 9.7 as a % of Col. 6	15.7	52.9	20.7	5.9	4.9	100.0	XXX	XXX	XXX	74.3	25.
10. Total Bonds Prior Year											
0.1 NAIC 1	15,244,903	54,005,850	28,103,278	4,372,086	5,025,197	XXX	XXX	106,751,314	90.3	82,331,853	24,419,46
0.2 NAIC 2	999,343	8,258,300	1,034,737	747 ,008	0	XXX	XXX	11,039,389	9.3	9,460,248	1,579,14
0.3 NAIC 3	0	483,750	L0 l	0	0	XXX	XXX	483,750	0.4	483,750	
0.4 NAIC 4	0	0	L0 l	0	0	XXX	XXX	L0 L	0.0	0	
0.5 NAIC 5	0	0	L0 l	0	0	xxxl	XXX	(c)0	0.0	0	
0.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	
0.7 Totals	16,244,245	62,747,900	29,138,016	5,119,094	5,025,197	XXX	XXX	(b)118,274,453 _	100.0	92,275,851	25,998,60
0.8 Line 10.7 as a % of Col. 8	13.7	53.1	24.6	4.3	4.2	XXX	XXX	100.0	XXX	78.0	22
11. Total Publicly Traded Bonds											
1.1 NAIC 1	10,201,868	31,532,861	17 ,300 ,027	5,768,744	5,530,039	70,333,539	62 . 1	82,331,853	69.6	70,333,539	XXX
1.2 NAIC 2	1,537,836	7,374,990	3,243,335	409.676	0	12,565,837	11.1	9,460,248	8.0	12,565,837	XXX
1.3 NAIC 3	747.000	497,500	0	0	0	1,244,500	1.1	483.750	0.4	1,244,500	XXX
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
1.5 NAIC 5	0	0	0	0	0	0	0.0	0 [0.0	0	XXX
1.6 NAIC 6	0	0	0	0	0	0	0.0	0 [0.0	0	XXX
1.7 Totals	12.486.704	39,405,351	20,543,362	6,178,420	5,530,039	84,143,876	74.3	92,275,851	78.0	84 , 143 ,876	
1.8 Line 11.7 as a % of Col. 6	14.8	46.8	24.4	7.3	6.6	100.0	XXX	XXX	XXX	100.0	XXX
1.9 Line 11.7 as a % of Line 9.7, Col.											
6, Section 9	11.0	34.8	18.1	5.5	4.9	74.3	XXX	l xxx l	XXX	74.3	XXX
12. Total Privately Placed Bonds				***							
2.1 NAIC 1	4.294.248	19,561,021	1.622.017	502,208	0	25,979,494	22.9	24.419.460	20.6	XXX	25,979,49
2.2 NAIC 2	1.020.772	924.406	1,244,516	0	0	3,189,694	2.8	1.579.142	1.3	XXX	3,189,69
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2.4 NAIC 4	0	0	n l	0	0	0	0.0	n l	0.0	XXX	
2.5 NAIC 5	0	0	n l	0	0	n I	0.0	n l	0.0	XXX	
2.6 NAIC 6	0	0	0	0	0	0	0.0	0 [0.0	XXX	
2.7 Totals	5,315,020	20,485,427	2,866,533	502,208	1 0	29 , 169 , 188	25.7	25,998,602	22.0	XXX	29,169,18
2.8 Line 12.7 as a % of Col. 6	18.2	70.2	9.8	1.7	0.0	100.0	XXX	XXX XXX	XXX	XXX	100
2.9 Line 12.7 as a % of Line 9.7, Col.	10.2					100.0					
6, Section 9	4.7	18.1	2.5	0.4	0.0	25.7	XXX	XXX	XXX	XXX	25
	ely tradable under SEC				0.0	20.1	7777	7////	7////	7////	20

^{....0 ;} NAIC 4 \$0 ; NAIC 5 \$

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											
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years		Total Current	Col. 6 as a %	Total from Col 6	% From Col.	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Year	of Line 9.5	Prior Year	7 Prior Year	Traded	Placed
1. U.S. Governments	0.040.005	4 400 707	400.000	0	0	5 0 45 000		0.000.050	5.0	5 045 000	
1.1 Issuer Obligations	3,949,335	1,199,707	196,860			5,345,902	4.7	6,293,858	5.3	5,345,903	0
1.2 Residential Mortgage-Backed Securities	488,331	1,065,057	555,567	290,701	18,886	2,418,542	2.1	3,141,865	2.7	2,418,541	0
1.3 Commercial Mortgage-Backed Securities	0	0	J	0	0	J	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	4,437,666	2,264,764	752,427	290,701	18,886	7,764,444	6.9	9,435,723	8.0	7,764,444	0
2. All Other Governments 2.1 Issuer Obligations	0	0	_	0	0			0	0.0	0	_
			J	U		U	0.0			U	U
2.2 Residential Mortgage-Backed Securities	0	0	ū			J	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
U.S. States, Territories and Possessions, Guaranteed	^	^		^	^	_		^		^	_
3.1 Issuer Obligations			\	\ \	U	J	0.0		0.0	U	
3.2 Residential Mortgage-Backed Securities	U	U	J	D		J		U		D	U
3.3 Commercial Mortgage-Backed Securities	0	0	J	U	0	J	0.0	0	0.0	U	U
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	<u> </u>	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	0	.584.881	0	0	0	584,881	0.5	1, 188, 904	1.0	584,881	0
4.1 Issuer Obligations			J			304,001	0.0	1, 100,904	0.0		U
4.2 Residential Mortgage-Backed Securities			J			J	0.0			U	U
4.3 Commercial Mortgage-Backed Securities		0	J			J	0.0		0.0	U	U
4.4 Other Loan-Backed and Structured Securities	0	F04 004	0	0	0	TO 4 .004		1 100 001		F04 004	0
4.5 Totals	U	584,881	0	U	0	584,881	0.5	1,188,904	1.0	584,881	Ü
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed Issuer Obligations	0	1,743,755	6,990,451	364,031	3,148,530	12,246,767	10.8	14,858,345	12.6	12.246.767	0
5.2 Residential Mortgage-Backed Securities	3,244,486	9,133,867	6,021,098	3,528,819	735,579	22,663,849	20.0	18,732,492	15.8	22.663.849	n
5.3 Commercial Mortgage-Backed Securities.			0,021,030	5,320,013	1 30 , 31 3	22,000,040	0.0	479.829	0.4	22,000,040	n
5.4 Other Loan-Backed and Structured Securities	D	D	ν Λ		D)	0.0	479,029	0.0	D	n
5.5 Totals	3.244.486	10.877.622	13.011.549	3,892,850	3,884,109	34.910.616	30.8	34,070,666	28.8	34.910.616	0
6. Industrial and Miscellaneous	3,244,400	10,077,022	13,011,348	3,092,030	3,004,109	34,310,010	30.0	34,070,000	20.0	34,910,010	U
6.1 Issuer Obligations	5,795,917	24,221,478	5,492,494	1,994,869	1,627,045	39,131,803	34.5	39,339,914	33.3	31,849,310	7,282,493
6.2 Residential Mortgage-Backed Securities	250,301	750.902	n	n	1,027,040	1.001.203	0.9	1.001.488	0.8	n	1.001.203
6.3 Commercial Mortgage-Backed Securities	n	5.793.345	3,303,751	502,208	 N	9,599,304	8.5	10,838,354	9.2	2,531,408	7,067,896
6.4 Other Loan-Backed and Structured Securities	4,073,354	15,397,786	849,674		ر ۱	20,320,814	17.9	22,399,403	18.9	6,503,218	13,817,596
6.5 Totals	10.119.572	46,163,511	9.645.919	2.497.077	1.627.045	70.053.124	61.8	73,579,159	62.2	40.883.936	29,169,188
7. Hybrid Securities	10,110,012	TU, 100,011	5,045,518	۷,401,011	1,021,043	10,000,124	01.0	10,010,100	02.2	TU,000,000	20,100,100
7.1 Issuer Obligations	0	0	n l	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.	0	0	n l	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	n l	n l	n	0	0.0	0	0.0	n	n l
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	n	n	0	n	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates	0	0		Ů	<u> </u>	<u> </u>	Ŭ.Ü	<u> </u>	0.0	0	
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2015 OF THE PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

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

CONEDULE B - I AKT IA - CECTION 2 (Continued)											
	Maturity Distribution	on of All Bonds Ow	ned December 31, a	t Book/Adjusted Ca	rrying Values by M	ajor Type and Subt	ype of Issues				
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years		Total	Col. 6 as a %	Total From Col. 6	% From Col. 7	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Current Year	of Line 9.5	Prior Year	Prior Year	Traded	Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	9,745,252	27 ,749 ,821	12,679,805	2,358,900	4,775,575	57,309,353	50.6		XXX	50,026,861	7 ,282 ,493
9.2 Residential Mortgage-Backed Securities	3,983,118	10,949,826	6,576,665	3,819,520	754 , 465	26,083,594	23.0		XXX	25,082,390	1,001,203
9.3 Commercial Mortgage-Backed Securities	0	5,793,345	3,303,751	502,208	0	9,599,304	8.5		XXX	2,531,408	7 , 067 , 896
9.4 Other Loan-Backed and Structured Securities	4,073,354	15,397,786	849,674	0	0	20,320,814	17.9		XXX	6,503,218	13,817,596
9.5 Totals	17,801,724	59,890,778	23,409,895	6,680,628	5,530,040	113,313,065	100.0	XXX	XXX	84 , 143 , 877	29, 169, 188
9.6 Lines 9.5 as a % Col. 6	15.7	52.9	20.7	5.9	4.9	100.0	XXX	XXX	XXX	74.3	25.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,947,982	32,857,265	15,932,729	2,335,344	4,607,701	XXX	XXX	61,681,021	52.2	56,602,622	5,078,399
10.2 Residential Mortgage-Backed Securities	3,455,251	10,671,058	5 , 548 , 288	2,783,750	417 , 496	XXX	XXX	22,875,845	19.3	21,874,357	1,001,488
10.3 Commercial Mortgage-Backed Securities	3,762,070	2,025,852	5 ,530 ,262	0	0	XXX	XXX	11,318,183	9.6	6,261,051	5 , 057 , 133
10.4 Other Loan-Backed and Structured Securities	3,078,942	17,193,725	2,126,736	0	0	XXX	XXX	22,399,403	18.9	7,537,821	14,861,583
10.5 Totals	16,244,245	62,747,900	29,138,016	5,119,094	5,025,197	XXX	XXX	118,274,452	100.0	92,275,851	25,998,603
10.6 Line 10.5 as a % of Col. 8	13.7	53.1	24.6	4.3	4.2	XXX	XXX	100.0	XXX	78.0	22.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	6,437,746	25,019,348	11,435,289	2,358,900	4,775,575	50,026,858	44 . 1	56,602,622	47.9	50,026,858	XXX
11.2 Residential Mortgage-Backed Securities	3,732,817	10,198,924	6,576,665	3,819,520	754 , 465	25,082,391	22 . 1	21,874,357	18.5	25,082,391	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	2,531,408	0	0	2,531,408	2.2		5.3	2,531,408	XXX
11.4 Other Loan-Backed and Structured Securities	2,316,141	4,187,077	0	0	0	6,503,218	5.7		6.4	6,503,218	XXX
11.5 Totals	12,486,704	39,405,349	20,543,362	6, 178, 420	5,530,040	84,143,875	74.3	92,275,851	78.0	84,143,875	XXX
11.6 Line 11.5 as a % of Col. 6	14.8	46.8	24.4	7.3	6.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.0	34.8	18.1	5.5	4.9	74.3	XXX	XXX	XXX	74.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	3,307,506	2,730,472	1,244,516	0	0	7,282,494	6.4	5,078,399	4.3	XXX	7 ,282 ,494
12.2 Residential Mortgage-Backed Securities	250,301	750,902	0	0	0	1,001,203	0.9		0.8	XXX	1,001,203
12.3 Commercial Mortgage-Backed Securities	0	5,793,345	772,343	502,208	0	7,067,896	6.2		4.3	XXX	7,067,896
12.4 Other Loan-Backed and Structured Securities	1,757,213	11,210,709	849,674	0	0	13,817,596	12.2	1	12.6	XXX	13,817,596
12.5 Totals	5,315,020	20,485,428	2,866,533	502,208	0	29,169,189	25.7	25,998,603	22.0	XXX	29,169,189
12.6 Line 12.5 as a % of Col. 6	18.2	70.2	9.8	1.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.7	18.1	2.5	0.4	0.0	25.7	XXX	XXX	XXX	XXX	25.7

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investm	nents				
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	2,906,605	2,906,605	0	0	0
Cost of short-term investments acquired	6,705,749	6,705,749			
3. Accrual of discount	0				
Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
Deduct consideration received on disposals	4,130,019	4,130,019			
7. Deduct amortization of premium	0				
Total foreign exchange change in book/adjusted carrying value	0				
Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,482,335	5,482,335	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	5,482,335	5,482,335	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

E01

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE PROVIDENCE MUTUAL FIRE INSURANCE COMPANY

						Showing All F	Real Estate OWNE	D December 31 of	Current Year							
1	2	Loca	ition	5	6	7	8	9	10	Chang	e in Book/Adjus	ted Carrying Val	ue Less Encumbr	ances	16	17
		3	4							11	12	13	14	15		
		3	4							''	12	13	14	15		
											Current Year's				Gross Income	_
					Date of			Book/Adjusted Carrying Value	Fair Value		Other-Than-	Current Vear's	Total Change in	Total Foreign Exchange	Earned Less Interest	Taxes, Repairs and
				Date	Last	Actual	Amount of	Less		Current Year's		Change in	B./A.C.V.	Change in	Incurred on	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Cost	Encumbrances	Encumbrances		Depreciation	Recognized	Encumbrances		B./A.C.V.	Encumbrances	Incurred
Properties occupied by the reporting ent	ity - Adm	inistrative														
Home Office Building Lot 3 Plat 258.		Warwick Warwick	RIRIRI	09/28/1998	09/28/1998	4,972,678 770,960		2,078,567 2,078,567	4,600,000 770,960	97,333			(97,333)		120,000	348,344
0299999 - Properties occupied by the rep	ortina en	ımarwıck	ve	12/31/1990	12/31/1990	5,743,638	0	2,849,527	5,370,960	97,333	0	0	(97,333)	0	120,000	348,344
0399999 - Total Properties occupied by the	he report	ing entity				5,743,638	0	2,849,527	5,370,960	97,333	0			0	120,000	348,344
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0699999 Totals						5,743,638	0	2,849,527	5,370,960	97,333	0	0	(97, 333)	0	120,000	348,344

Showing All	Real Estate ACQUIRED and Additions Made During the Year	•

1			4	5	6	7	8	9
	Loc	ation						
	2	3						
					Actual Cost			Additional Investment
					at		Book/Adjusted Carrying Value Less Encumbrances	Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
Acquired by purchase	•							
Air Conditioning Compressor	_Warwick	RI	09/25/2015	Daikin McQuay.	12,439		12,439	
0199999 - Acquired by purchase		<u> </u>			12,439	0	12,439	0
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0399999 Totals		•			12,439	0	12,439	0

