ANNUAL STATEMENT

OF THE

MICHIGAN CATASTROPHIC CLAIMS ASSOCIATION

of

LIVONIA

in the

STATE OF MICHIGAN

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF MICHIGAN

FOR THE YEAR ENDED
JUNE 30, 2015

PROPERTY AND CASUALTY

JUNE 30, 2015

JUNE 30, 2015

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Fiscal Year Ending JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

MICHIGAN CATASTROPHIC CLAIMS ASSOCIATION

NAIC Group Code 0000 (Current Period), 0000 (Prior Period) NAIC Company Code AA-9991159 Employer's ID Number 38-2227794

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

Country of Domicile United States of America

Incorporated/Organized 07/01/1978 Commenced Business 07/01/1978

Statutory Home Office 17584 Laurel Park Drive North (Street and Number), Livonia, MI, 48152 (City or Town, State, Country and Zip Code)

Main Administrative Office 17584 Laurel Park Drive North (Street and Number)

Livonia, MI, 48152 (City or Town, State, Country and Zip Code) (734)953-2779 (Area Code) (Telephone Number)

Mail Address 17584 Laurel Park Drive North (Street and Number or P.O. Box), Livonia, MI, 48152 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 17584 Laurel Park Drive North (Street and Number)

Livonia, MI, 48152 (City or Town, State, Country and Zip Code) (734)953-2779 (Area Code) (Telephone Number)

Internet Website Address www.michigancatastrophic.com

Statutory Statement Contact James D. Lunsted (Name) (734)953-2779-103 (Area Code)(Telephone Number)(Extension)

jlunsted@micatastrophic.com (E-Mail Address) (734)953-9511 (Fax Number)

OFFICERS

Name	Title
Gloria Freeland	Executive Director
James D. Lunsted	Controller

OTHERS

DIRECTORS OR TRUSTEES

Auto Club Insurance Association
Citizens Insurance Company of America
Farmers Insurance Exchange
Auto-Owners Insurance Company
State Farm Mutual Automobile Insurance
Director, Michigan Department of Insurance & Financial Services Ex-Officio Member

State of Michigan
County of Wayne ss

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

(Signature)	(Signature)	(Signature)
Gloria Freeland	James D. Lunsted	
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
Executive Director	Controller	
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 30th day of SEPT, 2015

(Notary Public Signature)

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

JONATHAN M JENSEN
Notary Public - Michigan
Oakland County
My Commission Expires Jul 1, 2018
Acting in the County of WAYNE

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols.1-2)	Net Admitted Assets
1.	Bonds (Schedule D)	2,050,090,310		2,050,090,310	2,255,655,302
2.	Stocks (Schedule D)				
	2.1 Preferred stocks				
	2.2 Common Stocks	13,811,396,756		13,811,396,756	13,765,080,127
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $.....0 encumbrances)				
	4.2 Properties held for the production of income (less $.....0 encumbrances)				
	4.3 Properties held for sale (less $.....0 encumbrances)				
5.	Cash ($....(19,483,042), Schedule E Part 1), cash equivalents ($.....0, Schedule E Part 2) and short-term investments ($.....366,435,960, Schedule DA)	346,952,919		346,952,919	506,130,494
6.	Contract loans (including $.....0 premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	1,336,063,272		1,336,063,272	387,908,338
9.	Receivables for securities				
10.	Securities Lending Reinvested Collateral Assets (Schedule DL)	489,799,882		489,799,882	686,433,740
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,034,303,139		18,034,303,139	17,601,208,001
13.	Title plants less $.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	21,691,507		21,691,507	18,814,506
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	862,919	282,213	580,706	13,218,434
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (Including $.....0 earned but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	2,870,411	2,853,584	16,827	379,655
21.	Furniture and equipment, including health care delivery assets ($.....0)	72,005	72,005		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($.....0) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	174,957	37,871	137,086	479,071
26.	TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,059,974,938	3,245,673	18,056,729,265	17,634,099,667
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	18,059,974,938	3,245,673	18,056,729,265	17,634,099,667
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	Prepaid Expense	37,871	37,871		
2502.	Miscellaneous Receivable	137,086		137,086	479,071
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	174,957	37,871	137,086	479,071

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	17,755,489,000	16,855,230,000
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	167,971,000	159,409,000
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	4,767,812	4,185,655
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....0 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	327,981,000	325,614,322
10.	Advance premiums		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)		
14.	Amounts withheld or retained by company for account of others	4,320	2,603
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including ($.....0 certified)) (Schedule F, Part 8)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending	489,799,882	686,433,740
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	1,648,291	13,755,921
26.	TOTAL Liabilities excluding protected cell liabilities (Lines 1 through 25)	18,747,661,305	18,044,631,241
27.	Protected cell liabilities		
28.	TOTAL Liabilities (Lines 26 and 27)	18,747,661,305	18,044,631,241
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	(690,932,040)	(410,531,574)
36.	Less treasury stock, at cost:		
	36.1 .....0 shares common (value included in Line 30 $.....0)		
	36.2 .....0 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, minus 36) (Page 4, Line 39)	(690,932,040)	(410,531,574)
38.	TOTALS (Page 2, Line 28, Column 3)	18,056,729,265	17,634,099,667
DETAILS OF WRITE-INS			
2501.	Premium Refunds Payable	1,648,291	13,755,921
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,648,291	13,755,921
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	1,320,004,312	1,280,988,428
	DEDUCTIONS		
2.	Losses incurred (Part 2, Line 35, Column 7)	1,970,498,577	1,539,920,094
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	19,799,525	(8,784,342)
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,861,977	2,200,099
5.	Aggregate write-ins for underwriting deductions		
6.	TOTAL Underwriting Deductions (Lines 2 through 5)	1,992,160,079	1,533,335,851
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(672,155,767)	(252,347,423)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	376,827,867	352,682,829
10.	Net realized capital gains (losses) less capital gains tax of $.....0 (Exhibit of Capital Gains (Losses))	1,021,591,114	426,138,456
11.	Net investment gain or (loss) (Lines 9 + 10)	1,398,418,981	778,821,285
	OTHER INCOME		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....0)		
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	2,866,870	2,749
15.	TOTAL Other Income (Lines 12 through 14)	2,866,870	2,749
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	729,130,084	526,476,611
17.	Dividends to policyholders		
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	729,130,084	526,476,611
19.	Federal and foreign income taxes incurred	462,662	343,229
20.	Net income (Line 18 minus Line 19) (to Line 22)	728,667,422	526,133,382
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, June 30 prior year (Page 4, Line 39, Column 2)	(410,531,574)	(1,872,321,532)
22.	Net income (from Line 20)	728,667,422	526,133,382
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....0	(1,007,215,120)	935,701,264
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets Line 28, Column 3)	(1,852,768)	(44,688)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Line 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus		
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(280,400,466)	1,461,789,958
39.	Surplus as regards policyholders, June 30 current year (Line 21 plus Line 38) (Page 3, Line 37)	(690,932,040)	(410,531,574)
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)		
1401.	Late Charges	2,833,961	
1402.	Miscellaneous Income	32,782	2,749
1403.	Miscellaneous Charge Off	127	
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	2,866,870	2,749
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Lines 37 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,323,883,595	1,297,390,672
2.	Net investment income	390,775,499	365,940,931
3.	Miscellaneous income	2,866,870	2,749
4.	TOTAL (Lines 1 through 3)	1,717,525,964	1,663,334,352
5.	Benefit and loss related payments	1,070,239,577	1,021,445,094
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	13,089,055	14,486,361
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	462,662	343,229
10.	TOTAL (Lines 5 through 9)	1,083,791,294	1,036,274,684
11.	Net cash from operations (Line 4 minus Line 10)	633,734,670	627,059,668
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,968,762,479	675,922,531
	12.2 Stocks	4,199,753,973	1,260,807,298
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets	73,511,432	40,464,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(6,630)
	12.7 Miscellaneous proceeds		
	12.8 TOTAL Investment proceeds (Lines 12.1 to 12.7)	6,242,027,884	1,977,187,199
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,740,130,199	1,024,476,107
	13.2 Stocks	4,328,283,157	1,224,548,872
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets	964,361,409	93,310,359
	13.6 Miscellaneous applications		
	13.7 TOTAL Investments acquired (Lines 13.1 to 13.6)	7,032,774,765	2,342,335,338
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(790,746,881)	(365,148,139)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(2,165,364)	(760,654)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,165,364)	(760,654)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(159,177,575)	261,150,875
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	506,130,494	244,979,619
	19.2 End of year (Line 18 plus Line 19.1)	346,952,919	506,130,494

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001			

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written Per Column 6, Part 1B	2 Unearned Premiums Jun. 30 Prior Year - per Column 3, Last Year's Part 1	3 Unearned Premiums Jun. 30 Current Year - per Column 5, Part 1A	4 Premiums Earned During Year (Columns 1 + 2 - 3)
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health (group and individual)				
15. Other accident and health				
16. Workers' compensation				
17.1 Other liability - occurrence				
17.2 Other liability - claims-made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1 19.2 Private passenger auto liability	1,322,370,990	325,614,322	327,981,000	1,320,004,312
19.3 19.4 Commercial auto liability		(Included in Line 19.1 and 19.2)		
21. Auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property				
32. Reinsurance-Nonproportional Assumed Liability				
33. Reinsurance-Nonproportional Assumed Financial Lines				
34. Aggregate write-ins for other lines of business				
35. TOTALS	1,322,370,990	325,614,322	327,981,000	1,320,004,312
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less From Date of Policy) (a)	2 Amount Unearned (Running More Than One Year From Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve For Unearned Premiums Columns 1 + 2 + 3 + 4
1. Fire					
2. Allied lines					
3. Farmowners multiple peril					
4. Homeowners multiple peril					
5. Commercial multiple peril					
6. Mortgage guaranty					
8. Ocean marine					
9. Inland marine					
10. Financial guaranty					
11.1 Medical professional liability - occurrence					
11.2 Medical professional liability - claims-made					
12. Earthquake					
13. Group accident and health					
14. Credit accident and health (group and individual)					
15. Other accident and health					
16. Workers' compensation					
17.1 Other liability - occurrence					
17.2 Other liability - claims-made					
17.3 Excess Workers' Compensation					
18.1 Products liability - occurrence					
18.2 Products liability - claims-made					
19.1 19.2 Private passenger auto liability	327,981,000				327,981,000
19.3 19.4 Commercial auto liability		(Included in Line 19.1 and 19.2)			
21. Auto physical damage					
22. Aircraft (all perils)					
23. Fidelity					
24. Surety					
26. Burglary and theft					
27. Boiler and machinery					
28. Credit					
29. International					
30. Warranty					
31. Reinsurance-Nonproportional Assumed Property					
32. Reinsurance-Nonproportional Assumed Liability					
33. Reinsurance-Nonproportional Assumed Financial Lines					
34. Aggregate write-ins for other lines of business					
35. TOTALS	327,981,000				327,981,000
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					
38. Balance (Sum of Lines 35 through 37)					327,981,000
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page					
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)					

(a) State here basis of computation used in each case:

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Columns 1+2+3-4-5
1. Fire						
2. Allied lines						
3. Farmowners multiple peril						
4. Homeowners multiple peril						
5. Commercial multiple peril						
6. Mortgage guaranty						
8. Ocean marine						
9. Inland marine						
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake						
13. Group accident and health						
14. Credit accident and health (group and individual)						
15. Other accident and health						
16. Workers' compensation						
17.1 Other liability - occurrence						
17.2 Other liability - claims-made						
17.3 Excess Workers' Compensation						
18.1 Products liability - occurrence						
18.2 Products liability - claims-made						
19.1 19.2 Private passenger auto liability			1,322,370,990			1,322,370,990
19.3 19.4 Commercial auto liability				(Included in line 19.1 and 19.2		
21. Auto physical damage						
22. Aircraft (all perils)						
23. Fidelity						
24. Surety						
26. Burglary and theft						
27. Boiler and machinery						
28. Credit						
29. International						
30. Warranty						
31. Reinsurance-Nonproportional Assumed Property	XXX					
32. Reinsurance-Nonproportional Assumed Liability	XXX					
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX					
34. Aggregate write-ins for other lines of business						
35. TOTALS			1,322,370,990			1,322,370,990
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page						
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)						

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes[ ] No[X]
If yes, (1) The amount of such installment premiums $.....0.
(2) Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Columns 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Column 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Columns 4 + 5 - 6)	8 Percentage of Losses Incurred (Column 7, Part 2) to Premiums Earned (Column 4, Part 1)
1. Fire								
2. Allied lines								
3. Farmowners multiple peril								
4. Homeowners multiple peril								
5. Commercial multiple peril								
6. Mortgage guaranty								
8. Ocean marine								
9. Inland marine								
10. Financial guaranty								
11.1 Medical professional liability - occurrence								
11.2 Medical professional liability - claims-made								
12. Earthquake								
13. Group accident and health								
14. Credit accident and health (group and individual)								
15. Other accident and health								
16. Workers' compensation								
17.1 Other liability - occurrence								
17.2 Other liability - claims-made								
17.3 Excess Workers' Compensation								
18.1 Products liability - occurrence								
18.2 Products liability - claims made								
19.1 19.2 Private passenger auto liability		1,070,239,577		1,070,239,577	17,755,489,000	16,855,230,000	1,970,498,577	149.28
19.3 19.4 Commercial auto liability				(Included in Line 19.1 and 19.2)				
21. Auto physical damage								
22. Aircraft (all perils)								
23. Fidelity								
24. Surety								
26. Burglary and theft								
27. Boiler and machinery								
28. Credit								
29. International								
30. Warranty								
31. Reinsurance-Nonproportional Assumed Property	XXX							
32. Reinsurance-Nonproportional Assumed Liability	XXX							
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX							
34. Aggregate write-ins for other lines of business								
35. TOTALS		1,070,239,577		1,070,239,577	17,755,489,000	16,855,230,000	1,970,498,577	149.28
DETAILS OF WRITE-INS								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page								
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred But Not Reported (Columns 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Columns 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire									
2. Allied Lines									
3. Farmowners multiple peril									
4. Homeowners multiple peril									
5. Commercial multiple peril									
6. Mortgage guaranty									
8. Ocean marine									
9. Inland marine									
10. Financial guaranty									
11.1 Medical professional liability - occurrence									
11.2 Medical professional liability - claims-made									
12. Earthquake									
13. Group accident & health								(a)	
14. Credit accident & health (group & individual)									
15. Other accident & health								(a)	
16. Workers' compensation									
17.1 Other liability - occurrence									
17.2 Other liability - claims-made									
17.3 Excess Workers' Compensation									
18.1 Products liability - occurrence									
18.2 Products liability - claims-made									
19.1 19.2 Private passenger auto liability		13,031,978,000		13,031,978,000	4,723,511,000			17,755,489,000	167,971,000
19.3 19.4 Commercial auto liability				(Included in line 19.1 and 19.2)					
21. Auto physical damage									
22. Aircraft (all perils)									
23. Fidelity									
24. Surety									
26. Burglary and theft									
27. Boiler and machinery									
28. Credit									
29. International									
30. Warranty									
31. Reinsurance-Nonproportional Assumed Property	XXX				XXX				
32. Reinsurance-Nonproportional Assumed Liability	XXX				XXX				
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX				XXX				
34. Aggregate write-ins for other lines of business									
35. TOTALS		13,031,978,000		13,031,978,000	4,723,511,000			17,755,489,000	167,971,000
DETAILS OF WRITE-INS									
3401.									
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page									
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)									

(a) Including $.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct				
1.2 Reinsurance assumed	9,805,960			9,805,960
1.3 Reinsurance ceded				
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	9,805,960			9,805,960
2. Commission and brokerage:				
2.1 Direct, excluding contingent				
2.2 Reinsurance assumed, excluding contingent				
2.3 Reinsurance ceded, excluding contingent				
2.4 Contingent - direct				
2.5 Contingent - reinsurance assumed				
2.6 Contingent - reinsurance ceded				
2.7 Policy and membership fees				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)				
3. Allowances to manager and agents				
4. Advertising				
5. Boards, bureaus and associations				
6. Surveys and underwriting reports				
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	11,085,781	283,533	163,529	11,532,843
8.2 Payroll taxes	815,384	21,047	12,123	848,554
9. Employee relations and welfare	3,205,081	90,062	51,536	3,346,679
10. Insurance	1,178,984	31,295	17,090	1,227,369
11. Directors' fees				
12. Travel and travel items	53,899	33,798	4,909	92,606
13. Rent and rent items	50,575	18,536	10,677	79,788
14. Equipment	115,824	3,782	2,180	121,786
15. Cost or depreciation of EDP equipment and software	(7,472,673)	1,966	1,132	(7,469,575)
16. Printing and stationery	69,543	8,113	799	78,455
17. Postage, telephone and telegraph, exchange and express	286,955	7,131	3,374	297,460
18. Legal and auditing	6,074,038	1,114,218	19,067,852	26,256,108
19. TOTALS (Lines 3 to 18)	15,463,391	1,613,481	19,335,201	36,412,073
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....0				
20.2 Insurance department licenses and fees				
20.3 Gross guaranty association assessments				
20.4 All other (excluding federal and foreign income and real estate)	12,686	472	273	13,431
20.5 TOTAL taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	12,686	472	273	13,431
21. Real estate expenses				
22. Real estate taxes				
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	(5,482,512)	248,024	401,879	(4,832,609)
25. TOTAL expenses incurred	19,799,525	1,861,977	19,737,353	(a) 41,398,855
26. Less unpaid expenses - current year	167,971,000	180,655	4,587,157	172,738,812
27. Add unpaid expenses - prior year	159,409,000	204,202	3,981,453	163,594,655
28. Amounts receivable relating to uninsured plans, prior year				
29. Amounts receivable relating to uninsured plans, current year				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	11,237,525	1,885,524	19,131,649	32,254,698
DETAILS OF WRITE-INS				
2401. OUTSIDE DATA PROCESSING	(5,482,512)	248,024	401,879	(4,832,609)
2402.				
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. TOTALS (Lines 2401 through 2403 plus 2498) (Line 24 above)	(5,482,512)	248,024	401,879	(4,832,609)

(a) Includes management fees of $.....0 to affiliates and $.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,857,435	8,550,642
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 61,997,522	60,806,679
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	320,297,940	324,701,262
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 56,044	55,033
7.	Derivative instruments	(f)	
8.	Other invested assets	737,954	737,954
9.	Aggregate write-ins for investment income	1,741,323	1,713,649
10.	TOTAL Gross investment income	393,688,218	396,565,219
11.	Investment expenses		(g) 19,737,352
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	TOTAL Deductions (Lines 11 through 15)		19,737,352
17.	Net Investment income (Line 10 minus Line 16)		376,827,867
DETAILS OF WRITE-INS			
0901.	SECURITIES LENDING INCOME	1,551,855	1,524,181
0902.	MISCELLANEOUS INVESTMENT INCOME	189,468	189,468
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,741,323	1,713,649
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	TOTALS (Lines 1501 through 1503 plus 1598) (Line 15 above)		

(a) Includes $.....1,243,335 accrual of discount less $.....17,459,639 amortization of premium and less $.....8,896,304 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....68,542 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	2,049,880		2,049,880		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	37,435,133	(316,450)	37,118,683		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	955,709,543	(2,533,226)	953,176,317	(1,035,273,843)	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets	29,246,234		29,246,234	28,058,723	
9.	Aggregate write-ins for capital gains (losses)					
10.	TOTAL Capital gains (losses)	1,024,440,790	(2,849,676)	1,021,591,114	(1,007,215,120)	
DETAILS OF WRITE-INS						
0901.	'					
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)					

EXHIBIT OF NONADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Invested income due and accrued			
15.	Premium and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	282,213	1,264,720	982,507
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	2,853,584		(2,853,584)
21.	Furniture and equipment, including health care delivery assets	72,005	92,209	20,204
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	37,871	35,976	(1,895)
26.	TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,245,673	1,392,905	(1,852,768)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	TOTAL (Lines 26 and 27)	3,245,673	1,392,905	(1,852,768)
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501.	Prepaid expenses	37,871	35,976	(1,895)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	37,871	35,976	(1,895)

Notes to Financial Statements

The Michigan Catastrophic Claims Association (the "Association") was established by Public Act 136 of 1978, which amended the no-fault auto insurance law by adding Section 3104 to the Michigan Insurance Code effective July 1, 1978. The Legislature created the Association because smaller insurance companies had difficulty obtaining reinsurance for Michigan's automobile no-fault policies, which provided for unlimited lifetime medical benefits for people who are catastrophically injured in auto accidents. The Association is a private unincorporated non-profit association of which every insurer that sells automobile or motorcycle coverage in Michigan is required to be a member.

The Association is governed by a Board of Directors which consists of five members appointed by the Director of the Department of Insurance and Financial Services (DIFS) of the State of Michigan. The Director, or his/her representative, serves as an ex officio member of the Board. The following standing committees provide assistance in the operation of the Association: (1) actuarial, (2) audit, (3) claims, (4) communications, (5) information technology, (6) investment, and (7) personnel.

The Association assesses each member engaged in writing insurance coverages under policies of insurance issued to residents of the State of Michigan, which provide the coverages required (1) for motor vehicles under Section 3101 of the Michigan Insurance Code and (2) for motorcycles under Section 3103 of the Michigan Insurance Code. The Association is required to assess an amount each year that is sufficient to cover the lifetime claims of all persons catastrophically injured in that year and in addition, may adjust future assessments for excesses or deficiencies in prior assessments. These assessments provide funds for the indemnification of those members against ultimate loss sustained under statutory required personal protection insurance coverages in excess of the applicable amount set forth in Section 3104(2) of the Michigan Insurance Code. Public Act 3 of 2001 provided for a gradual increase in the member company retention level from the original amount of $250,000 to $500,000 on July 1, 2011; and thereafter increasing every two years by 6% or the increase in the consumer prices index, whichever is less, and rounded to the nearest $5,000. The statute requires this biennial adjustment to be calculated by the Association by January 1 of the year of its July 1 effective date. The calculation must be based on the two year change in the United States Consumer Price Index for all Urban Consumers U.S. city average ("CPI-U") for the 24 months prior to October 1 of the year prior to the July 1 effective date. The change in the CPI-U from September 30, 2010 to September 30, 2012 was 5.94%. Applying the formula to the retention amount of $500,000, for a motor vehicle accident policy issued or renewed during the period July 1, 2011 through June 30, 2013, results in a new member insurance company retention level, for a motor vehicle accident policy issued or renewed during the period July 1, 2013 through June 30, 2015, of $530,000.