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

Showing All	Long-Term BONDS (Juned December 3.	1 of Current Voor

								Showing All L	ong-Term BOI	NDS Owned Dece	mber 31 of Current	Year								
1	2	Cod	des	6	7	Fair	Value	10	11	Ch	ange in Book / Adjust	ed Carrying Value				Interes	st		Da	ites
		3 4 F o r e	5			8 Rate Used	9		Book/	12 Unrealized	13	14 Current Year's Other Than	15 Total Foreign Exchange	16	17	18	19 Admitted	20 Amount	21	22 Stated
CUSIP Identification	Description	i g Code n	Bond CHAR	NAIC Designation	Actual Cost	to Obtain Fair Value	Fair Value	Par Value	Adjusted Carrying Value	Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Temporary Impairment Recognized	Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Amount Due & Accrued	Rec. During Year	Acquired	Contractual Maturity Date
	Governments – Issuer Obligati		CHAR	Designation	ij Cost	value	value	value	value	(Decrease)	Accretion	Recognized	D./A.C.V.	OI	OI	Palu	Accided	rear	Acquired	Date
	UNITED STATES TREASURY NOTES.	SD.		1	200,094	100.2580	200,516	200,000	200,056	0.1	(19)	0	1	1.375	1.360	MN	1,615	1,375	11/25/2013	11/30/2018
	UNITED STATES TREASURY NOTE	SD		1	195,618	97.1720	194.344	200,000	196,860	0	424	0	0	1.625	1.860		2,045	1,625	01/08/2013	11/15/2022
912828-XP-0	UNITED STATES TREASURY NOTE			1	999,574	99 . 4690	994,690	1,000,000	999,651	0		0	0	0.625	0.640	JJ	2,615	0	08/21/2015	07/31/2017
	Bonds - U.S. Governments - Iss				1,395,286	XXX	1,389,550	1,400,000	1,396,567	0	483	0	0	XXX	XXX	XXX	6,275	3,000	XXX	XXX
Bonds - U.S.	Governments – Residential Mor	tgage-Backe	d Securiti	es																
000010 110 0	GOVERNMENT NATL MTG ASSOC			455	500 005	400 4400	000 000	570 474	504.040	0	(0,005)	2		4 000	0.000	MON	4 000	00, 000	00/47/0040	40/45/0040
3620AR-MG-3	#737559 GOVERNMENT NATL MTG ASSOC			1FE	588,035	106 . 4480	609,386	572,471	584,646	0	(3,695)	0		4.000	3.380	i i	1,908	22,899	09/17/2010	10/15/2040
3620C4-YF-1	#748710 GOVERNMENT NATL MTG ASSOC			1FE	704,353	106 . 4480	729,928	685,711	701,861	0	(1,163)	0	μ	4.000	3.420	MON	2,286	27 , 428	09/17/2010	10/15/2040
3620C4-YH-7				1FE	765,874	106 . 4480	793,683	745,603	761,662	0	(2,366)	0	0	4.000	3.450	MON	2,485	29,824	09/17/2010	10/15/2040
	#782438			1FE	370,317	110.6500	410,207	370,722	370,372	0	103	0	0	5.000	4.970	MON	1,545	18,536	09/26/2008	10/15/2038
	Bonds - U.S. Governments - Res Securities				2,428,579	XXX	2,543,204	2,374,507	2,418,541	0	(7,121)	0	0	XXX	XXX	XXX	8,224	98,687	XXX	XXX
	Bonds - U.S. Governments - Sub				3,823,865	XXX	3,932,754	3,774,507	3,815,108	0	(6,638)	0	0	XXX	XXX	XXX	14,499	101,687	XXX	XXX
	Political Subdivisions of Sta	ites, Territ	ories and				uer Obligations				(1= 100)									
	ANN ARBOR MI SCH DIST Bonds – U.S. Political Subdivi	oiono of Cto	atoo Torri	1FE	646,664	112.3180	589,670	525,000	584,881	0	(17,400)	0	0	5.000	1.480	MN	4,375	26,250	05/15/2012	05/01/2019
1099999 - 1	Possessions (Direct and Guar				646,664	XXX	589,670	525,000	584,881	0	(17,400)	0	0	XXX	XXX	XXX	4,375	26,250	XXX	XXX
2499999 - 1	Bonds - U.S. Political Subdivi Possessions (Direct and Guar Political Subdivisions of St	anteed) - Sι	ubtotals -	U.S.																
Davida II C	(Direct and Guaranteed)		h I : 4 :	and all Man	646,664	XXX	589,670	525,000	584,881	0	(17,400)	0	0	XXX	XXX	XXX	4,375	26,250	XXX	XXX
Bonds - U.S.	Special Revenue and Special A	ISSESSMEIT U	o i rgat rons	and an inon	-buaranteeu obi	Tgat rons of Ag	encres and Autr	I GOVE	rninents and the	II POITLICAL SUDUIN	visions - Issuer Obl	rgat rons	1	ı		1			1	
13033F - Q3 - 7	A		1	1FE	853,245	103.2770	862,363	835,000	838,598	0	(3,962)	0	0	5.000	4.490	MN	5,335	41,750	01/11/2012	11/15/2042
	CHICAGO IL TRANSIT AUTH SALES		1	1FE	526,775	110.8910	554,455	500,000	517 , 193	0	(2,478)	0	0	5.250	4.570	JD	2,188	26,250	10/27/2011	12/01/2028
198504-UC-4	COLUMBIA SC WTRWKS & SWR SYS		1	1FE	556,350	114.5210	572,605	500,000	533,922	0	(5,993)	0	0	5.000	3.530	FA	10,417	25,000	01/19/2012	02/01/2041
235036-07-3	DALLAS-FORT WORTH TX		1	1FE	924.585	114 . 0490	929.499	815.000	884.359	0	(13, 113)	0	0	5.000	3.090	MN	6.792	40,750	10/19/2012	11/01/2030
343136-L7-0	FLORIDA ST TURNPIKE AUTH		1	1FE	567,525	112.1750	560,875	500,000	559,857	0	(7,668)	0	0	6.800	3.160		17,000	0	07/06/2015	07/01/2039
414005-QD-3	HARRIS CNTY TX		1	1FE	621,580	117 .9840	589,920	500,000	585,475	0	(11,861)	0	0	5.000	2.210		9,444	25,000	11/15/2012	08/15/2026
414005-QG-6	HARRIS CNTY TX	·	1	1FE	901,965	116.0790	870,593	750,000	856,844	0	(14,582)	0	0	5.000	2.640	FA	14 , 167	37 , 500	10/05/2012	08/15/2029
451152-SR-4	IDAHO ST BOND BANK AUTH REVENU	ļ		1FE	632,345	118.5620	592,810	500,000	586,963	0	(14,358)	0	0	5.000	1.780	MS	7,361	25,000	09/28/2012	09/15/2021
592481-DH-5	MET SAINT LOUIS MO SWR DIST		1	1FE	615,125	119.5570	597,785	500,000	578,478	n	(11,377)	n	n	5.000	2.320	MN	4,167	25,000	09/06/2012	05/01/2026
64972F -4Z -6.	NEW YORK CITY NY MUNI WTR FIN		1	1FE	684,813	114 . 1140	713,219	625,000	663,622	0	(5,672)	0		5.000	3.820		1,389	31,250	01/11/2012	06/15/2044
649907-AW-2			1	1FE	597,050	117 .5400	587 , 700	500,000	568,834	0	(9,162)	0	0	5.000	2.750	A0	6,250	25,000	10/03/2012	10/01/2026
649907 - AX - 0	NEW YORK ST DORM AUTH REVENUES.		4	1FE	475,348	116.9870	467.948	400,000	453,487	^	(7.102)	0	_	5.000	2.810	A0	5.000	20,000	10/03/2012	10/01/2027
681793-7K-5	OMAHA NE PUBLIC PWR DIST PENNSYLVANIA ST TURNPIKE		11	1FE	560,880	110 . 1550	550,775	500,000	536,568	0	(6,482)	0	0 0	5.000	3.420		10,417	25,000	01/18/2012	02/01/2042
709223-D8-1	COMMI			1FE	926 , 145	115 .9140	869,355	750,000	859,395	0	(21,046)	0	Ω	5.000	1.880	JD	3,125	37,500	10/02/2012	12/01/2020
71884A - XZ - 7	EXC			1FE	500,000	97.7280	488,640	500,000	500,000	0	0	0	0	2.802	2.800	JJ	8,912	0	04/22/2015	07/01/2023
	S W TX HGR EDU AUTH		1	1FE	1,632,270	112.9810	1,694,715	1,500,000	1,577,537	0	(14,635)	0	0	5.000	3.800		18,750	75,000	01/11/2012	10/01/2041
89602N-ZF-4	TUNNELA		1	1FE	619,820 565,650	122.0050	610,030 549,790	500,000 500,000	583,601	0	(11,085)	0	0	5.000 4.550	2.350 3.070		3,194 3,792	25,000 22,750	08/03/2012	11/15/2024
91444U-LU-4	UNIV OF MASSACHUSETTS MA BLDG	4		IFE	000,000	J9066. BOI		ປປປ , ປປປ			(3,61/)	L 0	J	4.550	3.0/0	WIIV			04/23/2015	11/01/2025

Chauting All I	Long Torm DONDS	Owned December 31	1 of Current Voor

								Showing All L	ong-Term BO l		mber 31 of Current '									
1	2	C	Codes	6	7	Fair	Value	10	11	Ch	ange in Book / Adjust	ed Carrying Value				Interes	st		Da	tes
		3 4 F c	=			8	9		D I.	12	13	14 Current Year's Other	Total Foreign	16	17	18	19	20	21	22
CUSIP		i	Bond	NAIC	Actual	Rate Used to Obtain Fair	Fair	Par	Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amortization)/	Than Temporary Impairment	Exchange Change In	Rate	Effective Rate	When	Admitted Amount Due &	Amount Rec. During		Stated Contractual Maturity
Identification	Description	Code n	, ,	Designation		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	Bonds - U.S. Special Revenue an	d Specia	I Assessment	Obligations						(,										
	and all Non-Guaranteed Obliga Authorities of Governments an	tions of	Agencies an	d hdiviaiana																
	Issuer Obligations	u mem r	ruiititai su	DUIVISIONS -	12,761,471	XXX	12,663,077	11,175,000	12,246,766	0	(164.193)	0	0	XXX	XXX	XXX	137,700	507,750	XXX	xxx
Bonds - U.S.	Special Revenue and Special As	sessment	Obligations	and all Non						ir Political Subdi		Mortgage-Backed S	Securities				,			
	FÉDERAL HOME LN MTG CÔRP																			
3128MM-P6-4	#G18444 FEDERAL HOME LN MTG CORP			1FE	320,565	101.9880	314,836	308,699	318,544	0	(2,425)	0	0	2.500	1.700	MON	643	7 ,717	09/05/2012	09/01/2027
3128MM-P8-0	#G18446			1FE	1,344,472	101.5210	1,313,609	1,293,928	1,335,419	0	(9,751)	0	0	2.500	1.710	MON	2,696	32,348	09/17/2012	10/01/2027
3128MM-PQ-0	FEDERAL HOME LOAN MTG CORP #G18430			1FE	475.126	103.1940	476.312	461.567	474.056	0	(3,482)	0	0	3.000	2.220	MON	1.154	13,847	03/20/2012	04/01/2027
2420DC TD 0	FEDERAL HOME LOAN MTG CORP			455	220, 072	404 0470	200 227	242.050	240.702	0	, ,	0	0			MON	040	,		
3128PS-TP-2	FEDERAL HOME LOAN MTG CORP			1FE	320,973	104.9470	328,337	312,859	318,792	0	(2,143)	0	υ	3.500	2.820	MON	913	10,950	09/17/2010	10/01/2025
3128PV-AL-4	#J15411FEDERAL HOME LOAN MTG CORP			1FE	799,335	106 . 4330	826,856	776,879	794,570	0	(2,405)	0	0	4.000	3.270	MON	2,590	31,075	04/15/2011	05/01/2026
3128PV-BD-1	#J15436			1FE	527,511	106.4330	545,673	512,691	525,306	0	(2,523)	0	0	4.000	3.150	MON	1,709	20,508	04/15/2011	05/01/2026
3128PV-CG-3	FEDERAL HOME LOAN MTG CORP			1FE	571.403	106,4330	591.076	555.350	567,939	0	(4,572)	0	0	4.000	3 . 130	MON	1,851	22,214	04/15/2011	05/01/2026
	FEDERAL HOME LOAN MTG CORP				,		, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	,		, , ,						,	,		
3128PV-QT-0	FEDERAL HOME LOAN MTG CORP			1FE	442,678	106 . 4330	453,921	426 , 485	440,384	0	(3,104)	0	μ	4.000	2.990	MON	1,422	17,059	05/11/2011	07/01/2026
312945-6J-2				1FE	1,482,464	107 .8460	1,553,867	1,440,816	1,482,464	0	(6,423)	0	0	<u>4</u> .500	3.980	MON	5,403	64,837	04/29/2011	03/01/2041
312946-LR-5	#A97536			1FE	1,101,302	107 .8460	1,154,696	1,070,687	1, 101, 302	0	(2,896)	0	0	4.500	3.830	MON	4,015	48 , 181	04/29/2011	03/01/2041
3132L5-SE-4	FEDERAL HOME LN MTG CORP #V80517			1FE	1,037,630	106.2750	1,042,325	980,776	1,037,208	0	(8,383)	0	0	4.000	2.880	MON	3,269	39,231	07/17/2014	10/01/2043
3132L7-ED-7	FEDERAL HOME LN MTG CORP #V81932			1FE	2.061.535	103.1770	2.044.623	1.981.649	2,060,574	0	(1,160)	0	ا ا	3.500	2.850	MON	5.780	5.780	11/03/2015	10/01/2045
	FEDERAL HOME LN MTG CORP			T	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,, ,,	, , , , , ,									,	,		
3132QL -NJ -8	#Q30392 FEDERAL HOME LN MTG CORP			1FE	1,019,107	103.3290	999,918	967,698	1,015,802	0	(4,862)	0	0	3.500	2.750	MON	2,822	31,047	01/06/2015	12/01/2044
3132QS-4S-4	#Q36232	ļ		1FE	1,035,421	103 . 1150	1,022,048	991,167	1,035,345	0	(336)	0	0	3.500	2.850	MON	2,891	5,782	10/01/2015	09/01/2045
3132QU-DC-4	FEDERAL HOME LN MTG CORP #Q37298			1FE	1,542,231	103.1750	1,538,560	1,491,204	1,541,969	0	(262)	0	0	3.500	2.950	MON	4,349	0	11/20/2015	11/01/2045
3138EN-NY-1	FEDERAL NATIONAL MTG ASSOC #AL5806			1FE	2,331,996	105,4010	2,323,961	2.204.871	2,318,243	٥	(24,836)	0	٥	3.500	2.160	MON	6.431	77 , 170	09/25/2014	09/01/2029
	FNMA POOL AL6060			1FE	958,803	106.2470	954,712	898,570	953,832	0	(9,778)	0	D	4.000	2.650	MON	2,995	35,943	11/10/2014	11/01/2044
3138WA-WV-5	FEDERAL NATIONAL MTG ASSOC #AS1559.			1FE	856,316	106.2560	861.055	810.353	854 .854	0	(7,207)	0	0	4.000	2.890	MON	2,701	32,414	06/20/2014	01/01/2044
3138WF-UV-6	FEDERAL NATIONAL MTG ASSOC			1FE	1.035.084	103.4580	1,027,376	993.035	1,035,084	0		0	0	3.500	2.860	MON	2.896	0	12/01/2015	10/01/2045
	FEDERAL NATIONAL MTG ASSOC			T	1				, ,			0	ע				, , , , , ,			
	#AX4900 FANNIE MAE 11-20 CA			1FE 1FE	2,427,667	103 .4430 101 .3940	2,401,857 297,986	2,321,911 293,889	2,421,809 295,971	0	(13,475) (4,194)	0	0 n	3.500	2.740 2.260	MON MON	6,772 857	81,267 10,286	12/11/2014 03/01/2011	12/01/2044 07/25/2024
	FEDERAL NATIONAL MTG ASSOC			T					,		, , ,		ע					,		
31419A-Y3-5	#AE0729 FEDERAL NATIONAL MTG ASSOC			1FE	406,019	105.9590	411,506	388,361	401,330	0	(4,345)	0	0	4.000	2.790	MON	1,295	15,534	05/31/2011	01/01/2026
31419A-YA-9		L		1FE	335.825	105.9590	340,566	321,411	333,053	0	(4.036)	0	0	4.000	2.670	MON	1,071	12,856	05/31/2011	01/01/2026