Effective January 18, 2007, amendments to the Association's Plan of Operation were approved that now permit members to receive reimbursement, under certain circumstances, of the following costs that are incurred January 18, 2007 and after: (1) medical bill repricing, and (2) other medical expense cost containment methods. These costs are reflected as loss adjustment expenses.

The Association's future operations and form are dependent upon the continuation of its enabling state legislation.

1. Summary of Significant Accounting Policies

   A. Accounting Practices

      The financial statements of the Association are presented on the basis of accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services (DIFS).

      The DIFS recognizes only statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Michigan Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Michigan.

      Specifically, the DIFS has granted the Association the following permitted practices:

      1. The Association is permitted to discount its unpaid losses and unpaid loss adjustment expense on a non-tabular basis.

      2. The Association may deviate from SSAP #65 guidance which states that with the exception of fixed and reasonably determinable payments, property and casualty loss reserves shall not be discounted.

      3. The Association is not required to include a risk margin when determining loss and loss adjustment expenses reserves.

      The Association requested a renewal of the permitted practices, and in January, 2013, the DIFS approved the renewal for a three-year period that will expire in 2016, at which time the Association will be required to seek approval from the DIFS if it wishes to continue to discount is reserves.

      A reconciliation of the Association's net loss and accumulated deficit between NAIC SAP and practices permitted by DIFS is shown below:

Notes to Financial Statements

	6/30/2015	6/30/2014
Net loss, State of Michigan Basis	$728,667,422	$526,133,382
State permitted practice		
Decrease in discount on losses and LAE	596,260,000	246,879,000
Net income, NAIC SAP	$1,324,927,422	$773,012,382
Statutory deficit, State of Michigan basis	($690,932,040)	($410,531,574)
State permitted practice		
Discounting of losses and LAE	(50,639,881,000)	(51,236,141,000)
Statutory deficit, NAIC SAP	($51,330,813,040)	($51,646,672,574)

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with prescribed or permitted statutory accounting practices requires the Association to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

Member companies have the option of paying premium assessments on a monthly or annual basis.

Premiums assessments are levied on a fiscal year June 30 basis (encompassing the period July 1 through June 30); and the basis for calculating each member's annual premium assessment is the member's total written car years of insurance providing the security required by Sections 500.3101and 500.3103 of the Michigan Insurance Code. Beginning July 1, 2003, as the result of the enactment of Michigan Public Act 662 of 2002, the assessment for vehicles defined as historic vehicles is 20% of the premium assessment charged per car. An historic vehicle means a vehicle that is a registered historic vehicle under Section 803A or 803P of the Michigan Vehicle Code, 1949 PA 300 MCL 257.803A and 257.803P.

For each assessment period, a preliminary premium assessment is levied based on a member's total written car years during the immediately preceding assessment period. The preliminary assessment is assessed at the end of each month for member companies electing to pay in equal monthly installments and at the end of August for member companies electing to pay in full.

Subsequent to the Association's fiscal year and as soon as is practicable after the end of each assessment period for which the premium is applicable, a final premium assessment is levied for the period just completed based on actual written car years. Adjustments to the estimated preliminary assessments are recognized in the year the assessment adjustment is billed. This is due to the Association being unable to estimate individual or direct written car years.

For the Fiscal Year Ended June 30, 2014, the latest period at which data is available, a breakdown of written exposures by line of business type and the corresponding assessment amounts are as follows:

Exposure Description	Written Exposures	Assessment Rate	Assessment Amount	%
Private Passenger Vehicles	6,238,015	$186.00	$1,160,270,790	89.0078%
Commercial Vehicles	506,238	186.00	94,160,268	7.2233%
Commercial PIP premium	$13,915,809	54.00%	7,514,537	0.5765%
Motorcycles	211,751.00	$186.00	39,385,686	3.0214%
Historic Vehicles				
Private Passenger	58,947.00	37.20	2,192,828	0.1682%
Motorcycle	986.00	37.20	36,679	0.0028%
Totals			$1,303,560,788	100.0000%

Assessments are earned and recognized as premium assessments ratably over the premium assessment period. Unearned premium assessments represent the portion of premiums written which is applicable to the unexpired portion of the assessment, calculated by the application of monthly pro-rata fractions.

Premium deficiency reserves are required for the amount of anticipated losses, loss adjustment expenses and other costs that have not previously been expensed in excess of the recorded unearned premium reserve on existing coverages. No premium deficiency reserve was required to be recorded at June 30, 2015 and 2014.

As noted above, the Association is a nonprofit association and under the applicable statute all losses and deficits are assessable to member companies. Furthermore, excesses or deficiencies from previous periods may be adjusted in subsequent premium assessments to member companies. Any such excesses or deficiencies may be fully adjusted in a single assessment period or may be adjusted over several periods ratably or in such proportion as the Association's Board of Directors may deem advisable. This

Notes to Financial Statements

recognizes the difficulty and uncertainty in predicting the projected claim payments for long-term claims in which medical benefits are unlimited. The uncertainty in the estimates of the liabilities is primarily due to difficulty in predicting (a) life expectancies, (b) medical cost inflation, (c) investment returns, and (d) claim frequency.

The Association's revenues are dependent upon assessments, under applicable statute, to member companies operating in the State of Michigan.

Realized gains and losses are determined on a specific identification basis and are credited or charged to revenue. Unrealized capital gains and losses resulting from the valuation of investments at fair value are credited or charged directly to surplus. A decline in the market value of any investment security below cost that is deemed to be other than temporary, results in a reduction in the carrying amount to fair value. Fair value is generally the market value at the balance sheet date. The impairment is charged to earnings and a new cost basis is established. Factors considered in evaluating whether a decline is other than temporary are: (1) whether the decline is substantial, (2) the Association's ability and intent to retain the investment for a period of time sufficient to allow for anticipated recovery in value, (3) the duration and extent to which market value has been less than cost, (4) the financial condition and near term prospects of the issuer, and (5) the NAIC designation. Based on this review, the amount of other than temporary losses that were reclassified from an unrealized loss to a realized loss were $2,849,677 in 2015 and $8,303,151 in 2014.

In addition, the Association uses the following policies:

(1) Short-term investments are stated at amortized cost, which approximates fair value.

(2) Bonds not back by other loans are stated at amortized cost using the interest method.

(3) Common Stocks are stated at fair value. Common stocks include shares in bond mutual funds that invest primarily in fixed income securities with maturities of 1 to 30 years. The cost and estimated fair value for shares of bond mutual funds were $7,800,242,000 and $8,421,088,000 at June 30, 2015 and $6,895,322,000 and $7,719,243,000 at June 30, 2014, respectively.

(4) Preferred Stocks are stated at fair value

(5) Mortgage loans: none

(6) Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments. Prepayment assumptions were obtained from the Association's investment advisors and nationally recognized data services, and are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities.

(7) Investments in subsidiaries, controlled and affiliated companies: none

(8) Investments in joint ventures, partnerships and limited liability companies:

Other invested assets of $1,336,063,272 include private equity investments of $475,483,941 and bank loan investments of $860,579,331, respectively.

The private equity investments consist nearly exclusively of limited partnerships positions in a variety of fund-of-funds and are carried at the Association's equity interest in the partnership. In turn, the fund-of-funds partnerships invest directly in underlying venture capital, buyout, and/or related private equity partnerships that typically specialize within development stage, technological sector, and/or business size. The fund-of-funds provider acts a limited partner within these partnership investments and acts to diversify the Association's underlying investments across vintage year, economic cycle, and geography relative to available investment opportunities. The funds-of-funds the Association invests in may purchase secondary fund offerings of, or co-invest directly in private equity investments alongside, underlying general partnerships on behalf of the limited partners in their fund, including the Association. Under the terms of the various limited partnership agreements, the Association is obligated to make periodic payments for advance commitments to limited partnerships. For these limited partnerships the Association has committed, but not paid, a total funding of approximately $429,000,000 as of June 30, 2015 and $435,000,000 as of June 30, 2014. The fair values represent the ownership equity of each limited partnership. Due to the timing of the receipt of statements from each limited partnership, the Association reflects changes in equity value on a three months in arrears basis. As these investments are not readily marketable, the estimated value is subject to uncertainty and, therefore, may differ from the value that would have been used had a ready market for the investments existed.

The bank loan investments consist of portions of loans originated and serviced by commercial or investment bank arrangers that are syndicated out to, primarily, institutional investors or funds. The loans are typically floating-rate over LIBOR with a LIBOR floor, or minimum, and reset on a periodic basis, such as quarterly. The majority of loans are secured, first-lien obligations and denominated in US dollars.

(9) Accounting policy for derivatives: not applicable since derivatives are prohibited

Notes to Financial Statements

(10) The Association anticipates investment income utilized as a factor in the premium deficiency calculation, in accordance with SSAP No. 53.

(11) The Association actuarially computes the provision for unpaid losses and loss adjustment expenses using the present value of disbursements expected to be made in the ultimate settlement of the claims reported. The Association bases the provision for unpaid losses and loss adjustment expenses upon information reported to it by member insurers with respect to reported claims, giving consideration with respect to each reported claim to past payments of the member company and estimated future payments of personal injury protection insurance benefits, with the future payments (initially estimated at current cost levels) then being adjusted to their expected future levels in light of selected claim cost inflation projections; the resultant estimates are adjusted, based upon actuarial tables that incorporate actual emerged Association mortality and closure experience, to reflect the probabilities of each claimant surviving to incur such costs. The Association also includes a provision for incurred but not reported losses based upon the foregoing data. The methods of estimating unpaid losses and loss adjustment expenses are continually reviewed and updated, and any adjustments resulting therefrom are reflected in the current operations. The Association believes that the provision for unpaid losses and loss adjustment expenses is adequate; however, inasmuch as these estimated amounts are based on member reported information, present value, investment yield and mortality assumptions (determined by actuarial tables that incorporate actual emerged Association mortality and closure experience), no assurance can be given that the ultimate settlement of these liabilities may not be greater or less than such estimates.

The payment of losses and loss adjustment expenses is necessary over a long period of time; therefore, the Association has elected an alternative accounting policy to discount its unpaid losses and loss adjustment expenses. A significant actuarial assumption is that the investment return rate is equal to the discount rate. At June 30, 2015, the actuarially determined discount rate is 5.4% for the short-term, gradually progressing to 7.1% in the long-term. At June 30, 2014, the actuarially determined discount rate was 5.6% for the short-term, gradually progressing to 7.3% in the long-term.

Economic assumptions for claim cost inflation and investment returns are formulated based on forecasts utilizing both a short-term and long-term perspective. Using both current economic data and historical long-term Consumer Price Index data, inflation assumptions are formulated for the general inflation rate and, based on the general inflation rate assumption and the historical relationships between the CPI for all items and various CPI subcomponents, for fifteen different cost component categories. In formulating the discount rate, the Association's portfolio performance and asset mix as well as historical short-term and long-term investment returns are considered.

In 2015, there was no change from 2014 in the methodology used to migrate the economic assumptions from the current environment to the long-term assumptions. However, the 2015 analysis developed starting points for fixed income investments and inflation that were lower which resulted in lower short-term assumptions for both investment return and inflation. In addition, the projected investment returns were adjusted to reflect changes in the Association's asset mix.

Inflation and investment assumptions used at June 30, 2015 are: (1) Inflation assumptions: general inflation rate of 1.9% and an annual increase in claim costs for the fifteen different cost component categories, other than for non-inflated costs, that range between 0.5% and 5.6%, for the period July 1, 2015 to June 30, 2016; then gradually increasing until the long-term assumption for general inflation of 3.1% is reached beginning July 1, 2022 and thereafter; then gradually increasing long-term assumptions for the annual increase in the inflation for claim costs for the cost component categories, ranging from 1.8% to 7.0%, beginning July 1, 2027 and thereafter. (2) Investment return assumptions: rate of 5.4% for the period July 1, 2015 to June 30, 2016; then gradually increasing until a long-term rate of 7.1% is reached beginning July 1, 2023 and thereafter.

Inflation and investment assumptions used at June 30, 2014 are: (1) Inflation assumptions: general inflation rate of 2.3% and an annual increase in claim costs for the fifteen different cost component categories, other than for non-inflated costs, that range between 0.1% and 6.0%, for the period July 1, 2014 to June 30, 2015; then gradually increasing until the long-term assumption for general inflation of 3.1% is reached beginning July 1, 2019 and thereafter; then gradually increasing long-term assumptions for the annual increase in the inflation for claim costs for the cost component categories, ranging from 1.9% to 7.1%, beginning July 1, 2024 and thereafter. (2) Investment return assumptions: rate of 5.6% for the period July 1, 2014 to June 30, 2015; then gradually increasing until a long-term rate of 7.3% is reached beginning July 1, 2024 and thereafter.

At June 30, 2015, the amount of discounted liabilities for losses and loss adjustment expenses using the current inflation and investment assumptions, and excluding the current accident year, is $16,850,019,000. Had these discounted liabilities been completed based on the inflation and investment assumptions used June 30, 2014, the amount of discounted liabilities for losses and loss adjustment expenses would be $16,723,419,000. The adoption of the new economic assumptions increased the estimated discounted reserves. This change caused the liability for losses and loss adjustment expenses to increase by approximately $126,600,000. Note 25 of the financial statements provides additional information on the development of reserve estimates.

(12) The Association has not modified its capitalization policy for the prior period.

Notes to Financial Statements

(13) The method used to estimate pharmaceutical receivables: not applicable

2. Accounting Changes and Corrections of Errors

A. Material changes in accounting principles and/or correction of errors: none

3. Business Combinations and Goodwill: none

4. Discontinued Operations: none

5. Investments

A. Mortgage Loans: none

B. Debt Restructuring: none

C. Reverse Mortgages: none

D. Loan-Backed Securities

(1) Prepayment assumptions were obtained from the Association's investment advisors and nationally recognized data services and are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities. The Association uses the pricing obtained from its custodial bank in determining the market value of its loan-backed securities.

(2) The Association has no loan-backed securities with an other-than-temporary impairment.

(3) The Association has no loan-backed securities with an other-than-temporary impairment.

(4) Aggregate value of loan-backed securities with unrealized losses at June 30, 2015:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$1,904,318
2.	12 Months or Longer	2,027,509
3.	Total	$3,931,826

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$175,353,035
2.	12 Months or Longer	72,060,961
3.	Total	$247,413,996

(5) The Association evaluates factors such as payment performance, the length of time and the extent of which the fair value has been less than cost, and the intent and ability of the Association to hold securities for a period of time sufficient to allow for any anticipated recovery in fair value.

E. Repurchase Agreements and/or Securities Lending Transactions

(1) All loaned securities are collateralized at inception, with cash, government securities or letters of credit, at 102% of the market value of the loaned securities plus accrued interest. If at any time the market value of the collateral is less than the required value, additional collateral must be posted, subject to the custodian's de-minimus rule for maintenance margins. Refer to Note 17(B) below for additional information on securities lending transactions and reporting.
(2) Not applicable
(3) Not applicable
(4) Not applicable
(5) Collateral Reinvestment
a. Aggregate Amount Cash Collateral Reinvested
1. Not applicable
2. Securities Lending

Notes to Financial Statements

		(1) Amortized Cost	(2) Fair Value
(a)	Open	$0	$0
(b)	30 Days or Less	134,634,302	134,635,952
(c)	31 to 60 Days	63,592,349	63,590,437
(d)	61 to 90 Days	71,830,380	71,837,367
(e)	91 to 120 Days	128,809,711	128,811,109
(f)	121 to 180 Days	15,277,005	15,275,582
(g)	181 to 365 Days	38,004,832	37,986,549
(h)	1 to 2 Years	27,975,148	27,989,019
(i)	2 to 3 Years	905,057	905,057
(j)	Greater Than 3 Years	8,771,098	8,771,098
(k)	Sub-Total	$489,799,882	$489,802,170
(l)	Securities Received	0	0
(m)	Total Collateral Reinvested	$489,799,882	$489,802,170

3. Not applicable

b. Not applicable

6. Joint Ventures, Partnerships, and Limited Liability Companies

A. The Association has no investments in Joint Ventures, Partnerships, and Limited Liability Companies that exceed 10% of its admitted assets.

B. The Association did not recognize any impairment write down for its investments in Joint Ventures, Partnerships, and Limited Liability Companies during the statement periods.

7. Investment Income

(1) Due and accrued income was excluded from surplus on the following basis: all investment income due and accrued with amounts that are over 90 days past due.

(2) There was no due and accrued income excluded.

8. Derivative Investments: none

9. Income Taxes

The Association has received a determination letter from the Internal Revenue Service indicating the Association is exempt from income taxes under Internal Revenue Code Section 501(c)(6).

10. Information Concerning Parent, Subsidiaries and Affiliates: not-applicable

11. Debt: none

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Association, as an employer, participates in "The Pension Plan for Insurance Organizations." Substantially all of the Association's employees are covered by this non-contributory qualified defined benefit pension plan. The benefits are based on years of service and the employee's compensation during the last ten years of employment.

Notes to Financial Statements

A summary of assets, obligations and assumptions of the pension plan are as follows at June 30:

		2015	2014
(1)	Change in benefit obligation		
	a. Vested Benefit obligation at beginning of year	$4,474,402	$3,834,132
	b. Service cost	228,591	188,856
	c. Interest cost	199,788	192,342
	d. Plan participants' contributions	-	-
	e. Actuarial (gain)/loss	527,784	276,740
	f. Foreign currency exchange rate changes	-	-
	g. Benefits paid	(69,351)	(60,763)
	h. Plan amendments	0	43,095
	i. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-
	j. Vested benefit obligation at end of year	$5,361,214	$4,474,402
(2)	Change in plan assets		
	a. Fair value of plan assets at beginning of year	$3,397,129	$2,778,452
	b. Actual return on plan assets	88,132	443,244
	c. Foreign currency exchange rate changes	-	-
	d. Employer contributions	224,388	236,196
	e. Plan participants' contributions	-	-
	f. Benefits paid	(69,351)	(60,763)
	g. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-
	h. Fair value of plan assets at end of year	$3,640,298	$3,397,129
(3)	Funded status		
	a. Accumulated Benefit Obligation (ABO)	($4,533,423)	($3,676,296)
	b. Projected Benefit Obligation (PBO)	(5,361,214)	(4,474,402)
	c. Fair Value of Assets (FVA)	3,640,298	3,397,129
	d. Funded status	(1,720,916)	(1,077,273)
	e. Unrecognized prior service cost	14,365	28,730
	f. Unrecognized net (gain)/loss	1,532,908	932,116
	g. Remaining net obligation or net asset at initial date of application	-	-
	h. Prepaid (accrued) benefit cost at fiscal year end	($173,643)	($116,427)
	i. Intangible asset	-	-
(4)	Accumulated benefit obligation for vested employees	$4,533,423	$3,676,296
(5)	Benefit obligation for non-vested employees		
	a. Projected pension obligation	N/A	N/A
	b. Accumulated benefit obligation	N/A	N/A
(6)	Components of net periodic cost		
	a. Service cost	$228,591	$188,856
	b. Interest cost	199,788	192,342
	c. Expected return on plan assets	(218,080)	(186,562)
	d. Amortization of unrecognizable transition obligation or transition cost	-	-
	e. Amount of recognized (gains) and losses	56,940	69,772
	f. Amount of prior service cost recognized	14,365	14,365
	g. Amount of gain or loss recognized due to a settlement or curtailment	-	-
	h. Total net periodic benefit cost/(income)	$281,604	$278,773

(7) Due to immateriality, no accrued benefit cost has been recognized in the statement of admitted assets, liabilities, and accumulated deficit.

Notes to Financial Statements

(8) Weighted average assumptions as of June 30:

	2015	2014
a. Discount rate	4.50 %	4.50 %
b. Expected return on plan assets	6.25 %	6.50 %
c. Rate of compensatikon increase	4.00 %	4.00 %

(9) A breakdown of the percentage of plan assets by asset category is as follows as June 30:

	2015	2014
Equity securities	41.0 %	56.0 %
Debt securities	57.4	43.6
Other	1.6	0.4
	100.0 %	100.0 %

The assumption for the expected long-term rate of return on assets for the year beginning July 1, 2015 is 6.25%. This assumption represents the rate of return on plan assets reflecting the average rate of earnings on the funds invested or to be invested to provide for the benefits included in the benefit obligation. The assumption has been determined by reflecting expectations regarding future rates of return for the investment portfolio, with consideration given to the distribution of investments by asset class and historical rates of return for each individual asset class. The target asset allocation is 40% equity securities and 60% debt securities.

The expected benefit payments are as follows during each fiscal year ending June 30:

2016	$ 75,476
2017	99,761
2018	137,619
2019	161,765
2020	216,445
2021-2025	1,668,251

(10) The Association has no non-pension postretirement benefit plans.

(11) Assumed health care cost trends on non-pension postretirement benefit plans: not applicable

B Defined Contribution Plans

Employees with at least one year of service are eligible to participate in a 401(k) saving plan sponsored by the Association. The Association contributes a matching amount of 100% on the first 1% to 5% of each participating employee's compensation. The total contributions cannot exceed annual maximums as determined by the plan and U.S. Government guidelines. Total contributions made and plan administration expenses paid by the Association for 2015 and 2014 were $106,380 and $97,779, respectively

C. Multiemployer Plans: none

D. Consolidated/Holding Company Plans: none

E. Impact of Medicare Modernization Act on Postretirement Benefits: none

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

(1) Shares and capital stock authorized: not applicable

(2) Preferred Stock outstanding: not applicable

(3) Dividend restrictions: not applicable

(4) Ordinary dividends paid: not applicable

(5) Portion of Association's profits that may be paid as ordinary dividends: not applicable

(6) There were no restrictions placed on the Association's surplus, including for whom the surplus is being held.