Chauting All I	Long Torm PONDS	Owned December 31	1 of Current Voor

								Showing All L	ong-Term BON	IDS Owned Dece	ember 31 of Current	Year								
1	2		odes	6	7	Fair '	Value	10	11		nange in Book / Adjust	ed Carrying Value				Interes	st		Da	ates
CUSIP		3 4 F O r e i q		NAIC	Actual	Rate Used to Obtain Fair	9 Fair	Par	Book/ Adjusted Carrying	12 Unrealized Valuation Increase/	13 Current Year's (Amortization)/	14 Current Year's Other Than Temporary Impairment	Total Foreign Exchange Change In	16 Rate	17 Effective Rate	18 When	Admitted Amount Due &	Amount Rec. During	21	Stated Contractual Maturity
Identification	Description	Code n		Designation	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	Bonds - U.S. Special Revenue a and all Non-Guaranteed Oblig Authorities of Governments a Residential Mortgage-Backed Bonds - U.S. Special Revenue a	nd Special ations of nd Their P Securities	Agencies an Political Su	Obligations nd ubdivisions –	22,734,975	XXX	22,825,676	21,804,856	22,663,850	0	(122,598)	0	0	XXX	XXX	XXX	66,525	616,046	XXX	XXX
	and all Non-Guaranteed Obliga Authorities of Governments an Subtotals – U.S. Special Rev Obligations and all Non-Guara Governments and Their Politic	nd Their P enue and S anteed Obl cal Subdiv	Political Su Special Asse igations of risions	ubdivisions - essment f Agencies of	35,496,446	XXX	35,488,753	32,979,856	34,910,616	0	(286,791)	0	0	XXX	XXX	XXX	204,225	1,123,796	XXX	XXX
	istrial and Miscellaneous (Unaf	filiated)	- Issuer Ob	bligations																
00101J-AE-6	ADT CORP	ļ		3FE	499,480	99.5000	497,500	500,000	497,500	13,646	104	0	0	2.250	2.270	JJ	5,188	11,250	06/27/2012	07/15/2017
00287Y-AJ-8 031162-BR-0	ABBVIE INC	ļ		2FE 2FE	758,355 499,455	99.8050 99.6240	748,538 498,120	750,000 500,000	754,510 499,745	0	(2,393)	0	0	1.750 1.250	1 .410 1 .280	MN MN	2,005 L. 677	13 , 125 6 , 250	05/15/2014 05/19/2014	11/06/2017 05/22/2017
037833-AJ-9	APPLE INC	·····	···	1FE	996.310	99.1860	991,870	1.000.000	998.249	0	735	0	0	1.000	1.070	MN	1,611	10.000	04/30/2013	05/03/2018
06051G-EX-3	BANK OF AMERICA CORP			2FE	503,060	100.3240	501,625	500,000	501,920	0	(601)	0	0	2.600	2.460	JJ	5,994	13,000	01/24/2014	01/15/2019
07177M-AA-1	BAXALTA INC	ļ	1	2FE	744,930	98.9600	742,200	750,000	745,147	0	217	0	0	4.000	4.080	JD	667	15,000	06/18/2015	06/23/2025
096630 - AA - 6 126650 - CH - 1	BOARDWALK PIPELINES LLC CVS HEALTH CORP	 		2FE 2FE	573,495 499,650	100.9690 99.9400	504,845 499,700	500,000 500,000	512,929 499,701	0	(14,447)	0	0	5.875 1.900	2.850 1.920	MN JJ	3,753 4,249	29,375	08/03/2011 07/13/2015	11/15/2016 07/20/2018
151020-AQ-7	CELGENE CORP			2FE	499.095	99.2460	496,230	500,000	499,161	0		0	0 0	2.875	2.910	FA	5,550	 0	08/03/2015	08/15/2020
172967 - GS - 4	CITIGROUP INC.			2FE	494,230	99 . 1540	495,770	500,000	496,861	0	1,301	0	0	1.750	2.020	MN	1,458	8,750	12/12/2013	05/01/2018
189054-AT-6	CLOROX COMPANY	ļ	1	2FE	498,415	98.7260	493,635	500,000	498,886	0	147	0	0	3.050	3.080	MS	4,490	15,250	09/10/2012	09/15/2022
191098-AK-8	COCA COLA BOTTL CO CONSL	ļ	1	2FE	749,813	100.0460	750,352	750,000	749,814	0	2	0	0	3.800	3.800	MN	2,850	0	11/20/2015	11/25/2025
224044-BQ-9 268648-AP-7	COX COMMUNICATIONS INC	ļ		2FE 1FE	558 , 110 1 , 249 , 288	103.3850 93.3070	516,925	500,000 1,250,000	520,923 1,249,646	 0	(22,556)	0	J	5.875 1.875	1 . 260 1 . 880	JD JD	2,448 1,953	29,375	04/30/2014 06/03/2013	12/01/2016 06/01/2018
29273R - BE - 8	ENERGY TRANSFER PARTNERS		1	2FE	409.075	72.7110	363,555	500,000	409,676	0	601	0	0	4.900	6.560	MS	7,214	23,430	09/28/2015	03/15/2035
38141G-RC-0	GOLDMAN SACHS GROUP INC			1FE	754,073	100.8630	756,480	750,000	752,087	0	(980)	0	0	2.375	2.230	JJ	7,867	17,813	12/05/2013	01/22/2018
38145X - AA - 1	GOLDMAN SACHS GROUP INC	ļ	-	1 <u>FE</u>	498,420	100.7140	503,575	500,000	499,002	0	307	0	0	2.625	2.690	JJ	5,505	13 , 125	01/28/2014	01/31/2019
406216-BF-7 423074-AX-1	HALLIBURTON CO	····		1FE 2FE	498,975 499,335	98.8440 100.9310	494 , 220 504 , 655	500,000 500,000	499,001 499,369	0	26	0	D	2.700 3.950	2.740 3.960	MN J J	1,800 L. 9,820 L	0 0	11/05/2015 06/23/2015	11/15/2020 07/15/2025
464287-22-6	ISHARES BARCLAYS AGGREGATE	#		1	203.575	108.0100	202 . 195	1.872	203.575	0		0	0	0.000	0.000	N/A	020	3.579	08/18/2015	
46625H-JR-2	JPMORGAN CHASE & CO.			1FE	498,925	100 . 4240	502,120	500,000	499,324	0	210	0	0	2.350	2.390	JJ	4,994	11,750	01/24/2014	01/28/2019
478111-AA-5	JOHNS HOPKINS HEALTH SYS	ļ		1FE	1,000,000	99.2350	992,359	1,000,000	1,000,000	0	0	0	0	1.424	1.420	MN	1,820	14,240	05/01/2013	05/15/2018
49456B-AF-8 50076Q-AY-2	KINDER MORGAN INC/DELAWA KRAFT FOODS GROUP INC		11	2FE 2FE	746,985 499.085	86 . 4000 100 . 7220	648,000 503,610	750,000 500,000	747 ,244 499 ,728	0	236 185	0	0	4.300	4.340 2.280	JD JD	2,688 813	32,698	11/24/2014	06/01/2025
559080-AB-2	MAGELLAN MIDSTREAM PARTN	····	··	2FE2FE	539,310	100.7220	513,600	500,000	516,926	 0	(21,213)	0		2.250 5.650	1.320	AO	5.964 L	28,250	05/30/2012 12/08/2014	06/05/2017 10/15/2016
565849-AD-8	MARATHON OIL CORP			2FE	572,125	101.9320	509,660	500,000	539,315	0	(22,034)	0	0	6.000	1.430	AO	7,500	30,000	06/30/2014	10/01/2017
565849-AL-0	MARATHON OIL CORP	ļ	1	2FE	498,855	80.4840	402,420	500,000	498,904	0	49	0	0	3.850	3.870	JD	1,604	9,144	06/01/2015	06/01/2025
58933Y - AR - 6	MERCK & CO INC	ļ	1	1FE	1,004,930	97.3490	973,500	1,000,000	1,004,642	0	(288)	0	0	2.750	2.690	FA	10,771	13,750	04/22/2015	02/10/2025
61747Y-DT-9 64952W-BR-3	MORGAN STANLEY NEW YORK LIFE GLOBAL FDG	·····		1FE 1FE	536,925 1,247,338	103.5810	517,905 1,249,450	500,000 1,250,000	510,531 1,248,990	0	(8,324) 855	0	U	4.750 1.125	2.980 1.190	MS	6,531 4,688	23,750	09/18/2012 01/16/2014	03/22/2017 03/01/2017
655044 - AK - 1	NOBLE ENERGY INC		1	2FE	759.375	97.8180	733,635	750.000	759,088	0	(287)	0	0	5.625	5.220	MN	7,031	0 14,003	11/16/2015	05/01/2021
747525-AD-5	QUALCOMM INC			1FE	999,200	99.0280	990,280	1,000,000	999,294	0	94	0	0	2.250	2.260	MN	2,563	11,250	05/13/2015	05/20/2020
751212-AB-7	RALPH LAUREN CORP.	ļ	1	1FE	498,975	100.9520	504,760	500,000	499,046	0	71	0	0	2.625	2.660	FA	4,849	0	08/13/2015	08/18/2020
78573A-AB-6 811065-AA-9	SABMILLER HOLDINGS INC	ļ		1FE 2FE	568,095 521,105	100.7690	554,235 503,550	550,000 500,000	557,076 507,981	0	(6,729) (8,271)	0	U	2.450 2.700	1.200 1.010	JJ	6,213 600	13,475	05/06/2014 05/22/2014	01/15/2017 12/15/2016
845467-AL-3	SOUTHWESTERN ENERGY CO		1	2FE	748,365	63.0000	472,500	750,000	748,487	0	(0,271)	0	0 0	4.950	4.970	JJ	16,294	18,563	01/20/2015	01/23/2025
883556 -BD -3	THERMO FISHER SCIENTIFIC			2FE	499,705	99.6460	498,230	500,000	499,898	0	93	0	0	1.300	1.310	FA	2,708	6 , 500	12/04/2013	02/01/2017
90331H-MC-4	US BANK NA CINCINNATI	ļ	11	1FE	499,925	99.8550	499,275	500,000	499,973	0	25	0	0	1 . 100	1.100	JJ	2,307	5,500	01/27/2014	01/30/2017
913017 - BU - 2 91324P - CL - 4	UNITED TECHNOLOGIES CORP UNITEDHEALTH GROUP INC	 		1FE 1FE	749,355 499,365	100.3000	754,230 501,500	750,000 500,000	749,811 499,456	0	130	0	Ď	1.800 1.900	1.810 1.940	JD	1 , 125 4 . 169	13,500	05/24/2012	06/01/2017 07/16/2018
91324P-CL-4 92343V-CH-5	VERIZON COMMUNICATIONS	<u> </u>		2FE		100.3000	501,500	536,000		 n i	91 n i	U	را ر	2.625		JJ FA	5.081	14.070	07/20/2015 08/21/2014	02/21/2020
92553P-AB-8	VIACOM INC			2FE	573,710	106.4620	532,315	500,000	540,307	0	(22,435)	0	0	6.125	1.470	AO	7,316	30,625	06/30/2014	10/05/2017
931142-CV-3	WAL-MART STORES INC			1FE	1,631,670	107 .2190	1,608,285	1,500,000	1,627,045	0	(2,874)	0	0	4.875	4.310	JJ	35,141	73 , 125	04/29/2014	07/08/2040
942683-AG-8	WATSON PHARMACEUTICALS I	ļ		2FE	746,558	99.8790	749,100	750,000	748,756	0	692	0	0	1.875	1.970	A0	3,516	14,063	09/27/2012	10/01/2017
982526-AR-6 89352H-AM-1	WM WRIGLEY JR CO TRANS-CANADA PIPELINES	Λ		2FE 1FE	499,445 1,590,210	99.8970 94.5460	499,485 1,418,205	500,000 1.500,000	499,849 1,585,193	0	186	0	0	1.400 4.625	1 . 430 4 . 170	AO MS	1,361 23,125	7,000 69.375	10/16/2013 05/06/2014	10/21/2016 03/01/2034
	BNP PARIBAS			1FE	511,490	101.4330	507 , 170	500,000	506, 611	0	(3, 143)	0	0	2.700	2.180		4.913	13,500	12/10/2013	08/20/2018