(7) Advances to surplus not repaid: none

(8) Total amounts of stock held by the Association: not applicable

(9) Changes in balances of special surplus funds from the prior year: none

Notes to Financial Statements

(10) The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

a. Unrealized gains and losses: none
b. Nonadmitted asset values: none
c. Separate account business: none
d. Asset valuation reserves: none

(11) Surplus Debentures or similar obligations: none

(12) Impact of the restatement in a quasi-reorganization: not applicable

(13) Effective date of a quasi-reorganization in the prior 10 years: not applicable

14. Contingencies

A. Contingent Commitments: none

B. Assessments: none

C. Gain Contingencies: none

D. Claim related extra contractual obligation and bad faith losses stemming from lawsuits: none

E. Product Warranties: none

F. All Other Contingencies

1. Various legal actions and other claims are pending or may be instituted or asserted in the future against the Association. Some of these matters involve or may involve claims in large amounts or other relief which, if granted, would require very significant expenditures. The Association believes that all liabilities on pending legal actions have been adequately included in its established loss reserves. Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predictable with assurance and it is reasonably possible that some of the foregoing matters could be decided unfavorably to the Association. Although the amount of liability at June 30, 2015, with respect to these matters cannot be ascertained, the Association believes that any resulting liability should not materially affect the financial position or results of operation of the Association.

15. Leases

A. Lessee Operating Lease

(1) The Association leases office space and equipment under various non-cancelable operating agreements that expire through May 11, 2019. Rental expense for 2015 and 2014 was approximately $154,984 and $231,971, respectively.

(2) a. At July 1, 2015, the minimum aggregate rental commitments are as follows:

Year Ending June 30,

2016	$221,311
2017	$131,839
2018	$3,535
2019	$2,946

b. Certain rental commitments have renewal options extending through the year 2022. Some of these renewals are subject to adjustments in future periods.

(3) The Association is not involved in any sales - leaseback transactions.

B. (1) Lessor Leases: none

(2) Leveraged Leases: none

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Please refer to item 17 B below
.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables reported as Sales: none

Notes to Financial Statements

B. Transfer and Servicing of Financial Assets

(1) The Association participates in a custodial bank securities lending program, whereby securities have been lent to various brokers. The collateral provided as security is required, at the inception of the loan, to equal at least 102% of the market value of the loaned securities plus accrued interest. The loaned securities and collateral are required to be marked to market on a daily basis; and if the market value of the collateral is less than the required value, additional collateral must be posted, subject to the custodian's de minimis rule for maintenance margins. The total amount of securities lent cannot exceed 10% of the Associations's total portfolio. The market value of securities lent and the market value of collateral provided were $496,071,427 and $478,318,851 as of June 30, 2015 and $653,462,817 and $666,671,942 as of June 30, 2014, respectively. The collateral was reinvested in primarily government and corporate fixed income securities with a maximum duration of approximately 24 months. The Association did not recognize an impairment loss during 2015 and 2014. To further minimize risks related to the lending program, the custodian bank monitors both (a) borrower risk, which includes reviews of borrowers and exposure limits, and (b) credit risk, which includes risk reviews and oversight of cash pools and investments. The Association has reported the June 30, 2015 and 2014 security lending collateral received as a separate line in the statutory statements of admitted assets, liabilities, and accumulated deficit as of June 30, 2015 and 2014 (Securities Lending Reinvested Collateral Assets). In addition, the Association has reported a corresponding liability (Payable for Securities Lending). The amortized cost and fair value of the reinvested collateral was $489,799,992 and $489,802,170 as of June 30, 2015 and $686,433,740 and $686,427,922 as June 30, 2014, respectively.

C. Wash Sales: none

18. Gain or loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans: none

B. ASC Plans: none

C. Medicare or Similarly Structured Cost Based Reimbursement Contract: none

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators: none

20. Fair Value Measurements

The Association has previously adopted the provisions of Accounting Standards Codification 820 ("ASC 820"). ASC 820 defines fair value as the price that would be received upon selling an investment in a timely transaction to an independent buyer in the principle or most advantageous market of the investment. The Association's financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by ASC 820 which prioritizes the inputs to valuation techniques used to measure fair value. A financial instrument's level with the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. The three levels of the fair value hierarchy are summarized below:

- Level 1 – Observable inputs that reflect unadjusted quoted prices for identical securities in active markets.
- Level 2 – Observable inputs other than quoted prices included in Level 1 such as quoted prices for similar securities, interest rates, prepayment schedules, and credit risk for fixed income securities; or other inputs that are observable or can be corroborated by observable market data.
- Level 3 – Unobservable inputs including the Association's own assumptions in determining the fair value of investments.

Included in various investment related line items in the financial statements are certain instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds when carried at lower of amortized cost or market.

Notes to Financial Statements

Assets measured at fair value on a recurring basis are summarized below at June 30, 2015:

	Fair Value Measurements at June 30, 2015			
	Total	Level 1	Level 2	Level 3
Description				
Stocks	$13,811,396,756	$3,635,558,003	$10,175,838,753	$ -
Short-term Investments, money market funds	366,435,960	366,435,960	-	-
Other invested assets	1,336,063,272	-	860,579,331	475,483,941
Total	$15,513,895,988	$4,001,993,963	$11,036,418,084	$475,483,941

Assets measured at fair value on a nonrecurring basis are summarized below at June 30, 2015:

	Fair Value Measurements at June 30, 2015			
	Total	Level 1	Level 2	Level 3
Description				
Bonds	$317	$ -	$317	$ -
Total	$317	$ -	$317	$ -

Assets not measured at fair value are summarized below at June 30, 2015:

	Fair Value Measurements at June 30, 2015			
	Total	Level 1	Level 2	Level 3
Description				
Bonds				
U.S. Treasury securities and obligations of U.S. government corporations and agencies	$ 473,530,053	$ 440,511,773	$ 33,018,280	$ -
Obligations of state and local governments	133,764,934	-	133,764,934	-
Corporate securities	780,145,765	-	780,145,765	-
Asset-backed securities	482,014,922	-	482,014,922	-
Mortgage-backed securities	244,764,361	-	244,764,361	-
	$ 2,114,220,035	$ 440,511,773	$ 1,673,708,262	$ -

Level 1 Measurements
Level 1 – Quoted, active market prices for identical assets. Assets include actively-traded exchange-listed equity securities, mutual funds, short-term money market mutual funds, and U.S Treasury Securities. Valuations for equity and Treasury securities are based upon values from independent pricing services or unadjusted quoted exchange market prices for identical assets in active markets. The valuations for actively-traded mutual funds and money-market funds are based on the quoted net value.

Level 2 Measurements
Level 2 – Observable inputs other than level 1 prices, such as quoted active market prices for similar assets, quoted prices for identical or similar assets in inactive markets and model-derived valuations in which all significant inputs are observable in active markets. Assets include equity funds, bond index funds, U.S. government agencies, municipal bonds, corporate bonds, asset-backed securities, mortgage-backed securities, and bank loan investments. Valuations for equity and bond index funds are based upon an evaluated net asset value price provided by a pricing vendor using observable data. The valuations of the fixed maturity assets are based upon independent pricing services or the values are modeled using expected future cash flows, current market yields and prepayment expectations by independent pricing services.

Level 3 Measurements
Level 3 – Valuation techniques in which one or more significant inputs are unobservable in the market-place. Assets include investments in private equity limited partnerships. Valuations represent management's estimation of the price the assets would sell for in the open market.

The following is a summary of changes for the twelve months ended June 30, 2015 in the fair value of Level 3 assets which are carried at fair value on a recurring basis:

Notes to Financial Statements

	Other Invested Assets
Balance at June 30, 2014	$387,908,338
Total gains/(losses) (realized/unrealized):	
Included in net income	29,954,785
Included in surplus	28,058,723
Purchases, issuances and settlements	890,141,426
Transfers in and/or out of Level 3	-
Balance at June 30, 2015	$1,336,063,272

21. Other Items

A. Extraordinary Items: none

B. Troubled Debt Restructuring: none

C. Other Disclosures: none

D. At June 30, 2015 and 2014 the Association had admitted assets of $580,706 and $13,218,434, respectively, in assessments receivable due from members. The Association routinely assesses the collectibility of these receivables. The potential loss from amounts uncollectible is not material to the Association's financial condition.

E. Business Interruption Insurance Recoveries: none

F. State transferable tax credits: none

G. Subprime Mortgage Related Risk Exposure

The primary factor used by the Association to determine subprime mortgage related risk exposure is a FICO score of 660 or less. Other secondary factors considered include: an initial loan-to-value greater that 90%, interest only or negative amortizing loans, and minimal or no documentation loans. The Association has managed its exposure to subprime mortgage related risks by limiting its mortgage investments to Government National Mortgage Association, Federal National Mortgage Association, and Federal Home Loan Mortgage Corporation issues rated AAA and holding conforming loans.

The Association has minimal exposure to subprime mortgage related risk through its security lending program managed by Northern Trust Company.

Direct Exposure Through Investments In Subprime Mortgage Loans	1 Book Adjusted carrying value (excluding accrued interest)	2 Fair Value	3 Value of land and buildings	4 Any other-than temporary impairment losses recognized to date	5 Default rate for the subprime portion of the loan portfolio
1. Mortgages in the Process of Foreclosure	0	0	0	0	0
2. Mortgages in Good Standing	0	0	0	0	0
3. Mortgages in Restructured Terms	0	0	0	0	0
4. Totals	0	0	0	0	0

Notes to Financial Statements

Direct Exposure Through Other Investments	1 Actual Cost	2 Book adjusted carrying Value	3 Fair Value	4 Any other-than temporary impairment losses recognized to date
1. Residential mortgage backed securities	0	0	0	0
2. Commercial mortgage backed securities				
3. Collateralized debt obligations				
4. Structured securities (including principal protected notes)				
5. Equity investments in subsidiary, controlled, or affiliated entities with significant subprime mortgage related risk exposures.	0	0	0	0
6. Other assets	0	0	0	0
7. Totals	0	0	0	0

Underwriting Exposure	Subprime Mortgage Risk Exposure			
	Current Year		End of Current Year	
	1 Paid Losses	2 Incurred Losses	3 Case Reserves	4 IBNR Reserves
1. Mortgage Guaranty	0	0	0	0
2. Financial Guaranty	0	0	0	0
3. Other	0	0	0	0
4. Totals	0	0	0	0

22. Events Subsequent

There are no known events occurring subsequent to the closing of the books which may have a material effect on the financial condition of the Association.

23. Reinsurance

A. Unsecured Reinsurance Recoverables: none

B. Reinsurance Recoverable in Dispute: none

C. Reinsurance Assumed and Ceded: none

D. Uncollectible Reinsurance: none

E. Commutation of Ceded Reinsurance: none

F. Retroactive Reinsurance: none

G. Reinsurance Accounted For as a Deposit: none

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements: none

24. Retrospectively Rated Contracts & Contracts subject to Redetermination: none

25. Changes in Incurred Losses and Loss Adjustment Expenses

Each year a re-estimation of unpaid losses and loss adjustment expenses for private passenger auto no-fault and commercial auto no-fault (personal injury protection) claims is made based on an ongoing analysis of many factors, including (1) recent loss development trends, (2) continued review of individual claims as additional information is received, (3) frequency and severity trends, and (4) economic assumptions for investment returns and claim cost inflation. In addition, refinements in (1) the underlying actuarial methodology and (2) the mortality and claim closure model, are done as warranted.