Showing All Lo	ng-Term BONDS O	iwnad Dacamhar 3°	1 of Current Vear

								Showing All L	ong-Term BOI	NDS Owned Dece	mber 31 of Current	Year								
1	2		Codes	6	7	Fair	Value	10	11	Ch	ange in Book / Adjust					Intere				tes
		3 4 F C I E E E E E E E E E	: : : :			8 Rate Used to Obtain	9		Book/ Adjusted	12 Unrealized Valuation	13 Current Year's	14 Current Year's Other Than Temporary	Total Foreign Exchange Change	16	17 Effective	18	19 Admitted Amount	20 Amount Rec.	21	22 Stated Contractual
CUSIP			Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	In	Rate	Rate	When	Due &	During		Maturity
Identification	Description	Code r	CHAR			Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of 070	Paid	Accrued	Year	Acquired	Date
21686C - AD - 2 22546Q - AL - 1	RABOBANK NEDERLAND UTREC CREDIT SUISSE NEW YORK.		F	1FE 1FE	530,225	102.2230	511,115 497,635	500,000 500,000	510,382 .499.931	0	(9,751)	0	را 0	3.375 1.375	1.370 1.380	JJ MN	7,594 668	16,875 6,875	12/10/2013 05/22/2014	01/19/2017 05/26/2017
25152R-WY-5	DEUTSCHE BANK AG LONDON	J	F	1FE	849,703	99.3550	844,518	850,000	849,858	0		0	0	1.350	1.360	MN	988	11,475	05/22/2014	05/30/2017
44328M-AL-8 53944V-AA-7		ļļļ	F	1FE 1FE	784 , 140 499 . 925	100 .8490 100 .3970	756,375	750,000 500,000	753,734 499.957	0	(9,290)	0	0	3.100 2.300	1.830		2,390 1,086	23,250	08/22/2012 12/13/2013	05/24/2016 11/27/2018
	LLOYDS BANK PLCPETROBRAS INTL FIN CO	<u></u>	F	3FE	747,473	99.5990	501,985 747,000	750,000	747,000	(2,960)	544	0	0	3.875	3.940		12,432	29,063	01/20/2011	01/27/2016
89153V - AA - 7		اِا	<u> </u>	1FE	488,010	100 . 1780	500,890	500,000	497 , 121	0	2,500	0	0	1.500	2.010		2,792	7,500	03/29/2012	02/17/2017
89153V-AJ-8 980888-AD-3		t /	Г F	1FE 2FE	997,800 923,862	99.6680 101.2800	996,680 936,849	1,000,000 925,000	999,237	0 0	737	0	را ا	1.000 4.000	1.070 4.010		4,750 10,175	10,000	01/08/2014 09/14/2010	01/10/2017 09/22/2020
	Bonds - Industrial and Miscella	aneous (U	naffiliated)					, , , , , , , , , , , , , , , , , , , ,	,	40,000							, ,	,		
Bonds - Indi	Obligations ustrial and Miscellaneous (Unaf	filiated)	- Resident	ial Mortgage	37,885,158 Backed Securitie	es XXX	36,698,613	37,112,872	37,598,803	10,686	(147,020)	U	0	XXX	XXX	XXX	293,659	855,809	XXX	XXX
	HSI ASSET SECURITIZATION			T																
40431J-AF-0	CORPO 07-0PT1 MNOVASTAR HOME EQUTIY LOAN	ļ	13	1FM	1,021	1.7950	1,319	73,474	0	0	0	0	0	0.651	0.00	MON	5	309	07/01/2010	12/25/2036
66989E-AF-2	2007-2 M1WAMU ASSET-BACKED	ļ	13	1FM	556	7.6610	3,600	46,991	0	0	0	0	0	0.721	0.00	MON	4	233	07/01/2010	09/25/2037
93364E-AG-9		ļ	13	1FM	68	0.1710	4	2,278	0	0	0	0	0	0.761	0.00	MON	0	12	07/01/2010	05/25/2047
82846G-AH-3			F13	1FE	1,012,450	101.2180	1,012,180	1,000,000	1,001,203	0	(285)	0	0	1.966	1.890	JAJ0	3,933	19,404	05/15/2012	01/21/2055
3399999 -	Bonds - Industrial and Miscella			-	1,014,095	XXX	1 017 102	1.122.743	1 001 202	0	(285)	0	0	XXX	XXX	XXX	3.942	19.958	XXX	XXX
Bonds - Indi	Residential Mortgage-Backed Sustrial and Miscellaneous (Unaf			al Mortgage-F			1,017,103	1,122,743	1,001,203	U	(200)	U	U	۸۸۸	۸۸۸	ΛΛΛ	3,942	19,900	<u> </u>	
	AVENTURA MALL TRUST 13-AVM C			1FM	497 , 355	100.6650	503,325	500,000	498,485	0	1,031	0	0	3.867	3.920	MON	1,559	18,973	12/10/2013	12/05/2032
17319W-AG-4	CITIGROUP COMMERCIAL MORTGAGE 13-SMP B			1FM	512,491	98.7500	493,750	500,000	505,199	0	(2,667)	0	0	2.435	1.870	MON	1,015	12,175	03/05/2013	01/12/2030
21870L -AJ -5	CORE INDUSTRIAL TRUST 15-CALW	l		1FM	774,812	97.2510	729,383	750,000	772,343	0	(2,470)	0	0	3.555	3.000	MON	2,222	17 ,775	03/31/2015	02/10/2034
36197R-AA-5	GSMS 2013-NYC5 A			1FM	1,024,989	100 . 4390	1,004,390	1,000,000	1,010,508	0	(5,331)	0	0	2.318	1.760	MON	1,932	23,180	03/18/2013	01/10/2030
36249K-AC-4	GSMS 2010-C1 A2 GS MORTGAGE SECURITIES	 	11	1FM	1,029,960	107 .2180	1,072,180	1,000,000	1,014,611	0	(3,126)	0	J	4.592	4.200	MON	3,827	45,920	08/04/2010	08/10/2043
36249K - AG - 5 43289U - AN - 5.	CORPORA 10-C1 B		11	1FM	1,029,982 502.656	108 . 2260 99 . 8800	1,082,260 499,400	1,000,000 500,000	1,014,838	0	(3,120) (575)	0	0	5.148 2.662	4.750 2.530		4,290 1,109	51,480	08/04/2010 01/30/2014	08/10/2043
	MORGAN STANLEY BAML TRUST 14-				,,,,,		, i	·	,		` /					İ				i i
			11	1FM	1,009,940 750,000	100 .4670 98 .9260	1,004,670 741,945	1,000,000 750,000	1,008,515	0	(1,040) 0	0	0 0	3.443 3.644	3.300 3.630		2,869 2,278	34,430 20,499	07/30/2014 02/26/2015	08/15/2047 02/05/2030
78413M-AN-8.	SFAVE COMMERCIAL MORTGAGE SECU 15-5AVE C		1	1FM	502.359	97,6230	488 . 115	500.000	502.208		(151)	0	0	4.388	4.410	MON	1.889	18.588	02/03/2015	01/05/2035
	VNO MORTGAGE TRUST 13-PENN C			1FM	498,132	101 .4110	507,055	500,000	498 , 132	0	0	0	0	4.078	4.090		1,645	20,010	12/05/2013	12/13/2029
92939F-AT-6		ļ	1	1FM	1,009,975	100.3270	1,003,270	1,000,000	1,008,590	0	(1,007)	0	0	3.410	3.270	MON	2,842	34 , 100	07/18/2014	08/15/2047
94989K -BA -0.	WELLS FARGO COMMERCIAL MORTGAG 15-C29 B	ļ	11	1FM.	514,976	98.8320	494 , 160	500,000	514,303	0	(673)	0	0	4 . 194	3.810	MON	1,748	10,485	06/19/2015	06/15/2048
3499999 -	Bonds - Industrial and Miscella			-	9.657.627	XXX	9.623.903	9.500.000	9.599.303	_	(19.129)	0	0	XXX	XXX	XXX	29,225	320.926	XXX	XXX
Bonds - Indu	Commercial Mortgage-Backed Se ustrial and Miscellaneous (Unaf			an-Backed and	.,,		9,023,903	9,000,000	9,099,003	U	(19,129)	<u> </u>	<u> </u>	۸۸۸	۸۸۸	1 ٧٧٧	29,220	320,920	I vyy	^^^
	ALLY MASTER OWNER TRUST 13-1																			
02005A - DE - 5 12549B - AE - 8	A1CIFC FUNDING LTD 13-2A A2L	 	13 13	1FE 1FE	1,000,000 487,500	100.0040 96.7310	1,000,050 483,655	1,000,000 500,000	1,000,000	<u>0</u>	0 3.493	0	J0	0.875 2.269	0.880 2.310		369 2.020	6,429 9,663	02/12/2013 03/31/2014	04/21/2018 04/21/2025
12591F - AD - 8	CNH EQUIPMENT TRUST 13-A A4	1	13	1FE	1,499,950	99.5110	1,492,665	1,500,000	1,499,987	0 L	14	0	0	1.010	1.010	MON		15,150	02/13/2013	02/18/2020
12625J-AA-6.	CPS AUTO TRUST 13-B A	ļ	11	1FE	624,712	99.9460	624,386	624,724	624,718	0	(215)	0	0	1.820	1.820		505	11,370	06/13/2013	09/15/2020
139742-AC-4		ļ	1	1FE	445,622	99.9880	445,647	445,700	445,694	0	(222)	0	0	1.240	1.240	MON	169	5 , 527	06/20/2013	10/20/2017
13975K-AE-9_		1	11	1FE	499,845	99.1760	495,880	500,000	499,885	0	40	0	0	2.100	2.100	MON	321	9.392	01/22/2015	01/21/2020

Showing All	ong Torm BONDS	Owned December	r 31 of Current Vear

									Showing All L	ong-Term BOI		mber 31 of Current									
1	2		Code		6	7		Value	10	11		ange in Book / Adjust					Intere				ites
		3	F o r e	5			8 Rate Used to Obtain	9		Book/ Adjusted	12 Unrealized Valuation	13 Current Year's	14 Current Year's Other Than Temporary	Total Foreign Exchange Change	16	17 Effective	18	19 Admitted Amount	20 Amount Rec.	21	22 Stated Contractual
CUSIP			g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	In	Rate	Rate	When	Due &	During		Maturity
Identification		Code	n	CHAR	Designation	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
14313P-AD-9	CARMAX AUTO OWNER TRUST 13-4A4			1	1FE	999,905	99 .4120	994 , 120	1,000,000	999,959	0	26	0	0	1.280	1.280	MON	569	12,800	10/30/2013	05/15/2019
17119Y-AE-7	RECEIVAB 14-BA B		ļļ	1	1FE	509,994	99 . 0420	505,114	510,000	509,996	0	2	0	0	2.150	2 . 150	MON	487	10,965	09/18/2014	01/15/2020
210717-AA-2					1FE	795 , 109	99.0500	787 ,571	795,125	795,124	0	7	0	0	1.334	1.330	MN	1,768	13,524	07/14/2014	11/01/2020
29108Q-AA-0	EMERSON PARK CLO LTD 13-1A . A1AFORD CREDIT AUTO OWNER			13	1FE	1,600,000	98 . 1250	1,570,000	1,600,000	1,600,000	0	0	0	0	1.872	1.720	JAJ0	5,444	24,528	07/19/2013	07/15/2025
34530R-AA-6.	TRUST/F 15-1 A			1	1FE	499,822	98.7380	493,695	500,000	499,854	0	32	0	0	2.120	2.120		471	9,540	01/13/2015	07/15/2026
36318W-AA-8 36320C-AA-8				13	1FE 1FE	3,500,000 1,994,120	98 .5140 97 .6000	3,447,990 1,952,000	3,500,000	3,500,000 1,999,458	0	0 5.338	0	0	1.872	1.710 1.690		11,910 4,246	53,655	02/13/2013 09/30/2013	04/15/2025 11/16/2025
38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES			13	1FE	987,500	97 .8270	978,270	1,000,000	991,869	0	2,845	0	0	1.469	1.780	JAJ0	2,736	14,312	09/24/2014	04/25/2025
57165L - AA - 2	MARRIOTT VACATION CLUB OWNER T 10-1A A			1	1FE	246,433	101.9960	251,381	246,460	246,445	0	(134)	0	0	3.540	3.540	MON	267	8,725	11/05/2010	10/20/2032
67741Y-AA-6	OHIO PHASE-IN-RECOVERY FUNDING 13-1 A1				1FE	512,647	99.7220	511,231	512,656	512,656	0	0	0	0	0.958	0.950	JJ	2,456	4,911	07/23/2013	07/01/2018
68267Y-AA-8			ļļ	1	1FE	999,979	100.0920	1,000,920	1,000,000	999,994	0	6	0	0	2.430	2.430	MON	878	24,300	04/09/2014	06/18/2024
68268B-AA-7				1	1FE	999,845	100 . 1210	1,001,210	1,000,000	999,931	0	59	0	0	2.470	2.470	MON	892	24,700	07/23/2014	09/18/2024
82650H-AA-1				1	1FE	326,073	99 . 4020	324,214	326 , 165	326,073	0	(141)	0	0	2.200	2.210	MON	219	7 , 176	10/29/2013	10/20/2030
82651N-AA-7				1	1FE	97 , 065	100.0840	97 , 156	97,074	97,074	0	(81)	0	0	3.510	3.510	MON	104	3,407	10/14/2010	11/20/2025
82651U-AA-1				1	1FE	85,647	99.7800	85,472	85,660		0	(39)	0	0	2.380	2.380	MON	62	2,039	07/11/2012	03/20/2029
82652D-AA-8				1	1FE	343,723	100.0450	343,934	343,776	343,723	0	(177)	0	0	2.050	2.050	MON	215	7,047	07/08/2014	06/20/2031
98160N-AD-1	TR 13-B A4			1	1FE	749,796	99.5990	746,992	750,000	749,913	0	58	0	0	1.320	1.320		440	9,900	10/23/2013	01/15/2020
26827E-AC-9	.ECAF LTD 15–1A A2 Bonds – Industrial and Miscella	neous	 (Unaf f	11 filiated)	1FE	500,000	99.0630	495,315	500,000	500,000	0	D	0	0	4.947	4.940	MON	1,099	12,161	06/15/2015	06/15/2040
	Loan-Backed and Structured Se	ecuriti	es			20,305,287	XXX	20,128,868	20,337,340	20,320,813	0	10,911	0	0	XXX	XXX	XXX	38,320	332,997	XXX	XXX
3899999 -	Bonds - Industrial and Miscella - Industrial and Miscellaneou				- Subtotals	68,862,167	XXX	67,468,487	68,072,955	68,520,122	10.686	(155,523)	0	0	XXX	XXX	XXX	365.146	1,529,690	XXX	l xxx
7799999 -	Bonds - Total Bonds - Subtotals				S	52,688,579	XXX	51,340,910	50,212,872	51,827,017	10,686	(328, 130)	0	0	XXX	XXX	XXX	442,009	1,392,809	XXX	XXX
7899999 -	Bonds - Total Bonds - Subtotals Securities	s - Res	identi	ial Mortga	age-Backed	26,177,649	XXX	26,385,983	25,302,106	26,083,594	0	(130,004)	0	0	XXX	XXX	XXX	78,691	734,691	XXX	XXX
	Bonds - Total Bonds - Subtotals Securities					9,657,627	XXX	9,623,903	9,500,000	9,599,303	0	(19, 129)	0	0	XXX	XXX	XXX	29,225	320,926	XXX	XXX
8099999 -	Bonds - Total Bonds - Subtotals Structured Securities	s - Oth	ner Loa	an-Backed	and	20,305,287	XXX	20,128,868	20,337,340	20,320,813	0	10,911	0	0	ХХХ	XXX	XXX	38,320	332,997	XXX	XXX
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8399999	Subtotals - Total Bonds					108,829,142	XXX	107,479,664	105,352,318	107,830,727	10,686	(466,352)	0	0	XXX	XXX	XXX	588,245	2,781,423	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1 Showing All PREFERRED STOCKS Owned December 31 of Current Year

										ERRED ST	OCKS Own		of Current Year							
1	2	Co	des	5	6	7	8	Fair \	/alue	11		Dividends			Change in E	Book/Adjusted Carryin	ig Value		20	21
		3	4					9 Rate Per	10		12	13	14	15	16	17	18	19 Total		
								Share								Current Year's	Total	Foreign		
					Par	l	Book/	Used to				Amount	Nonadmitted	Unrealized	Current	Other-Than-	Change	Exchange		
QUIQUE				Number	Value	Rate	Adjusted	Obtain			Declared	Received	Declared	Valuation	Year's	Temporary	In D. (A.C.) (Change	NAIC	D .
CUSIP	Description	0-4-		Of	Per	Per	Carrying	Fair	Fair	Actual	but	During	But	Increase/	(Amortization)	Impairment	B./A.C.V.	In D (A C) (Desig-	Date
Identification	Description Miscellaneous (Unaffiliated)	Code	Foreign	Shares	Share	Share	Value	Value	Value	Cost	Unpaid	Year	Unpaid	(Decrease)	Accretion	Recognized	(15+16-17)	B./A.C.V.	nation	Acquired
	WELLS FARGO & COMPANY 6%			8.700.000	25.00	0.000	229,680	26 . 400	229,680	225,000	1 0	L0	0	4.680	Ι 0	Λ.	4,680	۸۱	P2LFE	12/03/2015
	trial and Miscellaneous (Unaffiliate	4)			23.00	0.000	229,680	XXX	229,680	225,000	Λ	0	Λ	4,680	Λ	Λ	4,680	0	XXX	XXX
0433333 - IIIUUS	tiral and wiscernaneous (onairirrate	u)			1	1	223,000	۸۸۸	229,000	223,000	0	0	0	4,000	U	U	4,000	U	۸۸۸	^^^
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8999999 Total	Preferred Stocks						229,680	XXX	229,680	225,000	0	0	0	4,680	0	0	4,680	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2 Showing all COMMON STOCKS Owned December 31 of Current Year