Reserves, on a discounted basis, for incurred losses and loss adjustment expenses attributable to fiscal accident years of June 30, 2014 and prior have decreased by $164,620,000 from $17,014,639,000 as of June 30, 2014 to $16,850,019,000 as of June 30, 2015. Adding payments made in the fiscal year ended June 30, 2015 of

Notes to Financial Statements

$1,076,056,366 for losses and loss adjustment expenses to the $164,620,000 decrease in reserves, results in an unfavorable development of $911,436,366 for prior year claims. Unfavorable development was primarily the result of the difference in timing of the underlying discounted reserves at different valuation dates (unwinding of the discount) and the change in the economic assumptions. This unfavorable development was offset by unanticipated downward development in reserve estimates. The unwinding of the discount and changes in the economic assumptions increased incurred losses and loss adjustment expenses related to prior years by approximately $923,101,000 and $126,600,000 respectively. The changes in the downward development in reserve estimates decreased incurred losses and loss adjustment expense related to prior years by approximately $137,800,000.

26. Intercompany Pooling Arrangements: not applicable

27. Structured Settlements: none

28. Health Care Receivables: none

29. Participating Policies: none

30. Premium Deficiency Reserves

No premium deficiency reserve was required to be recorded at June 30, 2015 and June 30, 2014.

31. High Deductibles: none

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

As permitted by the State of Michigan Department of Insurance and Financial Services, the Association discounts its liabilities for unpaid losses and unpaid loss adjustment expenses for private passenger auto liability/medical and commercial auto/truck liability/medical (no-fault personal injury protection) claims. The unpaid losses and unpaid loss adjustment expenses have been discounted on a non-tabular basis using rates of 5.4% to 7.1% as of June 30, 2015 and 5.6% to 7.3% as of June 30, 2014. The undiscounted amount, amount of discount, and discounted amount for unpaid losses and unpaid loss adjustment expenses are summarized below at June 30, 2015 and 2014, respectively:

As of June 30, 2015							
Basis	(1) Case Loss Reserves	(2) IBNR & Additional Development For Losses	(3) Total Reserves for Losses (1) + (2)	(4) Defense & Cost Containment Expenses	(5) Adjusting & Other Expenses	(6) Total Reserves for Loss Adjusting Expenses (4) + (5)	(7) Total Reserves (3) + (6)
Undiscounted	$46,072,052,000	$21,931,749,000	$68,003,801,000	$335,237,000	$224,303,000	$559,540,000	$68,563,341,000
Amount of Discount	33,040,074,000	17,208,238,000	50,248,312,000	247,575,000	143,994,000	391,569,000	50,639,881,000
Discounted	$13,031,978,000	$4,723,511,000	$17,755,489,000	$87,662,000	$80,309,000	$167,971,000	$17,923,460,000

As of June 30, 2014							
Basis	(1) Case Loss Reserves	(2) IBNR & Additional Development For Losses	(3) Total Reserves for Losses (1) + (2)	(4) Defense & Cost Containment Expenses	(5) Adjusting & Other Expenses	(6) Total Reserves for Loss Adjusting Expenses (4) + (5)	(7) Total Reserves (3) + (6)
Undiscounted	$47,462,563,000	$20,233,429,000	$67,695,992,000	$335,548,000	$219,240,000	$554,788,000	$68,250,780,000
Amount if Discount	34,862,568,000	15,978,194,000	50,840,762,000	251,925,000	143,454,000	395,379,000	51,236,141,000
Discounted	$12,599,995,000	$4,255,235,000	$16,855,230,000	$83,623,000	$75,786,000	$159,409,000	$17,014,639,000

The economic assumptions used in the computation of discounted unpaid losses and unpaid loss adjustment expenses at June 30, 2015 have changed from the assumptions used at June 30, 2014. At June 30, 2015, the amount of discounted reserves for unpaid losses and unpaid loss adjustment expenses, excluding the current accident year is $16,850,019,000. Had these reserves for unpaid losses and unpaid loss adjustment expenses been computed based on the assumptions used at June 30, 2014, the estimated unpaid losses and loss adjustment expenses would be $16,723,419,000. The increase in the discounted liability due to the change in assumptions is approximately $126,600,000

33. Asbestos/Environmental Reserves: none

34. Subscriber Savings Accounts: not applicable

35. Multiple Peril Crop Insurance: not applicable

36. Financial Guaranty Insurance: not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]
If yes, complete Schedule Y, Parts 1, 1A and 2.
1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes[ ] No[ ] N/A[X]
1.3 State Regulating? .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 06/30/2010
3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 06/30/2010
3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/17/2011
3.4 By what department or departments?
Michigan Office of Financial and Insurance Regulation
3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes[ ] No[ ] N/A[X]
3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes[ ] No[X]
4.12 renewals? Yes[ ] No[X]
4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes[ ] No[X]
4.22 renewals? Yes[ ] No[X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes[ ] No[X]
7.2 If yes,
7.21 State the percentage of foreign control 0.000%
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact)

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
8.4 If response to 8.3 is yes, please provide the names and location (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e., the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC) and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
		Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Plante Moran PLLC, 1111 Michigan Avenue, Suite 100, East Lansing, MI 48823

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes[ ] No[X]
10.2 If response to 10.1 is "yes," provide information related to this exemption:
10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? Yes[ ] No[X]
10.4 If response to 10.3 is "yes," provide information related to this exemption:
10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes[X] No[ ] N/A[ ]
10.6 If the response to 10.5 is "NO" or "N/A" please explain:

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Mark Mulvaney, Consulting Actuary, Milliman Inc., 1400 Wewatta Street, Suite 300, Denver, CO 80202

GENERAL INTERROGATORIES (Continued)

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes[ ] No[X]
12.11 Name of real estate holding company
12.12 Number of parcels involved 0
12.13 Total book/adjusted carrying value $ 0
12.2 If yes, provide explanation

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes[ ] No[ ] N/A[X]
13.3 Have there been any changes made to any of the trust indentures during the year? Yes[ ] No[ ] N/A[X]
13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes[ ] No[ ] N/A[X]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.
14.11 If the response to 14.1 is no, please explain:
14.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
14.21 If the response to 14.2 is yes, provide information related to amendment(s).
14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes[ ] No[X]
15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

	1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
15.2001				

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes[X] No[ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes[X] No[ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes[X] No[ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes[ ] No[X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
20.11 To directors or other officers $ 0
20.12 To stockholders not officers $ 0
20.13 Trustees, supreme or grand (Fraternal only) $ 0
20.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
20.21 To directors or other officers $ 0
20.22 To stockholders not officers $ 0
20.23 Trustees, supreme or grand (Fraternal only) $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes[ ] No[X]
21.2 If yes, state the amount thereof at June 30 of the current year:
21.21 Rented from others $ 0
21.22 Borrowed from others $ 0
21.23 Leased from others $ 0
21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes[ ] No[X]
22.2 If answer is yes:
22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses $ 0
22.23 Other amounts paid $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[ ] No[X]
23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned June 30 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes[X] No[ ]
24.02 If no, give full and complete information, relating thereto
24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please reference note 16 in notes to financial statements
24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes[X] No[ ] N/A[ ]
24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 489,799,882
24.06 If answer to 24.04 is no, report amount of collateral for other programs. $ 0
24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes[X] No[ ] N/A[ ]
24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes[X] No[ ] N/A[ ]

GENERAL INTERROGATORIES (Continued)

24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes[X] No[ ] N/A[ ]

24.10 For the reporting entity's security lending program, state the amount of the following as of June 30 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 489,802,168

24.102 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 489,799,875

24.103 Total payable for securities lending reported on the liability page. $ 489,799,882

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at June 30 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes[ ] No[X]

25.2 If yes, state the amount thereof at June 30 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 0
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes[ ] No[X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of June 30 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes[ ] No[X]

27.2 If yes, state the amount thereof at June 30 of the current year. $ 0

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section I, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes[ ] No[X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
106332	Abbott Capital Management, LLC	1290 Avenue of the Americas, 9th Floor, New York, NY 10104
75991	Artisan Partners	Five Concourse Parkway, N.E., Suite 2120, Atlanta, GA 30328
107105	BlackRock Financial Management, Inc.	1 University Square Drive, 3rd Floor Princeton, NJ 08540-6455
71287	Dodge & Cox	555 California Street, 40th Floor, San Francisco, CA 94104-1501
109846	HarbourVest Partners, LLC	One Financial Center, 44th Floor, Boston, MA 02111
112084	Mesirow Financial	350 N. Clark Street, Chicago, IL 60654
107432	Mondrian Investment Partners, Inc.	1105 Market Street, Suite 1118, Wilmington, DE 19801
117050	Morgan Stanley Alternative Investment Partners	One Tower Bridge, 100 Front Street, Suite 1100, West Conshohocken, PA 19428-2881
2669	The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675
105676	Prudential Investment Management, Inc.	Two Gateway Center, 3rd Floor, Newark, NJ 07102-4077
7452	The Vanguard Group	P.O. Box 2900, Valley Forge, PA 19482
106595	Wellington Management Company, LLP	75 State Street, Boston, MA 02109
109358	Adams Street Partners, LLC	1 North Wacker Drive, Suite 2200, Chicago, IL 60606
131394	Cortina Assest Management	825 N. Jefferson Street, Suite 400, Milwaukee, WI 53202
105325	Federated Investors, Inc.	Federated Investors Tower, 1001 Liberty Avenue, Pittsburgh, PA 15222-3779

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number(s)	2 Name	3 Address
107876	Hamilton Lane Advisors	One Presidential Blvd., 4th Floor, Bala Cynwyd, PA 19004
160002	Venture Investment Associates	88 Main Street, P.O. Box 131, Peapack, NJ 07977
108016	Pathway Capital Management, LP	2211 Michekson Drive, Ninth Floor, Irvine, CA 92612
111069	Aberdeen Asset Management, Inc	1735 Market Street, Philadelphia, PA 19103
106006	Babson Capital Management	550 S. Tryon Street, Suite 3300, Charlotte, NC 28202
10292	DFA Securities, LLC (Dimensional Fund Advisors)	6300 Bee Cave Road, Austin TX 78746
107590	Invesco Senior Secured Management, Inc.	3500 Lacey Road, Suite 700, Downers Grove, IL 60515-5456

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b)(1)])? Yes[ ] No[X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	2,416,526,270	2,480,656,024	64,129,754
30.2	Preferred stocks			
30.3	Totals	2,416,526,270	2,480,656,024	64,129,754

30.4 Describe the sources or methods utilized in determining the fair values
From The Association's: (1) Custodian bank - The Northern Trust Company and (2) Investment Managers

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes[X] No[ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes[X] No[ ] N/A[ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes[X] No[ ]

32.2 If no, list exceptions:

OTHER

33.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? $ 853,283

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Liscord, Ward & Roy, Inc.	167,516
Milliman	685,767

34.1 Amount of payments for legal expenses, if any? $ 146,786

34.2 List the name of the firm and the amount paid if any such payments represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Dykema Gossett, PLLC	146,786

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any? $ 0

35.2 List the name of firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

GENERAL INTERROGATORIES (Continued)

1 Name	2 Amount Paid

GENERAL INTERROGATORIES (Continued)

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes[ ] No[X]
1.2 If yes, indicate premium earned on U.S. business only. $ 0
1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0
1.31 Reason for excluding:
1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0
1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0
1.6 Individual policies
Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0
All years prior to most current three years:
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0
1.7 Group policies
Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0
All years prior to most current three years:
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator		
2.3	Premium Ratio (2.1 / 2.2)		
2.4	Reserve Numerator "Not Applicable"		
2.5	Reserve Denominator		
2.6	Reserve Ratio (2.4 / 2.5)		

3.1 Does the reporting entity issue both participating and non-participating policies? Yes[ ] No[X]
3.2 If yes, state the amount of calendar year premiums written on:
3.21 Participating policies $ 0
3.22 Non-participating policies $ 0

4. For Mutual reporting entities and Reciprocal Exchanges only:
4.1 Does the reporting entity issue assessable policies? Yes[ ] No[ ] N/A[X]
4.2 Does the reporting entity issue non-assessable policies? Yes[ ] No[ ] N/A[X]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? 0%
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $ 0

5. For Reciprocal Exchanges Only:
5.1 Does the exchange appoint local agents? Yes[ ] No[ ] N/A[X]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes[ ] No[ ] N/A[X]
5.22 As a direct expense of the exchange Yes[ ] No[ ] N/A[X]
5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?
Not Applicable
5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions been deferred? Yes[ ] No[ ] N/A[X]
5.5 If yes, give full information:
Not Applicable

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss:
Not Applicable
6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
Not Applicable
6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss:
Not Applicable
6.4 Does the reporting entity carry catastrophic reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes[ ] No[X]
6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss
Not Applicable

7.1 Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes[ ] No[X]
7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 0
7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes[ ] No[ ] N/A[X]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes[ ] No[X]
8.2 If yes, give full information.