						Snow	ing all COMMC	IN STOCKS	wned December	31 of Current Year	•						
1	2	С	odes	5	6	Fair Va	alue	9		Dividends			Change in Book/A	djusted Carrying Value		17	18
1		3	4		[7	8		10	11	12	13	14	15	16		
						Rate per							Current Year's				
						Share Used						Unrealized	Other-Than-	Total	Total Foreign	NAIC	
					Book / Adjusted	To Obtain				Amount	Nonadmitted	Valuation	Temporary	Change in	Exchange	Market	
CUSIP				Number of	Carrying	Fair	Fair	Actual	Declared	Received	Declared	Increase/	Impairment	B./A.C.V.	Change in	Indicator	Date
Identification	Description	Code	Foreign	Shares	Value	Value	Value	Cost	but Unpaid	During Year	But Unpaid	(Decrease)	Recognized	(13-14)	B./A.C.V.	(a)	Acquired
	Miscellaneous (Unaffiliated)	Couc	1 orcigii	Onaics	value	valuc	value	0031	but Oripaid	During Tear	Dut Oripaid	(Decrease)	recognized	(13-14)	D./A.O.V.	(α)	Acquircu
022098-10-3	ALTRIA GROUP INC.	ı	1	27.960.000	1,627,552	58.210	1,627,552	1,613,633	۸۱	٨	0	13,918	Λ.	13,918	Λ.		12/03/2015
07177M-10-3	BAXALTA INC.			0.000	1,027,002	0.000	1,027,002		1,995		n	13,510	n	0		1	07/29/2015
09247X-10-1	BLACKROCK INC			2.250.000	766.170			816.629	0	4.905	0	(50,459)	0	(50, 459)	0	Ī	12/03/2015
093671-10-5	H&R BLOCK INC	1		19,630.000	653,875	33.310	653,875	724,606	0	0	0	(70,731)	0	(70,731)	0	Ĺ	12/03/2015
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY	1	1	10,490.000	721,607	68.790	721,607	705,039	0	0	0	16,568	0	16,568	0	L	112/03/2015
12673P-10-5	CA INC			23,640.000	675,158	28.560	675,158	664,580	0	0	0	10,579	٥	10,579	0	LL.	12/03/2015
166764-10-0	CHEVRON CORP			4,150.000	373,334	89.960	373,334	428,061	0	23,005	0	(55,516)	٥	(55,516)	0	ļL.	05/27/2015
172062 - 10 - 1	CINCINNATI FINANCIAL CORP			11,380.000		59.170	673,355	695,415	0	5,235	٥	(22,060)	0	(22,060)	<u>0</u>	ļ	12/03/2015
17275R-10-2	CISCO SYSTEMS INC	. 		22,100.000	600 , 126	27 . 155	600,126	385,884	0	21,402	0	(14,586)	0	(14,586)	0	ļ	11/02/2012
191216-10-0	COCA COLA COMPANY			9,750.000	418,860	42.960	418,860	417,311	ŏ		JĎ	1,549	Jŏ	1,549	·····ŏ	ļ	12/03/2015
20341J-10-4 20825C-10-4	COMMUNICATIONS SALES & LE		+	12,400.000	231,756 409,471	18.690	231,756	238 , 802 422 , 101	ŏ		ļū	(7,046)	ļ	(7,046)		ļ	12/03/2015
20825U - 10 - 4 22025Y - 40 - 7	CORRECTIONS CORP OF AMERICA			15.390.000	407,681	26.490	407.681	395.580		32,046	J	(196, 185)	J	12.101		 	12/03/2015
25746U-10-9	DOMINION RESOURCES INC			4.490.000	303,704		303,704	303,472	n		n	12,101	n	232		ļ	12/03/2015
26441C-20-4	DUKE ENERGY CORP	1		5.480.000	391,217	71.390	303,704	372,806	n		n	18,411	n	18.411	 N	ļ	112/03/2015
268648 - 10 - 2	ENC CORP/MA	1		D.000	0	0.000	0		3.117	n	0	0	n	0	n	1	11/02/2012
369550-10-8	GENERAL DYNAMICS CORP			7,090.000	973.882	137 . 360	973,882	1,040,478	0	0	0	(66,596)	0	(66,596)	0	Ī	12/03/2015
369604-10-3	GENERAL ELECTRIC CO.			35,240.000	1,097,726	31.150	1.097.726	1.062.236	6,647	0	0	35,490	0	35 , 490	0	L	12/03/2015 12/03/2015
418056 - 10 - 7	HASBRO INC			13,980.000	941,693	67.360	941,693	1,023,242	0	0	0	(81,550)	0	(81,550)	0	LL	12/03/2015
458140-10-0	INTEL CORP			21,920.000	755,144	34.450	755,144	763,949	0	0	0	(8,805)	0	(8,805)	0	L	12/03/2015
49456B - 10 - 1	KINDER MORGAN INC			26,010.000	388,069	14.920	388,069	613,727	D	0	Ω	(225,658)	٥	(225,658)	0	L	12/03/2015
500754-10-6	KRAFT HEINZ COMPANY			0.000	0	000.00	0	0	7,360	0	0	0	0	0	0	ļ	07/06/2015
532457 - 10 - 8	LILLY (ELI) & COMPANY			9,680.000	815,637	84.260	815,637	799,002	D	0	0	16,635	0	16,635	0	ļ	12/03/2015
548661 - 10 - 7	LOWES COMPANIES INC			11,720.000	891,189		891,189	900,705	D	U	U	(9,517)		(9,517)	0	ļ	12/03/2015
594918-10-4 619450-10-3	THE MOSAIC COMPANY			11,780.000			653,554	256,956		25,668	L	106,373	J	106,373	U	ļ	06/29/2009
62989*-10-5	NAMICO CS.			14,590.000	402,536	27 . 590		3,000		4,012	J	706	J	706	٥٥		12/03/2015
651587 - 10 - 7	NEWMARKET CORP			1.380.000	525,407	380.730	525 .407	569.782		٠	ν	(44,375)		(44,375)		A	12/03/2015
655844-10-8	NORFOLK SOUTHERN CORPORATION.	-		9 630 000	814 602	84.590	814,602	917.491	n	Λ	0	(102,889)	n	(102,889)	٥		12/03/2015
704326 - 10 - 7	PAYCHEX INC.			10,330.000		52.890	546,354	561,249	0	0	0	(14,895)	0	(14,895)		1	12/03/2015
713448 - 10 - 8	PEPSICO INC.			ρ.000	0	0.000	0	0	6,252	0	0	0	0	0	0	Ĺ	01/13/2010
717081 - 10 - 3	PFIZER INC.			23,063.000	744,474	32.280	744,474	563,657	0	21,530	0	(27,068)	0	(27,068)	0	L	05/27/2015
761713-10-6	REYNOLDS AMERICAN INC			21,730.000	1,002,840	46 . 150	1,002,840	1,015,208	0	0	0	(12,369)	0	(12,369)	0	L	12/03/2015
902973-30-4	US BANCORP				0	0.000	0	0	3,264	0	0	0	0	0	0	ļL	08/08/2011
92343V - 10 - 4	VERIZON COMMUNICATIONS.				386,399	46.220	386,399	381,298	0	0	0	5,101	0	5,101	0	ļ	12/03/2015
949746 - 10 - 1	WELLS FARGO & CO			16,820.000	914,335	54.360	914,335	415,882	ŏ	20,650	JĎ	(9, 167)	ļĎ	(9, 167)		ļ	12/03/2015
99C013-20-0 143658-30-0	MUTUAL FIRE INS ASSOC CLASS A		P	2.000		1.000	821,558	700 770	ŏ	0	J	57.787	ļĎ	57.787		μ	12/03/2015
143658-30-0 37733W-10-5	GLAXOSMITHKLINE PLC-ADR		K			54.480	821,558	763,772	6,290	0	ļ		l			ļ	12/03/2015
G5960L - 10 - 3	MEDTRONIC PLC		R	0.000	⁰	0.000		0 n	4.370		n	n	n	n	 n	ļ	11/20/2008
	ustrial and Miscellaneous (Unaffiliated)	4	.4		20.946.556	XXX	20.946.556	20.298.879	39.295	158.453	Λ	(784,808)	Λ	(784.808)	0	XXX	XXX
	aries, and Affiliates				20,040,000	AAA	20,040,000	20,200,010	00,200	100,400		(75-7,000)		(104,000)	0	MM	707
74378@-10-7	PROVIDENCE PLANTATIONS	1		2,000.000	1,214,293	607 . 146	1,214,293	1,000,000	n I	n	n	(15,522)	n	(15,522)	n	l K	01/25/1988
	ent. Subsidiaries and Affiliates	4			1,214,293	XXX	1,214,293	1.000.000	Λ	Λ	Λ	(15,522)	ν	(15,522)		XXX	XXX
Mutual Funds	ont, ouperalation and Allitiates				1,214,293	۸۸۸	1,214,293	1,000,000	U	U	U	(13,322)	U	(13,322)	U	۸۸۸	۸۸۸
233051-20-0	DEUTSCHE X-TRACKERS MSCI EAF	1	1	103,581.000	2,813,260	27 . 160	2,813,260	2.949.839	Λ Ι		Λ.	(136,580)	Λ.	(136 500)	۸	T 1	12/04/2015
464287 - 10 - 1	ISHARES S&P100 INDEX FUND			1,318.000	2,813,260		2,813,200	2,949,839	N	22,997	ln	(130,080)	I	(136,580)			08/18/2015
464287 - 23 - 4	ISHARES MSCI EMERGING MKT IN	-		844.000	27 . 168	32.190	27 .168	29,447	n		n	(4.543)	n	(4,543)	 n	ļ	08/18/2015
464287 - 46 - 5	ISHARES MSCI EAFE ETF			1.429.000	83.911	58.720	83.911	78.741	n l	1.891	0	(4, 175)	0	(4, 175)	ں ۱	1	108/18/2015
464287 -65 -5	ISHARES RUSSELL 2000 INDEX FUND.	1	1	8,041.000	905.577	112.620	905,577	937 .335	248	4,308	n	(55,209)	n	(55, 209)	n		12/04/2015
560599-20-1	MAINGATE MLP FUND-I	1		207,612.457	1,866,436	8.990	1,866,436	1,800,000	0	0	0		0		0	ĪĪ	12/11/2015
74925K - 58 - 1	BOSTON PARTNERS LNG/SHRT RES-INS.			150 . 087 . 164	2.237.800	14.910	2,237,800	2,350,000	0		0	(112,200)	0	(112,200)	0	LL	12/07/2015
78355W - 10 - 6	GUGGENHEIM S&P EQUAL WEIGHT ETF		4	3,816.000	292,458	76.640	292,458	164,565	0	4,796	0	(13,079)	0	(13,079)	0	ļ	08/18/2015
921943-85-8	VANGUARD EUROPE PACIFIC ETF			77 ,529 .000	2,846,865	36.720	2,846,865	2,950,599	0	17 , 134	0	(103,734)	0	(103,734)	0	ļL	12/04/2015
922908-73-6	VANGUARD GROWTH ETF				9,481,796	106.390	9,481,796	9,804,429	0	36,808	0	(322,633)	0	(322,633)	0	ļ	12/04/2015
97717W-85-1	WISDOMTREE JAPAN HEDGED EQ.			32,432.000	1,624,195	50.080	1,624,195	1,800,354	٥		0	(176,159)	0	(176,159)	0	<u> </u>	12/04/2015
9299999 - Muti					22,299,628	XXX	22,299,628	22,947,730	248	262,637	0	(861,844)	0	(861,844)	0	XXX	XXX
9799999 To	al Common Stocks				44,460,477	XXX	44,460,477	44,246,609	39,543	421,090	0	(1,662,174)	0	(1,662,174)	0	XXX	XXX
9899999 Tot	al Preferred and Common Stocks				44.690.157	XXX	44,690,157	44.471.609	39.543	421.090	0	(1,657,494)	0	(1,657,494)	0	XXX	XXX
					,, -51		,,,	, , 0	,-10	,500	·	(. , , 10 1)		(. , ,)	0		

⁽a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues

			SI	lowing All Long-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
CUSIP					Niverbanas	Antoni		Daid for Assured
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governm		i oreign	Date Acquired	Name of Vendor	Shares of Stock	COSt	rai value	interest and Dividends
	UNITED STATES TREASURY NOTE		08/21/2015	BMO CAPITAL MARKETS	XXX	999,574	1,000,000	408
0599999 - Bonds -	U.S. Governments					999,574	1,000,000	408
	I Revenue and Special Assessment and all Non-Guaranteed Ob	ligations of Agencie		f Governments and Their Political Subdivisions				
3132L7 -ED -7	FEDERAL HOME LN MTG CORP #V81932			JP MORGAN SECURITIES INC	XXX	2,066,710	1,986,624	2,125
3132QL -NJ -8 3132QS -4S -4	FEDERAL HOME LN MTG CORP #030392FEDERAL HOME LN MTG CORP #036232		01/06/2015 10/01/2015	WELLS FARGO FINANCIAL	XXX XXX	1,051,215 1,041,511	998,187 996,997	1 , 262
3132QU-DC-4	FEDERAL HOME LN MTG CORP #Q37298.		11/20/2015	CANTOR FITZGERALD LLC	XXX	1,542,231	1,491,204	1,305
3138WF -UV -6	FEDERAL NATIONAL MTG ASSOC #AS5995		12/01/2015	JEFFERIES & COMPANY INC.	XXX	1,035,084	993,035	869
343136-L7-0	FLORIDA ST TURNPIKE AUTH		07/06/2015	LOOP CAPITAL MARKETS	XXX.	567,525	500,000	756
71884A - XZ - 7 914440 - LC - 4.	PHOENIX AZ CIVIC IMPT CORP EXC		04/.22/.2015	WELLS FARGO FINANCIAL	XXX	500,000 .565,650	500,000	
		Guaranteed Obligatio		Authorities of Governments and Their Political Subdivisions		8,369,926	7.966.047	17.987
	and Miscellaneous (Unaffiliated)	buaranteed obrigatio	ons or Ageneres and	authorities of sovernillents and men fortities subdivisions		0,303,320	7,300,047	11,301
07177M-AA-1	BAXALTA INC.		06/18/2015	CITIGROUP GLOBAL MARKETS	XXX	744,930		0
126650 - CH - 1	CVS HEALTH CORP		07/13/2015	BARCLAYS CAPITAL	XXX	499,650	500,000	0
13975K-AE-9	CAPITAL AUTO RECEIVABLES ASSET 15-1 B			BARCLAYS CAPITAL	XXX	499,845	500,000	ŏ
151020 - AQ - 7 191098 - AK - 8	CELGENE CORP		08/03/2015 11/20/2015	BANK OF AMERICACITIGROUP GLOBAL MARKETS	XXX XXX	499,095 749,813	500,000	D
21870L - AJ - 5	COCA COLA BOTTL CO CONSLCORE INDUSTRIAL TRUST 15-CALW C		03/31/2015	GOLDMAN SACHS	XXX	749,613	750,000	
29273R-BE-8	ENERGY TRANSFER PARTNERS		09/.28/.2015	BANK OF AMERICA	XXX	409,075	500,000	1,089
34530R - AA - 6	FORD CREDIT AUTO OWNER TRUST/F 15-1 A		01/13/2015	BANK OF AMERICA	XXX	499,822	500,000	0
406216-BF-7	HALLIBURTON CO.		11/.05/2015	CREDIT SUISSE FIRST BOSTON.	XXX	498,975 499,335	500,000	0
423074 - AX - 1 464287 - 22 - 6	HJ HEINZ CO		06/23/2015 08/18/2015	WELLS FARGO FINANCIAL	XXX XXX		500,000	U
565849-AL-0	MARATHON OIL CORP.		06/.01/2015	JP MORGAN SECURITIES INC.	XXX	498.855		 0
58933Y - AR - 6	MERCK & CO INC.		04/22/2015	CITIGROUP GLOBAL MARKETS	XXX	1,004,930	1,000,000	
61974Q-AN-6	MOTEL 6 TRUST 15-MTL6 C.		02/26/2015	JP MORGAN SECURITIES INC.	XXX	750,000	750,000	1,670
655044-AK-1	NOBLE ENERGY INC.		11/16/2015	SUNTRUST CAPITAL MARKETS	XXX	759,375	750,000	2,109
747525-AD-5 751212-AB-7	QUALCOMM INC		05/13/2015 08/13/2015	GOLDMAN SACHS.	XXX XXX	999,200 498,975	1,000,000	 ۱
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU 15-5AVE C.		02/03/2015	BANK OF AMERICA	XXX	502.359	500,000	609
845467 - AL -3	SOUTHWESTERN ENERGY CO.		01/20/2015	BANK OF AMERICA	XXX	748,365	750,000	0
91324P-CL-4	UNITEDHEALTH GROUP INC.		07./20/2015	JP MORGAN SECURITIES INC.	XXX	499,365	500,000	0
94989K-BA-0 26827E-AC-9	WELLS FARGO COMMERCIAL MORTGAG 15-C29 B	г	06/.19/.2015 06/.15/.2015	WELLS FARGO FINANCIAL	XXXXXX	514,976 L 500.000	500,000	1,456
	- Industrial and Miscellaneous (Unaffiliated)	Г	01.12/2015	DEUTSCHE BANK.		13,041,151	13,000,000	13,408
	Subtotals - Bonds - Part 3					22,410,651	21.966.047	31,803
	Subtotals - Bonds					22,410,651	21,966,047	31,803
Preferred Stocks - I	Industrial and Miscellaneous (Unaffiliated)				<u> </u>	,,	=:,,,,,,	* 1,444
94988U-73-0	WELLS FARGO & COMPANY 6%		12/03/2015	DIRECT	8,700.000	225,000	0.00	0
	ed Stocks - Industrial and Miscellaneous (Unaffiliated)					225,000	XXX	0
	ed Stocks - Subtotals - Preferred Stocks - Part 3					225,000	XXX	0
	ed Stocks - Subtotals - Preferred Stocks					225,000	XXX	0
	ustrial and Miscellaneous (Unaffiliated)		12/03/2015	DIRECT	27,960.000	1,613,633	XXX	0
09247X-10-1	BLACKROCK INC		12/03/2015	DIRECT	2,250.000	816,629	XXX	 Ω
093671-10-5	H&R BLOCK INC.		12/03/2015	DIRECT	19,630.000	724,606	XXX	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		12/03/2015	DIRECT	10,490.000	705,039	XXX	
12673P - 10 - 5 166764 - 10 - 0	CA INC		12/03/2015	DIRECT	23,640.000 4,100.000	664,580	XXX XXX	Ď
172062-10-1	CINCINNATI FINANCIAL CORP.		05/27/2015 12/03/2015	DIRECT	4,100.000	423,241 695,415	XXX	رر ۱
191216-10-0	COCA COLA COMPANY		12/03/2015	DIRECT	9,750.000	417,311	XXX	0
20341J-10-4	COMMUNICATIONS SALES & LE.		12/03/2015	DIRECT	12,400.000	238,802	XXX	0
22025Y -40 -7	CORRECTIONS CORP OF AMERICA.		12/03/2015	DIRECT		395,580	XXX	ō
25746U-10-9 26441C-20-4	DOMINION RESOURCES INC		12/03/2015 12/03/2015	DIRECT	4,490.000	303,472 372,806	XXXXXX	D
264410-20-4369550-10-8	GENERAL DYNAMICS CORP		12/03/2015	DIRECT	7,090.000	1,040,478	XXX	
369604-10-3	GENERAL ELECTRIC CO		12/03/2015	DIRECT		1,062,236	XXX	
418056-10-7	HASBRO INC.		12/03/2015	DIRECT	13,980.000	1,023,242	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP					Number of	Actual		Paid for Accrued
Identification	Description	F	Data Associated	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	Description	Foreign	Date Acquired					Interest and Dividends
458140-10-0	INTEL CORP		12/03/2015	DIRECT	21,920.000		XXX	
49456B-10-1 532457-10-8	LILLY (ELI) & COMPANY		12/03/2015	DIRECTDIRECT			XXX	
						799,002	XXX	
548661-10-7	LOWES COMPANIES INC		12/03/2015	DIRECTDIRECT	11,720.000	900,705	XXXXXX	
619450-10-3					14,590.000	463,324		
651587 - 10 - 7	NEWMARKET CORP.			DIRECT	1,380.000	569,782	XXX	
655844-10-8	NORFOLK SOUTHERN CORPORATION		12/03/2015	DIRECT	9,630.000	917,491	XXX	
704326-10-7	PAYCHEX INC.		12/03/2015	DIRECT		561,249	XXX	
717081-10-3	PFIZER INC.			SANFORD BERNSTEIN.	15,900.000	548,414	XXX	
	REYNOLDS AMERICAN INC.		12/03/2015	DIRECT	21,730.000	1,015,208	XXX	
92343V - 10 - 4	VERIZON COMMUNICATIONS.		12/03/2015	DIRECT	8,360.000		XXX	
	WELLS FARGO & CO.			DIRECT	2,820.000	156,022	XXX	
	CARNIVAL CORPORATION.	R	12/.03/2015	DIRECT	15,080.000	763,772	XXX	
	tocks - Industrial and Miscellaneous (Unaffiliated)					18,951,013	XXX	(
Common Stocks - Mutua								
	DEUTSCHE X-TRACKERS MSCI EAF			DIRECT	103,581.000	2,949,839	XXX	
464287 - 10 - 1	ISHARES S&P100 INDEX FUND		08/18/2015	DIRECT	212.000	19,551	XXX	(
464287 -23 -4	ISHARES MSCI EMERGING MKT IN.		08/.18/2015	DIRECT	389.000	13,834	XXX	
464287-46-5	ISHARES MSCI EAFE ETF		08/18/2015	DIRECT	381.000	24,325	XXX	
464287-65-5	ISHARES RUSSELL 2000 INDEX FUND.		12/04/2015	DIRECT		907,436	XXX	
560599-20-1	MAINGATE MLP FUND-I		12/11/2015	DIRECT	207,612,457	1,800,000	XXX	
74925K - 58 - 1	BOSTON PARTNERS LNG/SHRT RES-INS.			DIRECT.	150,087.164	2,350,000	XXX	
78355W-10-6	GUGGENHEIM S&P EQUAL WEIGHT ETF.		08/18/2015	DIRECT	273.000	21,920	XXX	
921943-85-8	VANGUARD EUROPE PACIFIC ETF.		12/04/2015	DIRECT	77,529.000	2,950,599	XXX	
922908-73-6	VANGUARD GROWTH ETF		12/04/2015	DIRECT.	89,123,000	9,804,429	XXX	
97717W-85-1	WISDOMTREE JAPAN HEDGED EQ		12/04/2015	DIRECT	32,432,000	1,800,354	XXX	
	tocks - Mutual Funds				, , , , , , , , , , , , , , , , , , , ,	22,642,287	XXX	(
	tocks - Subtotals - Common Stocks - Part 3					41,593,300	XXX	ì
	tocks - Summary item from Part 5 for Common Stocks					7,718,696	XXX	ì
	tocks - Subtotals - Common Stocks					49.311.996	XXX	
9899999 - Common St	tocks - Subtotals - Preferred and Common Stocks		1			49,536,996	XXX	(
9999999 Totals						71,947,647	XXX	31,803

	Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year 1																		
		2] 4		1 6	Showing all	Long-Term I	Bonds and S		REDEEMED 0				Year	16	17	10	40	20	24
'	2	3 4	9	0	'	0	9	10		Change in E	Took/Aujusteu Ca	In ying value		10	17	10	19	20	21
		F							11	12	13	14	15						
		0									Current Year's			Book/				Bond	
		ė						Prior Year	Unrealized		Other-Than-		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated
CUSIP		i		Number of				Book/Adjusted	Valuation	Current Year	Temporary	Total Change in	Exchange	Carrying Value		Realized Gain	Total Gain	Dividends	Contractual
Identi- fication	Description	g Disposal n Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Carrying Value	Increase/	(Amortization)/	Impairment	B/A. C.V. (11+12-13)	Change in B/A. C.V.	at Diamond Date	(Loss) on	(Loss) on	(Loss) on	Received During Year	Maturity Date
	Governments Description	III Date	Name of Futchaser	Stock	Consideration	rai vaiue	Actual Cost	value	(Decrease)	Accretion	Recognized	[(11+12-13)	D/A. C.V.	Disposal Date	Disposal	Disposal	Disposal	During real	Date
3620AR-MG-3	GOVERNMENT NATL MTG ASSOC #737559	12/01/2015	PAYDOWN		200,859	200,859	206,319	201,146	0	(287)	0	(287)	0	200,859	0	0	0	4,383	10/15/2040
3620C4-YF-1 3620C4-YH-7	GOVERNMENT NATL MTG ASSOC #748710 GOVERNMENT NATL MTG ASSOC #748712	12/01/2015	PAYDOWN		210,430 202,747	210,430	216,151	210,326 202,231	0 	104	ļ0	104	L0 n	210 ,430	J0	J	J0	4,529 6,369	10/15/2040
36241K-V7-0.	GOVERNMENT NATL MTG ASSOC #782438	12/01/2015.	PAYDOWN		102,521	102,521	102,409	102,500	0	21		21		102,521				2,943	10/15/2038
912828-TY-6.	.UNITED STATES TREASURY NOTE	03/10/2015.	VARIOUS		2,975,626 3,692,183	3,761,557	2,978,284 3,711,422	2,990,743 3,706,946	0	1,143	0	1,143	0	2,991,886 3,708,443	0	(16,260)	(16,260)	15,236	11/15/2022 XXX
	Political Subdivisions of States, Ter	ritories and Pos	ssessions (Direct and Guarant	teed)	3,092,103	3,701,337	3,711,422	3,700,940		1,437	0	1,437	0	3,700,443	0	(10,200)	(10,200)	33,400	
349425-W2-0.	FORT WORTH TX.	04/02/2015.	SWS SECURITIES INC		593,745	500,000	616,045	586,623	0	(3,565)	0	(3,565)	0	583,057	0	10,688	10,688	15,069	03/01/2021
2499999 -	Bonds - U.S. Political Subdivisions of Guaranteed)	States, Territ	ories and Possessions (Direct	t and	593.745	500.000	616.045	586,623	0	(3,565)		(3,565)	٥ ا	583,057	1 0	10,688	10,688	15,069	XXX
Bonds - U.S.	Special Revenue and Special Assessmen	t and all Non-Gu	uaranteed Obligations of Agen	ncies and Author	,	,	,			(0,000)	·	(0,000)	·	000,007		10,000	10,000	10,000	, AAA
120011 110 1	CALLEGRALIA CT CTWD CMATVC DEV	11/15/0045	SECURITY CALLED BY ISSUER		620, 000	600.000	620.745	622 640		(2.040)		(2.040)		620,000				24 000	11/15/2012
130911-U2-4. 3128MM-P6-4.	CALIFORNIA ST STWD CMNTYS DEV	11/15/2015.	at 100.000 PAYDOWN.		620,000 54,581	620,000	630,745	622,618 54,776	0	(2,618)		(2,618)	0	620,000			0	31,000	11/15/2043
3128MM-P8-0.	FEDERAL HOME LN MTG CORP #G18446	12/01/2015	PAYDOWN.		199,706	199,706	207,507	200,381	0	(675)	0	(675)	0	199,706	0	0	0	2,678	10/01/2027
3128MM-PQ-0. 3128PS-TP-2	FEDERAL HOME LOAN MTG CORP #G18430 FEDERAL HOME LOAN MTG CORP #J13258.	12/01/2015 12/01/2015	PAYDOWN			99 , 172 99 . 327	102,085 101.903	99,500 99,542	0 0	(328)	J0	(328)	0 0		0	0	0 0	1,604 2,081	04/01/2027
3128PV-AL-4	FEDERAL HOME LOAN MTG CORP #J15411	12/01/2015	PAYDOWN		139,227	139,227	143,251	139,529	0	(303)	0	(303)	0	139,227	0	0	0	2,480	05/01/2026
3128PV-BD-1. 3128PV-CG-3.	. FEDERAL HOME LOAN MTG CORP #J15436 FEDERAL HOME LOAN MTG CORP #J15471	12/01/2015	PAYDOWN			105,430 155,969	108,478 160,478	105,531 156,388	0	(101)		(101) (418)	0	105,430 155,969		0	0	2,310 3,971	05/01/2026
3128PV-QT-0.	. FEDERAL HOME LOAN MTG CORP #J15866	12/01/2015.	PAYDOWN		115,150	115,150	119,522	115,328	0	(178)		(178)	0	115 ,150	0	0	0	3,177	07/01/2026
312945-6J-2	. FEDERAL HOME LOAN MTG CORP #A97173	12/01/2015.	PAYDOWN		237,906	237,906	244,783	238,360	0	(454)		(454) (95)	0	237,906	0	0	0	4,453	03/01/2041
312946-LR-5. 3132L5-SE-4	. FEDERAL HOME LOAN MTG CORP #A97536 FEDERAL HOME LN MTG CORP #V80517	12/01/2015	PAYDOWN			104,612 177.644	107,603 187,942	104,707 178,319	0 0	(95)	0	(675)	0	104,612 177,644	0	0	0	2,145 3,702	03/01/2041
3132L7-ED-7.	FEDERAL HOME LN MTG CORP #V81932	12/01/2015.	PAYDOWN.		4,975	4,975	5, 175	0	0	(1)	0	(1)	0	4,975	0	0	0	15	10/01/2045
3132QL -NJ -8_ 3132QS -4S -4.	FEDERAL HOME LN MTG CORP #Q30392 FEDERAL HOME LN MTG CORP #Q36232	12/01/2015 12/01/2015	PAYDOWN	-	30,489 5,830	30,489 5,830	32,109		 0	(62)	·	(62)	0 0	30,489	J	l0	0	530 29	12/01/2044
	FHLMC MULTIFAMILY STRUCTURED P -	İ					i '												İ
3137B9-BZ-7. 3138EN-NY-1.	KF03 A	08/04/2015	VARIOUSPAYDOWN	-		479,828 266,932	479,828 282,323	479,828 268,297	0		J0		0 n	479,828	0	119	119	1,394 5,180	01/25/2021 09/01/2029
3138EN-WW-5.	FNMA POOL AL6060	12/01/2015.	PAYDOWN.		100,075	100,075	106,783	100,637	0	(562)		(562)		100,075	0	0		2,617	11/01/2044
3138WA-WV-5. 3138Y6-NS-9.	. FEDERAL NATIONAL MTG ASSOC #AS1559.	12/01/2015	PAYDOWN		128,882	128,882	136 , 192	129,294	0	(412)	ļ	(412) (494)	ļ <u>0</u>	128,882	0	ļ0	ļ0	2,798	01/01/2044
31397Q-S6-6.	FEDERAL NATIONAL MTG ASSOC #AX4900	12/01/2015	PAYDOWN	·	178,089 274,086	178,089 274.086		178,583 275,735	0	(494)	0	(1,648)	0	178,089 274,086	0	0	0	3,741 4,991	12/01/2044
31419A-Y3-5	FEDERAL NATIONAL MTG ASSOC #AE0729	12/01/2015.	PAYDOWN.		100,653	100,653	105,230	101,067	0	(414)	0	[(414)	0	100,653	0	0	0	2,340	01/01/2026
31419A-YA-9. 373541-X2-2	. FEDERAL NATIONAL MTG ASSOC #AE0704 GEORGIA ST MUNI ELEC AUTH	12/01/2015	PAYDOWN		95,056 523,750	95,056 500,000	99,318 498,000	95,465 498,940	0 0	(409)	10	(409)	 0	95,056 499.031	0	24.719	24.719	2,015 12,580	01/01/2026
46246L-UK-4.	. IOWA ST FIN AUTH SF REVENUE	01/01/2015	SINK FUND PAYMENT		5,000	5,000	5,270	5,000	0	0		0		5,000	0	0	0	126	01/01/2036
64990E-M3-8 65887P-JH-9	NEW YORK ST DORM AUTH ST PERSO	04/09/2015	FIDELITY	-	1,882,848 598,365	1,600,000	1,917,568 571,825	1,849,466 550,427	0	(9,170)	0	(9,170) (1,800)	0	1,840,296 548,627	0	42,552 49,738		53,111 12,986	10/01/2023
70869V-AX-2	PENNSYLVANIA ST ECON DEV FING	04/02/2015	UBS WARBURG		554,015	500,000	592,490	554,110		(4,781)		(4,781)	0	549,329		4,686	4,686	19,236	07/01/2021
3199999 -	Bonds - U.S. Special Revenue and Speci Agencies and Authorities of Govern			tions of	7.337.716	6.878.619	7.476.572	7.201.828	0	(27,282)		(27,282)	١ ,	7.215.902	0	121.814	121.814	184.042	XXX
Bonds - Indu	strial and Miscellaneous (Unaffiliated		TOTALIGNAL OUDGITTISTORS		1,551,110	0,010,010	1,410,312	7,201,020		(21,202)	0	(21,202)		1,210,302		121,014	121,014	104,042	ΛΛΛ
06051G-EB-1.	BANK OF AMERICA CORP		CREDIT SUISSE FIRST BOSTON.		802,184	800,000	801,320	800,078	0	(57)	0	(57)	0	800,022	0	2,162	2,162	15,500	04/01/2015
07387M-AE-9.	BEAR STEARNS COMMERCIAL MORTGA 06-	12/01/2015.	PAYDOWN.	1	1.967.289	1,967,289	2,027,999	1,974,130	0	(6,840)	0	(6,840)	Lo	1,967,289	0	0	0	91,923	03/11/2039
12625J-AA-6.	CPS AUTO TRUST 13-B A	12/15/2015			404,063	404,063	404,056	403,839	0	224		224		404,063				3,807	09/15/2020
126802-BM-8.	CABELAS MASTER CREDIT CARD TR 10-2A	05/04/2015	NOMURA SECURITIES INTL		1,006,016	1,000,000	999,590	999,939	0	29	0	29	0	999,969	0	6.047	6,047	8,906	09/17/2018
	CAPITAL AUTO RECEIVABLES ASSET 13-2			1												3,547			
139742-AC-4 172967-FW-6	CITIGROUP INC	12/20/2015	PAYDOWN. TENDER OFFER		554,300 676,416	554,300 650.000	554,202 649,110	554,017 649,615	0 0	282	I0	282 157	0 0	554,300	I0	26.644		5,624 38,245	10/20/2017
17305E-FB-6.	CCCIT 2013-A4 A4	06/02/2015.	DEUTSCHE BANK		501,582	500,000	500,000	500,000	0	0		0	0	500,000	0	1,582	1,582	1,343	07/24/2020
20030N-AG-6.	COMCAST CORP	06/12/2015.	WELLS FARGO FINANCIAL		780,300	750,000	843,390	779,075	0	(9, 107)	ļ0	(9,107)	0	769,968	ļ0	10,332	10,332	18,769	06/15/2016
210717-AA-2.	A1	11/01/2015.	PAYDOWN	ļ	204,875	204,875	204,871	204,874	0	2	0	2	00	204,875	0	0	0	2,786	11/01/2020
26483E-AE-0. 36962G-5W-0	. DUN & BRADSTREET CORP	11/15/2015	MATURITY EXCHANGE	-	1,000,000 515,485	1,000,000 500,000	996 , 470 518 . 490	999,343 510,464	0	657	ļ	(3,665)	<u>0</u>	1,000,000 506,798		0 8.687	8.687	28,750	11/15/2015 04/27/2017
36962G-6K-5.	GENERAL ELEC CAP CORP.	10/27/2015.	EXCHANGE		509,380	500,000	504,945	504,103	0	(1, 153)		(3,003)	0	500,798		6,430	6,430	7,467	11/20/2017
36962G-6W-9	GENERAL ELEC CAP CORP	10/27/2015.	EXCHANGE.		509,130	500,000	498,215	498,644	ō	336	ļŏ	336	ļō	498,980		10 , 150	10,150	8,667	04/02/2018
377372-AG-2.	GLAXOSMITHKLINE CAP INC	03/10/2015.	KEY BANC CAPITAL MARKETS	·	1,001,830	1,000,000	998,700	999,471	0	84	l0	84	0	999,555	l0	2,275	2,275	3,364	03/18/2016
40431J-AF-0.	. OPT1 M	12/25/2015.	PAYDOWN		0	29,493	410	0	0	0	0	0	00	0	0	0	0	62	12/25/2036
57165L-AA-2.	MARRIOTT VACATION CLUB OWNER T 10-	12/20/2015.	PAYDOWN						n	142	n	142	n	88.600	n		n	1.638	10/20/2032
	MORGAN STANLEY.	06/12/2015			512,120	500,000	527,140	518,665	0	(6,456)		(6,456)		512,209	0	(89)	(89)	12,033	