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a

GENERAL INTERROGATORIES (Continued)

deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes[ ] No[X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes[ ] No[X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income.
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 31 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes[ ] No[X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or Yes[X] No[ ]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes[ ] No[X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes[ ] No[X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes[X] No[ ] N/A[ ]

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes[ ] No[X]
11.2 If yes, give full information:

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:
12.11 Unpaid losses $..... 0
12.12 Unpaid underwriting expenses (including loss adjustment expenses) $..... 0
12.2 Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds. $..... 0
12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes[ ] No[ ] N/A[X]
12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:
12.41 From 0.000%
12.42 To 0.000%
12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes[ ] No[X]
12.6 If yes, state the amount thereof at June 30 of current year:
12.61 Letters of Credit $..... 0
12.62 Collateral and other funds $..... 0

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $..... 0
13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes[ ] No[X]
13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 0

14.1 Is the company a cedant in a multiple cedant reinsurance contract? Yes[ ] No[ ] N/A[X]
14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants
14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes[ ] No[ ] N/A[X]
14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes[ ] No[ ] N/A[X]
14.5 If the answer to 14.4 is no, please explain

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes[ ] No[X]
15.2 If yes, give full information:

16.1 Does the reporting entity write any warranty business? Yes[ ] No[X]
If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other *					

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F - Part 5? Yes[ ] No[X]
Incurred but not reported losses on contracts in force prior to July 1, 1984 and not subsequently renewed are exempt from inclusion in Schedule F - Part 5. Provide the following information for this exemption.

GENERAL INTERROGATORIES (Continued)

17.11	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$ 0
17.12	Unfunded portion of Interrogatory 17.11	$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 0
17.14	Case reserves portion of Interrogatory 17.11	$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 0
17.16	Unearned premium portion of Interrogatory 17.11	$ 0
17.17	Contingent commission portion of Interrogatory 17.11	$ 0

Provide the following information for all other amounts included in Schedule F - Part 3 and excluded from Schedule F - Part 5, not included above.

17.18	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$ 0
17.19	Unfunded portion of Interrogatory 17.18	$ 0
17.20	Paid losses and loss adjustment expenses portion of Interrogatory 17.18	$ 0
17.21	Case reserves portion of Interrogatory 17.18	$ 0
17.22	Incurred but not reported portion of Interrogatory 17.18	$ 0
17.23	Unearned premium portion of Interrogatory 17.18	$ 0
17.24	Contingent commission portion of Interrogatory 17.18	$ 0

18.1	Do you act as a custodian for health savings accounts?	Yes[ ] No[X]
18.2	If yes, please provide the amount of custodial funds held as of the reporting date:	$ 0
18.3	Do you act as an administrator for health savings accounts?	Yes[ ] No[X]
18.4	If yes, please provide the balance of the funds administered as of the reporting date:	$ 0

FIVE - YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6

	1 2015	2 2014	3 2013	4 2012	5 2011
Gross Premiums Written (Page 8, Part 1B, Columns 1, 2 & 3)					
1. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2, & 19.3, 19.4)	1,322,370,990	1,297,593,750	1,191,015,055	1,003,650,536	1,013,714,263
2. Property Lines (Lines 1, 2, 9, 12, 21, & 26)					
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)					
4. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
5. Nonproportional Reinsurance Lines (Lines 31, 32, & 33)					
6. TOTAL (Line 35)	1,322,370,990	1,297,593,750	1,191,015,055	1,003,650,536	1,013,714,263
Net Premiums Written (Page 8, Part 1B, Column 6)					
7. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	1,322,370,990	1,297,593,750	1,191,015,055	1,003,650,536	1,013,714,263
8. Property Lines (Lines 1, 2, 9, 12, 21 & 26)					
9. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)					
10. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
11. Non-proportional Reinsurance Lines (Lines 31, 32 & 33)					
12. TOTAL (Line 35)	1,322,370,990	1,297,593,750	1,191,015,055	1,003,650,536	1,013,714,263
Statement of Income (Page 4)					
13. Net underwriting gain or (loss) (Line 8)	(672,155,767)	(252,347,423)	(788,018,149)	(1,578,194,034)	(200,744,915)
14. Net investment gain or (loss) (Line 11)	1,398,418,981	778,821,285	581,410,182	393,938,990	647,709,615
15. TOTAL other income (Line 15)	2,866,870	2,749	121,512	(3,350)	2,054,372
16. Dividends to policyholders (Line 17)					
17. Federal and foreign income taxes incurred (Line 19)	462,662	343,229	351,730	78,900	18,262
18. Net income (Line 20)	728,667,422	526,133,382	(206,838,185)	(1,184,337,294)	449,000,810
Balance Sheet Lines (Pages 2 and 3)					
19. TOTAL admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	18,056,729,265	17,634,099,667	15,547,701,415	14,284,453,117	13,806,946,397
20. Premiums and considerations (Page 2, Column 3)					
20.1 In course of collection (Line 15.1)	580,706	13,218,434	1,696,074	205,957	240,765
20.2 Deferred and not yet due (Line 15.2)					
20.3 Accrued retrospective premiums (Line 15.3)					
21. TOTAL liabilities excluding protected cell business (Page 3, Line 26)	18,747,661,305	18,044,631,241	17,420,022,947	16,332,342,236	14,841,938,196
22. Losses (Page 3, Line 1)	17,755,489,000	16,855,230,000	16,336,755,000	15,418,169,000	13,743,306,000
23. Loss adjustment expenses (Page 3, Line 3)	167,971,000	159,409,000	181,362,000	168,619,000	204,702,000
24. Unearned premiums (Page 3, Line 9)	327,981,000	325,614,322	309,009,000	254,485,000	251,611,000
25. Capital paid up (Page 3, Lines 30 & 31)					
26. Surplus as regards policyholders (Page 3, Line 37)	(690,932,040)	(410,531,574)	(1,872,321,532)	(2,047,889,119)	(1,034,991,799)
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	633,734,670	627,059,668	520,150,940	406,526,234	449,012,898
Risk-Based Capital Analysis					
28. TOTAL adjusted capital					
29. Authorized control level risk-based capital					
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Column 3) (Item divided by Page 2, Line 12, Column 3) x 100.0					
30. Bonds (Line 1)	11.4	12.8	12.3	12.1	11.7
31. Stocks (Lines 2.1 & 2.2)	76.6	78.2	80.5	81.5	80.9
32. Mortgage loans on real estate (Lines 3.1 and 3.2)					
33. Real estate (Lines 4.1, 4.2 & 4.3)					
34. Cash, cash equivalents and short-term investments (Line 5)	1.9	2.9	1.6	1.6	1.7
35. Contract loans (Line 6)					
36. Derivatives (Line 7)					
37. Other invested assets (Line 8)	7.4	2.2	1.8	1.5	1.1
38. Receivables for securities (Line 9)					
39. Securities lending reinvested collateral assets (Line 10)	2.7	3.9	3.8	3.4	4.6
40. Aggregate write-ins for invested assets (Line 11)					
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds, (Schedule D, Summary, Line 12, Column 1)					
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Column 1)					
44. Affiliated common stocks (Schedule D, Summary, Line 24, Column 1)					
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Column 5, Line 10)					
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. TOTAL of above Lines 42 to 47					
49. TOTAL investment in parent included in Lines 42 to 47 above					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Column 1, Line 37 x 100.0)					

FIVE - YEAR HISTORICAL DATA (Continued)

	1 2015	2 2014	3 2013	4 2012	5 2011
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains or (Losses) (Line 24)	(1,007,215,120)	935,701,264	383,041,201	172,028,359	1,043,226,285
52. Dividends to stockholders (Line 35)					
53. Change in surplus as regards policyholders for the year (Line 38)	(280,400,466)	1,461,789,958	175,567,587	(1,012,897,320)	1,493,407,556
Gross Losses Paid (Page 9, Part 2, Columns 1 and 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	1,070,239,577	1,021,445,094	977,762,426	926,419,116	959,085,675
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59. TOTAL (Line 35)	1,070,239,577	1,021,445,094	977,762,426	926,419,116	959,085,675
Net Losses Paid (Page 9, Part 2, Column 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	1,070,239,577	1,021,445,094	977,762,426	926,419,116	959,085,675
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30, & 34)					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65. TOTAL (Line 35)	1,070,239,577	1,021,445,094	977,762,426	926,419,116	959,085,675
Operating Percentages (Page 4)					
(Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	149.3	120.2	166.9	259.9	115.4
68. Loss expenses incurred (Line 3)	1.5	(0.7)	2.3	(2.4)	4.8
69. Other underwriting expenses incurred (Line 4)	0.1	0.2	0.2	0.2	0.2
70. Net underwriting gain (loss) (Line 8)	(50.9)	(19.7)	(69.3)	(157.7)	(20.5)
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Column 6, Line 35 x 100.0)	(0.1)	0.2	0.2	0.2	0.0
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	150.8	119.5	169.1	257.5	120.3
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Column 6, Line 35 divided by Page 3, Line 37, Column 1 x 100.0)	(191.4)	(316.1)	(63.6)	(49.0)	(97.9)
One Year Loss Development (000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2 - Summary, Line 12, Column 11)	(3,184,422)	(3,822,383)	(5,783,438)	(7,493,540)	919,213
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Column 1 x 100.0)	775.7	204.2	282.4	724.0	(36.4)
Two Year Loss Development (000 omitted)					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Column 12)	(6,015,689)	(8,791,235)	(12,629,971)	(5,541,945)	1,618,295
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Column 2 x 100.0)	321.3	429.3	1,220.3	219.2	(63.0)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes[ ] No[ ] N/A[X]

If no, please explain::

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)

00000201543023000 (NAIC code not entered) 2015 Document Code: 430

NAIC Group Code: 0000

DIRECT BUSINESS IN THE STATE OF **MICHIGAN** DURING THE YEAR

NAIC Company Code: 00000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												
17.1 Other liability - occurrence												
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)												
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

NONE

(a) Finance and service charges not included in Lines 1 to 35 $.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0.