							SCH	HEDU	LE D -	PART	۲4								
					Showing all	Long-Term I	Bonds and S	tocks SOLD,	REDEEMED o	r Otherwise DI	SPOSED OF	During Current	Year						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21
		F o							11	12	13	14	15						
CUSIP Identi- fication	Description NOVASTAR HOME EQUITY LOAN 2007-2 M1,	r e i g Disposal n Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B/A. C.V. (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
	OHIO PHASE-IN-RECOVERY FUNDING 13-1						'''												
67741Y-AA-6 717081-DD-2	A1PFIZER INC SIERRA RECEIVABLES FUNDING CO 13-3A	07/01/2015 06/22/2015	PAYDOWN		275,479 1,250,750	275,479 1,250,000	275,475 1,245,975	275,479 1,247,307	0	630	0	630	0	275 ,479 1 ,247 ,937	0	2,813	2,813	1,994 10,594	07/01/2018
82650H-AA-1	ASIERRA RECEIVABLES FUNDING COM 10-	12/20/2015	PAYDOWN		203,900	203,900	203,842	203,702	0	198	0	198	0	203,900	0	0	0	2,324	10/20/2030
82651N-AA-7	3A A	12/20/2015	PAYDOWN		57,879	57,879	57,873	57 , 792	0	86	0	86	0	57,879	0	0	0	1,041	11/20/2025
82651U-AA-1	SIERRA RECEIVABLES FUNDING CO 12-2A ASIERRA RECEIVABLES FUNDING CO 14-2A	12/20/2015	PAYDOWN		49,424	49,424	49,416	49,372	0	52	0	52	0	49,424	0	0	0	602	03/20/2029
82652D-AA-8	A	12/20/2015	PAYDOWN. SECURITY CALLED BY ISSUER at 110.936		251,912 554.682	251,912 500.000	251,874 577.600	251,696 562.161	0	216	0	216	0	251,912 550,482	0	0	0	2,516 27.431	06/20/2031
	WACHOVIA BK COMM MTG TR 06 C23 A4	11/01/2015	PAYDOWN. SECURITY CALLED BY ISSUER		1,761,888	1,761,888	1,915,021	1,787,940	0	(11,679) (26,052)	0	(26,052)	0	1,761,888	0	4,200	4,200	71,733	08/15/2017
931422-AJ-8 93364E-AG-9	WALGREEN CO	08/10/2015	PAYDOWN		762,576	750,000 15,675	757 , 125	756,005	0	(1,329)	0	(1,329)	0	754,676	0		7,900	12,188	09/15/2017
	CREDIT SUISSE NEW YORK	F03/05/2015 F04/01/2015	CREDIT SUISSE FIRST BOSTON BARCLAYS CAPITAL		500 ,720 1,275 ,550	500,000 1,250,000	503,190	500,162 1,279,022	0	(129)	0	(129)	0	500,034	0	686	686	7 ,924 17 ,135	03/23/2015
	Bonds - Industrial and Miscellaneous (Bonds - Subtotals - Bonds - Part 4	Unaffiliated)			17,978,330 29,601,974	17,824,631 28,964,807	18,258,136 30,062,175	17,955,353 29,450,750	0	(69,565) (98,915)	0	(69,565) (98,915)	0	17,885,790 29,393,192	0	92,540 208,782	92,540 208,782	415,912 648,483	XXX
8399999 - E	Bonds - Subtotals - Bonds				29,601,974	28,964,807	30,062,175	29,450,750	0	(98,915)	0	(98,915)	0	29,393,192	0	208,782		648,483	
	s - Industrial and Miscellaneous (Unafi	filiated) [12/03/2015	DIRECT	18,400.000	656,711		618,459	666,632	L(48, 173)	1 0	1 0	(48, 173)	1 0	618,459	1 0	38,252	38,252	15,456	LXXX
002824-10-0	ABBOTT LABORATORIES	12/04/2015	DIRECT.	18,400.000	830,993		538,635	828,368	(289,733)			(289,733)		538,635		292,357	292,357	17,664	XXX
018802-10-8	ADVANCE AUTO PARTS	12/04/201512/03/2015	VARIOUS	5,600.000 8,000.000	920,556 481,836		191,108 304,087	891,968 531,360	(700,860) (227,273)	0	0	(700,860) (227,273)	0	191,108	0	729,448	729 ,448 177 ,749	1,344 17,600	XXX
025816-10-9	AMERICAN EXPRESS COMPANY	12/04/2015	DIRECT	8,400.000	605,829		297 ,028 617 .395	781,536 683,322	(484,508)	0		(484,508)	0	297,028	0	308,801	308,801	9,240 6,466	XXXXXX
032511-10-7	ANADARKO PETROLEUM CORPORATION	12/04/2015	DIRECT	11,400.000	689,077		784,087	940,500	(156,413)			(156,413)		784,087	0	(95,009)	(95,009)	9,234	XXX
	APACHE CORPAPPLE INC.	05/27/2015 12/03/2015.	SANFORD BERNSTEIN	8,700.000 11,900.000	528,164		561,249 755,596	545,229 1,313,522		0	0		0	561,249	0	(33,085)	(33,085)	4,350 24,157	XXX
060505-10-4	BANK OF AMERICA CORPORATION	07/02/2015	PRIOR PERIOD INCOME	0.000	0		0	0	0	0	0	0		0	0	0	0	17,092	XXX
125896-10-0	BERKSHIRE HATHAWAY INC-CL A	12/04/201512/04/2015	DIRECT	15.000	3,033,586		2,523,020 384,980	3,390,000 715,850	(866, 980)	0	0	(866, 980)	0	2,523,020	0	510,566 341,287	510,566 341,287	23,896	XXX
	CVS HEALTH CORP	12/04/2015	VARIOUS.	12,900.000	1,229,108		1,011,609 332,418	1,242,399	(230,790)	o		(230,790)	0	1,011,609	0	217 ,499 207 ,040	217 ,499 207 ,040	17,850 5,544	XXXXXX
165167-10-7	CHESAPEAKE ENERGY CORPORATION	05/27/2015	SANFORD BERNSTEIN	51,000.000	756,403		912,288	998,070	(85,782)	0	0	(85,782)	0	912,288	0	(155,886)	(155,886)	8,925	XXX
166764-10-0 17275R-10-2	CHEVRON CORP. CISCO SYSTEMS INC.	12/03/201512/03/2015	VARIOUS	5,750.000 16,700.000	527 , 111 454 , 714		554,354 304,496	645,035 464,511	(90,681) (160,014)	0	0	(90,681)	0	554,354	0	(27,243)	(27,243) 150,218	10,593 10,414	XXX
208250-10-4	CONOCOPHILLIPS	12/03/2015	VARIOUS.	6,130.000	331,287		266,860	423,338	(156,478)	0	0	(156,478)		266,860	0	64,427	64,427	11,094	XXX
222070-20-3 25179M-10-3	COTY INC-CL A DEVON ENERGY CORPORATION	12/04/2015	DIRECT	22,400.000 7,700.000	605,112 354,571		383,430 358,531	462,784 471,317	(79,354)	0	0	(79,354)	0	383,430	0	221,683	221,683	5,600 5,544	XXXXXX
252603-10-5 25746U-10-9	DIAMOND FOODS INC	12/04/2015	VARIOUS	25,800.000 4,600.000	1,020,085		687 ,919 194 ,437	728,334	(40,415)	o	ļ	(40,415)	0	687,919	0	332,165	332,165	23,375 8,936	XXXXXX
268648-10-2	EMC CORP/MA	12/04/2015	DIRECT	27 , 100 . 000	685,607		678,533	805,954	(127,421)	0	0	(127,421)	0	678,533	0	7,074	7,074	12,466	XXX
278642-10-3	EBAY INCFLOWERS FOODS INC	12/03/201506/18/2015	VARIOUS.	4,100.000 17,800.000	247 ,777		212,154	230,092	(17,938) 51,825	0	0	(17,938) 51,825		212,154			35,623	0 4.940	XXXXXX
40434L - 10 - 5	HP INC	12/04/2015	VAR10US	58,100.000	1,212,389		872,426	2,331,553	(1,459,127)	0		(1,459,127)	0	872,426	0	339,963	339,963	38,515	XXX
	JP MORGAN CHASE & COMPANY	12/03/2015 03/24/2015	VARIOUS	24,300.000 10,300.000	1,634,307		673,259 556,044	1,520,694	(847 , 435) (117 , 988)	0	0	(847, 435)		673,259		961,048 92,121	961,048 92,121	40,208 5,047	XXXXXX
500255-10-4	KOHLS CORPORATION	12/03/2015	DIRECT	14,700.000	686,273		669,384	897,288	(227,904)	0	0	(227,904)	0	669,384	0	16,889	16,889	19,845	XXX
	KRAFT FOODS GROUP	07/06/201505/27/2015	VARIOUS	14,900.000	952,129 534,710		671,534 561,295	933,634 548,826	(262,100)	l0 0	1	(262, 100)	I0	671,534	I0		280,595 (26,585)	16,390 8,148	XXX
	MEAD JOHNSON NUTRITION COMPANY	12/03/2015	VARIOUS.	14,500.000	1,231,435		1,108,458	1,457,830	(349, 372)	0	0	(349,372)	0	1,108,458	0	122,977	122,977	19,174	XXX
609207-10-5	MICROSOFT CORP	12/03/201512/03/2015	DIRECT	29,620.000 17,300.000	1,597,040 757,776		647,386 452,561	1,375,849	(728,463) (175,862)		0	(728, 463)	0	647,386	0	949,653	305,215	22,088	XXX
713448-10-8 717081-10-3	PEPSICO INC.	12/03/2015. 12/03/2015.	VARIOUS	11,900.000 3,010.000	1,189,689 98,395		704,496 6,406	1,125,264 93,762	(420,768)		ļō	(420,768)	0	704,496	0	485,193	485,193	32,309	XXXXXX
742718-10-9	PROCTER & GAMBLE CO/THE	12/03/2015	VARIOUS	17,500.000	1,349,722		977,673	1,594,075	(87,356) (616,402)			(87,356)	0	977,673	0	372,049	372,049	37 ,845	XXX
	SOUTHERN COMPANY	12/03/201512/03/2015		21,000.000 20,600.000	939,097 1,505,999		836,347 1,044,190	1,031,310 1,563,746	(194,963) (519,556)	0	0	(194,963)				102,750	102,750 461,809		XXX
891906-10-9	TOTAL SYSTEM SERVICES INC	12/03/2015	DIRECT	13,100.000	734.294		382,941	444,876	(61,935)		0	(61,935)		382,941		351,353	351,353	5,240	XXX
902973-30-4	US BANCORPWALGREENS BOOTS ALLIANCE INC	12/03/2015. 12/03/2015.	VARIOUS	12,800.000	562,089		284,891 636,787	575,360 1,371,600	(290 , 469) (734 , 813)	0 n	0 n	(290, 469)	0 n	284,891		277 , 198 899 ,783	277 , 198 899 ,783	12,800 23,490	
949746-10-1	WELLS FARGO & CO	10/07/2015	MORGAN STANLEY & CO	700.000	36,427		18,730	38,374	(19,644)		<u>0</u>	(19,644)	0	18,730	0	17,697	17,697	770	ХХХ
98978V-10-3	ZUETTS INC.	12/03/2015	DIKEU!	12,691.000	593,527		321,808	546,094	(224, 286)	0	 0	(224,286)	J 0	321,808	 0	271,719	271,719	4,213	XXX

SCHEDULE D - PART 4

					Showing all	Long-Term I	Bonds and St	tocks SOLD , F	REDEEMED o	Otherwise DI	SPOSED OF [During Current	Year						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	rrying Value		16	17	18	19	20	21
1 1														1					
		F							11	12	13	14	15						
		이																	
		r						l <u>.</u>			Current Year's		l	Book/	l <u> </u>			Bond	
OLIGID	['	e		1				Prior Year	Unrealized		Other-Than-		Total Foreign	Adjusted	Foreign	n		Interest/Stock	Stated
CUSIP Identi-		l Diamagal		Number of Shares of				Book/Adjusted Carrying	Valuation Increase/	Current Year (Amortization)/	Temporary Impairment	Total Change in B/A, C.V.	Exchange Change in	Carrying Value			Total Gain	Dividends Received	Contractual Maturity
fication	Description	g Disposal Date	Name of Purchaser		Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B/A. C.V.	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Date
	AGNICO-EAGLE MINES LTD	112/04/2015	DIRECT	20,600,000	548,861	rai value	661,965	512,734	149.231	Accretion	Recognized	149.231	B/A. C.V.	661,965	Disposai	(113, 105)	(113,105)	6,592	XXX
067901-10-8	BARRICK GOLD CORPORATION.	105/27/2015	VAR LOUS.	11.000.000	128 . 167		118,250	118,250	0	0		0	0	118,250	0	9.917	9.917	1,100	XXX
380956-40-9	GOLDCORP INC.	112/04/2015	VARIOUS	43,300.000	514,932		1,108,564	801,916	306,648	0	566,448	(259,800)	0	542,116	0	(27, 184)	(27, 184)	18,619	XXX
450913-10-8	IAMGOLD CORP.	105/27/2015	SANFORD BERNSTEIN		72,489		99,630	99,630	0	0	0	0	ļ0	99,630	0	(27, 141)	(27, 141)	0	XXX
	KINROSS GOLD CORP	105/2//2015 R12/04/2015	SANFORD BERNSTEIN.	44,900.000	101,126 1,081,948		126,618 484,816	126,618 943,488	(458,672)	0	0	(458,672)	0	126,618 484,816	0	(25,492) 597,132	(25,492) 597,132	31,035	XXXXXX
	GLAXOSMITHKLINE PLC-ADR	R12/04/2015 R12/03/2015	DIRECT	10.800.000	437,524		490,133	461,592	28.541		I0	(458,672)	I0	490.133	l	(52,610)	(52,610)	26.582	XXX
80105N-11-3	SANOFI-AVENTIS SA - CVR.	R12/03/2015	DIRECT	2,000.000	230		4,800	1,580	3,220	0	0	3,220	0	4,800		(4,570)	(4,570)	0	XXX
G5960L-10-3	MEDTRONIC PLC	R. L. 12/03/2015. I	DIRECT	11,500.000			354,612	830,300	(475,688)	0		(475,688)	0	354,612	L0	514,798	514,798	15,054	XXX
	TYCO INTERNATIONAL PLC.	R12/03/2015		18,000.000	638,551		518,523	789,480	(270,957)	0	0	(270,957)	0	518,523	0	120,027	120,027	14,292	XXX
	ommon Stocks - Industrial and Miscella	aneous (Unaffilia	ted)		40,302,744	XXX	29,260,607	42,443,674	(13, 183, 066)	0	566,448	(13,749,514)	0	28,694,159	0	11,608,582	11,608,582	768,894	XXX
	- Mutual Funds								/0/0 0001										
464286-67-3	ISHARES MSCI SINGAPORE	08/18/2015		100 , 400 .000	1,174,056 107.028		1,102,924	1,313,232	(210,308)	0	0	(210,308)	J	1,102,924	ļ	71,132 7,040	71,132 7,040	11,207	XXX
78463V - 10 - 3	SPDR GOLD TRUST	12/03/2015	DIRECT	6.500.000	663,497		738.270	738,270	(0,092)		I0	(0,092)	J0	738,270	l	(74,773)	(74,773)		XXX
	WISDOMTREE EUROPE HEDGED EQUITY		DINECT	,300.000					0							(14,113)	(/4,//5)		
97717X-70-1	FUND	12/03/2015	DIRECT	3,600.000	226,772		202,667	200,232	2,435	0	0	2,435	0	202,667	0	24,104	24,104	3,866	XXX
	ommon Stocks - Mutual Funds				2,171,353	XXX	2,143,849	2,358,615	(214,765)	0	0	(214,765)	0	2,110,010	0	27,503	27,503	16,601	XXX
	ommon Stocks - Subtotals - Common Stoc				42,474,097	XXX	31,404,456	44,802,289	(13,397,831)	0	566,448	(13,964,279)	0	00,000,000	0	11,636,085	11,636,085	785,495	XXX
	ommon Stocks - Summary item from Part		cks		8,541,057	XXX	7,718,696	0	0	0	0	0	0	7,718,696	0	822,361	822,361	32,380	XXX
	ommon Stocks - Subtotals - Common Stoc				51,015,154	XXX	39,123,152	44,802,289	(13,397,831)	0		(13,964,279)	0	38,556,704	0	12,458,446	12,458,446	817,875	XXX
9899999 - Co	ommon Stocks - Subtotals - Preferred a	and Common Stocks			51,015,154	XXX	39,123,152	44,802,289	(13,397,831)	0	566,448	(13,964,279)	0	38,556,704	0	12,458,446	12,458,446	817,875	XXX
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9999999 To	otals				80,617,128	XXX	69,185,327	74,253,039	(13,397,831)	(98,915)	566,448	(14,063,194)	0	67,949,896	0	12,667,228	12,667,228	1,466,358	XXX

	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																			
	1					Showing	all Long-Term B	onds and Sto			Fully DISPOS							,		
1	2	3	4	5	6	7	8	9	10	11		Change in	Book/Adjusted C	arrying Value		17	18	19	20	21
		11									12	13	14	15	16					
		F																		
		0																		
		r					Par Value			Book/			Current Year's			l <u> </u>				Paid for
		e					(Bonds) or			Adjusted	Unrealized		Other Than	Total Change		Foreign			Interest and	Accrued
CLICID			Data		Diamagal		Number of			Carrying	Valuation	Current Year's		In D. (A. C.)	Exchange	Exchange	Realized Gain	Total	Dividends	Interest
CUSIP Identification	Description	9	Date	Name of Vendor	Disposal Date	Name of Purchaser	Shares (Stocks)	A stud Cost	Consideration	Value at	Increase/ (Decrease)	(Amortization)/	Impairment	B./A. C.V. (12 + 13 - 14)	Change in B./A. C.V.	Gain (Loss) on Disposal		Gain (Loss) on Disposal	Received	and
	Description ocks - Industrial and Miscellaneo	111	Acquired	I Name of Vendor	Date	IName of Purchaser	(Slocks)	Actual Cost	Consideration	Disposal	(Decrease)	Accretion	Recognized	(12 + 13 - 14)	B./A. C.V.	Disposai	Disposal	on Disposai	During Year	Dividends
	AMERICAN INTERNATIONAL GROUP INC			CLSA CALYON SECURITIES	112/04/2015	DIRECT	3,400.000	198 , 152	217,618	198 . 152	۸	1 0	1 0	1 0	1 0	1 0	19.467	19,467	1,377	1 (
07177M-10-3	BAXALTA INC	′tt-	07/29/2015	IVARIOUS	12/04/2015		28 ,500 .000	917 ,037	976.470	917,037	0		10				59,433	59.433	1,995	
172967-42-4	CITIGROUP INC.		11/09/2015	VARIOUS	12/04/2015	DIRECT	15,500.000	874.899	845.957	874,899	0	0	0	0	0	0	(28,942)	(28,942)	1,010	(
252603-10-5	DIAMOND FOODS INC.		01/22/2015	DIRECT	12/04/2015	DIRECT.	696.000	20,957	27,938	20,957	0		0	0	0	0	6.981	6.981	65	
26875P-10-1	EOG RESOURCES INC	-	05/27/2015	SANFORD BERNSTEIN	12/04/2015	DIRECT	10,000.000	892,346	834,623	892,346	0	0	0	0	0	0	(57,723)	(57,723)	3,350	
278642-10-3			05/27/2015		12/03/2015	VARIOUS.	11,000.000	644,742	709,771	644,742	0	0	0	0	0	0	65,029		<u>0</u>	ļ
	GENERAL ELECTRIC CO			MORGAN STANLEY & CO		DIRECT.	28,900.000	825,457	867,733	825,457	0	0	ļ	0	0	0	42,276	42,276	0	ļ
42824U-1U-9	HEWLETT PACKARD ENTERPRISE CO KRAFT HEINZ COMPANY		11/02/2015 07/06/2015	JOE INUFF	12/04/2015	DIRECT	55,100.000	428 , 124	842,786 985,771	428 , 124 596 , 634	0	J0	I		I0	J	414,662	414,662		1
	MICHAELS COS INC/THE			CLSA CALYON SECURITIES	12/03/2015	INIRECT	16.700.000	431.012	372,236	431.012			0 n				(58,776)	(58,776)	14,073	ļ
70450Y - 10 - 3	PAYPAL HOLDINGS INC.		07/29/2015		12/03/2015		23,000.000	810.711	806.232	810.711	0	0	0	0	0	0	(4,479)	(4,479)	0	(
988498 - 10 - 1	YUM! BRANDS INC.			MORGAN STANLEY & CO	12/03/2015	DIRECT.	6,000.000	430,804	436,600	430,804	0	0	0	0	0	0	5,796	5,796	0	
9099999	Common Stocks - Industrial and	d Misce	ellaneous (U	Inaffiliated)		•		7.070.875	7.923.735	7.070.875	0	0	0	0	0	0	852.860	852,860	22.472	(
	ocks - Mutual Funds		,	,				, , , , , , ,	,,	,,.							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,	,	
	WISDOMTREE EUROPE HEDGED EQUITY																			
97717X-70-1	FUND		05/27/2015	VARIOUS	12/03/2015	DIRECT	9,800.000	647,821	617,323	647,821	0	0	0	0	0	0	(30,498)	(30,498)	9,908	
9299999 -	Common Stocks - Mutual Funds	s		•	•			647,821	617,323	647,821	0	0	0	0	0	0	(30,498)	(30,498)	9,908	(
9799998 -	Common Stocks - Subtotals - C	ommo	n Stocks					7,718,696	8,541,058	7,718,696	0	0	0	0	0	0	822,362	822,362	32,380	(
9899999 -	Common Stocks - Subtotals - P	referre	ed and Comr	non Stocks				7.718.696	8.541.058	7.718.696	0	0	0	0	0	0	822.362	822.362	32.380	(
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9999999	lotais							7,718,696	8,541,058	7,718,696	0	0	0	0	0	1 0	822,362	822,362	32,380	1 (

SCHEDULE D - PART 6 - SECTION 1

	V	/aluation	of Shares of S	Subsidiary, Co	ntrolled or Affi	liated Companies			
1	2	3	4	5	6	7	8	Stock of Such Con by Insurer on Sta	
				NAIC	İ			9	10
				Valuation	Do Insurer's				
				Method (See	Assets				
				Purposes	Include				
			NAIC	and	Intangible				
			Company	Procedures	Assets				
			Code or	Manual of	Connected				
			Alien	the NAIC	with Holding				
	Description		Insurer	Investment	of Such	Total Amount of			
CUSIP	Name of Subsidiary, Controlled or		Identification	Analysis	Company's	Such Intangible	Book / Adjusted		% of
Identification		Foreign		Office)	Stock?	Assets		Number of Shares	Outstanding
Common Stocks	- U.S. Property & Casualty Insurer			,			, , ,		
	Providence Plantations Insurance Company		33430	2ciB1	No		1,214,293	2,000.000	100.0
	ommon Stocks - U.S. Property & Casualty Ins	urer				0	1,214,293	XXX	XXX
1899999 - Co	ommon Stocks - Subtotals - Common Stocks					0	1,214,293	XXX	XXX
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1999999 To	otals - Preferred and Common Stocks					1 0	1,214,293	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax

\$ 103,308,241 **\$**

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4 Total Amount of Intangible Assets	Stock in Lower-Tier Owned Indirectly by Statement D	Insurer on
			Included in Amount	5	6
CUSIP		Name of Company Listed in Section 1 Which	Shown in Column 7,	J	% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Section 1	Number of Shares	Outstandin
Identinoation	rame or come that company	Controle Lewer Tier Company	Codion	raniber of charce	Outotarium
0399999 Totals - Pref	(d d . 0	•		XXX	XXX

						Sh				3 Owned Decem	ber 31 of Curr	ent Year							
1	2	Codes	5	6	7	8	Ch	ange In Book/A	djusted Carrying	Value	13	14			Inte	erest			21
		3 4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	For re	D i Date n Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	ustrial and Miscellaneous (Unat GE CAPITAL INTL FUNDING				04/15/2016	1,533,000				I	1,533,000	1,533,000	2,668		0.964	0.964	A0	т т	
	Bonds - Industrial and Miscella				04/13/2010	1,533,000	0	0	0	0	1,533,000	1,533,000	2,668	0	XXX	XXX	XXX	1	
3899999 -	Bonds - Industrial and Miscella	aneous (Unaffil	iated) - Subtot	tals - Industrial and Miscella	aneous		0	Ů	· ·	, , , , , , , , , , , , , , , , , , ,			,,,,,	0				 " 	
	(Unaffiliated)	,	,			1,533,000	0	0	0	0	1,533,000	1,533,000	2,668	0	XXX	XXX	XXX	0	(
	Bonds - Total Bonds - Subtota		igations			1,533,000	0				1,533,000	1,533,000	2,668	0		XXX	XXX	0	
	Bonds - Total Bonds - Subtotal: Market Mutual Funds	s - Bonds				1,533,000	0	0	0	0	1,533,000	1,533,000	2,668	0	XXX	XXX	XXX	0	
007100 55 6	Market Mutual Funds		12/10/2015	DIDECT		3,869,265				1		3,869,265			0.000	D.000	MON	T 62.1	
316175-50-4	BOFA GOVERNMENT RESERVES MMF. FIDELITY TREASURY MMKT FD #69	95	12/18/201512/28/2015	DIRECT								80.070			0.000	0.000	MON	1	l
8899999 -	Bonds - Exempt Money Market Mi	utual Funds				3,949,335	0	0	0	0	XXX	3,949,335	0	0	XXX	XXX	XXX	63	(
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9199999	Totals					5,482,335	0	0	0	0	XXX	5,482,335	2,668	0	XXX	XXX	XXX	63	(

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Code Rate of Received Recei		OOTILDOLL L			OAOII			
Page Page		1	2	3	4	5	6	7
Page Page								
Page Page					Amount of Interest	Amount of Interest		
Page Page								
Deposition				l				
### Company of Company of Circle						December 31 of		
### Company of Company of Circle		Depository	Code	Interest	Year	Current Year	Balance	*
\$1 (1799 1897 179		OPEN DEPOSITORIES	•					
199999 Deposits in	Citizens Ban	Providence RI					3 036 808	XXX
allowable limit in any one depostory - Open Depostories								- /////
0199990 Totals - Open Depositories JXX JXX Q 0 3,358,800 XX AV C	0199998	Deposits in depositories that do not exceed the						
0199990 Totals - Open Depositories JXX JXX Q 0 3,358,800 XX AV C		allowable limit in any one depository - Open Depositories	XXX	XXX				XXX
1	0199999	Totals - Onen Denositories			0	n	3 036 808	
	0.100000	Totale Open Depositories	7////	7000	<u> </u>	Ů	0,000,000	
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0399999 Total Cash on Deposit XXX XXX XXX 0 0 3,036,808 XXX 0499999 Cash in Company's Office XXX	l			[I			XXX
0499999 Cash in Company's Office XXX XXX XXX XXX XXX XXX 650 XXX	0200000	Total Cook on Donooit	VVV	VVV	^	^	0.000.000	
	0499999	Cash in Company's Office		XXX	XXX	XXX		
- VOUCOUS FORM COURT - 1 AAA - 1 AAA - 1 - 1 - 1 - 1 - 1 - 1	0500000	Total Cash						

	TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. Ja	inuary	3.855.749	4. April	3.319.057	7. July	1.362.345	10. October	2.323.1
	,		l =				44 1	

1. January	3,855,749	4. April	3,319,057	7. July	1,362,345	10. October	2,323,113
2. February	2,209,414	5. May	1,812,391	8. August	2,902,137	11. November	3,433,734
3. March	2,261,579	6. June	1,856,972	September	3,204,831	12. December	3,037,458

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year							
1	2	3	4	5	6	7	8
		Date	Rate of	Maturity	Book/Adjusted Carrying Value	Amount of Interest	Amount Received
Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
					2 3 7 9 1 3 2		2 3
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8699999 Total Cash Equivalents					0	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	the Benefit of A	Deposits For the Benefit of All Policyholders		ecial Deposits
States, etc.		Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama						, <u> </u>	
^{2.} Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	co						
7. Connecticut							
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. _{Hawaii}	HI						
13. Idaho	ID						
14. Illinois	II						
15. Indiana	INI						
16. _{lowa}	IN						
17. Kansas	IA						
18. Kentucky							†
19. Louisiana	NY						†
20 Maria	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts							
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						ļ
26. Missouri							
27. Montana							
28. Nebraska	NE						
^{29.} Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						ļ
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND		İ				
36. Ohio	OH						
37. Oklahoma							
38. Oregon							
39. Pennsylvania	PΔ						
40. Rhode Island	FA	В	BENEFIT OF ALL POLICYHOLDERS.	396.916			
41. South Carolina			BENEFIT OF ALL FOLTOTHOLDERO				
42. South Dakota							
43. Tennessee	TNI						†
44. Texas	IN						1
45. Utah	IX						t
46 v	UI						t
46. Vermont	VI						
47. Virginia	VA		····				
48. Washington	WA		····				
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming					ļ	 	ļ
52. American Samoa						 	ļ
53. Guam	GU						ļ
54. Puerto Rico	PR						ļ
55. US Virgin Islands							ļ
56. Northern Mariana Island							
57. Canada							ļ
58. Aggregate Other Alien .		XXX	XXX		0	0	
59. Total	- 1	XXX	XXX	396,916	394,860	0	
ETAILS OF WRITE-INS				,	,		
801.	1						
802.							†
803.							t
	o ine for line		····				t
 Sum of remaining write from overflow page 		XXX	XXX	0	0	0	
899. Totals (Lines 5801 - 5	803 + 5898)						
(Line 58 above)		XXX	XXX	0	0	0	

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Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
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Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
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