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)

00000201543059000 (NAIC code not entered) 2015 Document Code: 430

NAIC Group Code: 0000

DIRECT BUSINESS IN THE STATE OF **GRAND TOTAL** DURING THE YEAR

NAIC Company Code: 00000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4 Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other A & H (b)												
15.8 Federal Employees Health Benefits Plan premium												
16. Workers' compensation												
17.1 Other liability - occurrence												
17.2 Other Liability - claims-made												
17.3 Excess Workers' Compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)												
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)												

NONE

19 Grand Total

(a) Finance and service charges not included in Lines 1 to 35 $.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - Other (Non-U.S.) - Other														
38-2290294	00003	MI. MUNICIPAL RISK MGT AUTHY	MI			463	463							
38-6005974	00004	MI MUNICIPAL LEAGUE LIAB & PROP POOL	MI			3,422	3,422							
38-6536120	00010	METROPOLITAN ASSOC IMPROVED	MI			116	116							
38-6522357	00011	MIDDLE CITIES RISK MGMT TRUST	MI			32	32							
31-1399201	10070	NATIONWIDE INDEMNITY COMPANY	OH			24,047	24,047							
36-3976911	10072	ENCOMPASS PROPERTY AND CASUALTY CO	IL			48,519	48,519							
59-0593886	10111	AMERICAN BANKERS INS CO OF FL	FL			3,501	3,501							
22-2660372	10120	EVEREST NATIONAL INSURANCE CO	NJ			2,345	2,345							
34-1787734	10187	PROGRESSIVE MICHIGAN INS. CO.	OH			481,482	481,482							
36-4013825	10226	UNITRIN DIRECT INSURANCE COMPANY	CA			24,005	24,005							
35-1958418	10395	CITIZENS INS CO OF THE MIDWEST	MA			111,676	111,676							
38-3464294	10642	CHEROKEE INSURANCE COMPANY	MI			17	17							
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH			20,172	20,172							
38-3333428	10787	GREAT LAKES CASUALTY INS. CO.	MI			8,839	8,839							
38-3377789	10857	MICHIGAN INSURANCE COMPANY	MI			44,251	44,251							
36-4230008	10915	UNITRIN DIRECT PROP &CAS CO.	CA			6,819	6,819							
31-1769414	11136	GRANGE INSURANCE CO OF MICHIGAN	OH			40,594	40,594							
43-0990710	11150	ARCH INSURANCE COMPANY	NY			278	278							
38-1407533	11185	FOREMOST INSURANCE COMPANY	MI			703	703							
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			1,419	1,419							
34-0927698	11738	INFINITY AUTO INSURANCE CO	MI			4,250	4,250							
34-0927698	11738	INFINITY AUTO INSURANCE CO	TX			684	684							
38-1742556	11746	LIBERTY PERSONAL INSURANCE CO	MA			70,484	70,484							
38-0865250	11991	NATIONAL CASUALTY COMPANY	OH			243	243							
20-4352159	12569	AFFIRMATIVE INSURANCE CO OF MI	TX			53,925	53,925							
86-1174452	12774	BRISTOL WEST PREFERRED INSURANCE CO	FL			73,995	73,995							
74-2286759	13242	TITAN INDEMNITY COMPANY	OH			51,652	51,652							
39-0144285	13439	PARTNERS MUTUAL INSURANCE CO	WI			23,601	23,601							
35-0198580	13528	BROTHERHOOD MUTUAL INS. CO.	IN			81	81							
41-0417460	13935	FEDERATED MUTUAL INSURANCE CO.	MN			264	264							
38-0555290	13986	FRANKENMUTH MUTUAL INS. CO.	MI			66,077	66,077							
38-0558390	13994	FREMONT INSURANCE CO	MI			14,353	14,353							
31-0308480	14125	HAMILTON MUTUAL INS CO	IA			305	305							
38-0829290	14176	HASTINGS MUTUAL INSURANCE CO.	MI			61,387	61,387							
39-0491540	14184	ACUITY A MUTUAL INSURANCE COMPANY	WI			1,721	1,721							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INS CO	MI			54,741	54,741							
38-3198542	14516	HARLEYSVILLE LAKE STATES INSURANCE CO	PA			53,154	53,154							
31-4259550	14621	MOTORISTS MUTUAL INSURANCE CO	OH			18,281	18,281							
42-0645088	15032	GUIDEONE MUTUAL INSURANCE CO	IA			1,673	1,673							
43-0727872	15105	SAFETY NATIONAL CASUALTY CORP	MO			99	99							
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL			17,120	17,120							
38-1184730	15407	WOLVERINE MUTUAL INSURANCE CO.	MI			13,466	13,466							
31-1117969	15580	SCOTTSDALE INDEMNITY COMPANY	OH			733	733							
38-1337336	16101	MEEMIC INSURANCE COMPANY	MI			161,080	161,080							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	IL			21,519	21,519							
31-0501234	16691	GREAT AMERICAN INSURANCE CO.	OH			13,599	13,599							
36-3341779	17230	ALLSTATE PROPERTY & CASUALTY INS CO	IL			166,741	166,741							
38-2626205	18023	STAR INSURANCE COMPANY	MI			94	94							
23-1738402	18058	PHILADELPHIA INDEMNITY INS CO.	PA			9,409	9,409							
38-2613776	18180	FOUNDERS INSURANCE CO OF MICHIGAN	IL			8,564	8,564							
38-1067100	18309	PIONEER STATE MUTUAL INS CO	MI			53,337	53,337							

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
39-0712210	18767	CHURCH MUTUAL INSURANCE CO.	WI			9,409	9,409							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			500,095	500,095							
42-6054959	19100	AMCO INSURANCE COMPANY	IA			5,518	5,518							
36-0719665	19232	ALLSTATE INSURANCE COMPANY	IL			958,162	958,162							
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL			5,453	5,453							
56-0564874	19259	SELECTIVE INS CO OF S CAROLINA	NJ			657	657							
52-0403120	19356	MARYLAND CASUALTY COMPANY	IL			6,985	6,985							
13-5283360	19372	NORTHERN INSURANCE CO. OF NY	IL			1,255	1,255							
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			66,936	66,936							
38-1865162	19658	BRISTOL WEST INSURANCE COMPANY	FL			70,077	70,077							
06-0383750	19682	HARTFORD FIRE INSURANCE CO.	CT			23,095	23,095							
35-1044900	19690	AMERICAN ECONOMY INSURANCE CO.	WA			16,395	16,395							
35-0145400	19704	AMERICAN STATES INSURANCE CO.	WA			18,467	18,467							
05-0348344	19976	AMICA MUTUAL INSURANCE COMPANY	RI			11,138	11,138							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			1,484	1,484							
36-0810360	20095	BITCO GENERAL INSURANCE CORPORATION	IL			1,929	1,929							
34-4202560	20230	CENTRAL MUTUAL INSURANCE CO.	OH			197	197							
13-1963496	20281	FEDERAL INSURANCE COMPANY	NJ			304	304							
41-0729473	20303	GREAT NORTHERN INSURANCE CO.	NJ			7,572	7,572							
23-0342560	20427	AMERICAN CAS INS OF READING PA	IL			11,944	11,944							
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			2,027	2,027							
06-0464510	20478	NATIONAL FIRE INS CO OF HARTFORD	IL			4,000	4,000							
36-1877247	20494	TRANSPORTATION INSURANCE CO.	IL			4,678	4,678							
23-1620527	20508	VALLEY FORGE INSURANCE COMPANY	IL			984	984							
52-0266645	20532	CLARENDON NATIONAL INS. CO.	NY			163	163							
22-1721971	20796	21 ST CENTURY PREMIER INSURANCE CO	DE			6,497	6,497							
39-1047310	21164	DAIRYLAND INSURANCE COMPANY	WI			47,651	47,651							
86-0114294	21172	VANLINER INSURANCE COMPANY	MO			34	34							
36-2674180	21180	SENTRY SELECT INSURANCE COMPANY	WI			5,181	5,181							
38-0477270	21202	AUTO CLUB INSURANCE ASSOC.	MI			1,599,429	1,599,429							
38-1882433	21210	AUTO CLUB GROUP INSURANCE CO.	MI			793,653	793,653							
38-6092971	21229	MEMBER SELECT INSURANCE COMPANY	MI			275,701	275,701							
04-2422119	21261	ELECTRIC INSURANCE COMPANY	MA			2,389	2,389							
47-6022701	21326	EMPIRE FIRE & MARINE INS. CO.	NE			7,082	7,082							
42-6070764	21407	EMCASCO INSURANCE COMPANY	IA			3,967	3,967							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY CO.	IA			531	531							
38-6056228	21547	FARM BUREAU GEN. INS. CO OF MI	MI			327,791	327,791							
38-1316179	21555	FARM BUREAU MUT. INS. CO OF MI	MI			109,642	109,642							
95-2575893	21652	FARMERS INSURANCE EXCHANGE	CA			527,222	527,222							
95-6016640	21687	MID-CENTURY INSURANCE COMPANY	CA			2,607	2,607							
95-2575892	21709	TRUCK INSURANCE EXCHANGE	CA			1,544	1,544							
22-0731810	21857	AMERICAN INSURANCE COMPANY	CA			170	170							
22-1708002	21865	ASSOCIATED INDEMNITY CORP.	CA			2,671	2,671							
94-1610280	21873	FIREMANS FUND INSURANCE CO.	CA			96	96							
94-6078027	21903	PROCENTURY INSURANCE COMPANY	OH			5,130	5,130							
23-1502700	21970	ONE BEACON INSURANCE	MA			3,445	3,445							
52-0794134	22055	GEICO INDEMNITY COMPANY	DC			97,388	97,388							
53-0075853	22063	GOVERNMENT EMPLOYEES INS. CO.	DC			39,878	39,878							
13-5129825	22292	HANOVER INSURANCE COMPANY	MA			215	215							
06-0383030	22357	HARTFORD ACCIDENT & INDEMNITY	CT			4,145	4,145							
39-0355180	22543	SECURA INSURANCE A MUTUAL CO.	WI			61,593	61,593							
59-1027412	22578	HORACE MANN INSURANCE COMPANY	IL			32,766	32,766							

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
35-6018566	22640	CONSOLIDATED INSURANCE COMPANY	MA			1,139	1,139							
35-0410010	22659	INDIANA INSURANCE COMPANY	MA			11,772	11,772							
95-2371728	22667	ACE AMERICAN INS CO.	PA			4,532	4,532							
23-1742051	22683	TEACHERS INSURANCE COMPANY	IL			4,649	4,649							
23-0723970	22713	INSURANCE CO. OF N. AMERICA	PA			207	207							
04-1924000	23035	LIBERTY MUTUAL FIRE INS. CO.	MA			155,832	155,832							
04-1543470	23043	LIBERTY MUTUAL INSURANCE CO.	MA			11,308	11,308							
38-0829210	23396	AMERISURE MUTUAL INSURANCE CO.	MI			8	8							
04-2434763	23442	PATRIOT GENERAL INSURANCE COMPANY	WI			11,362	11,362							
41-0417250	23582	HARLEYSVILLE INSURANCE COMPANY	PA			20	20							
41-0944224	23655	MODERN SERVICE INSURANCE CO.	MN			28,824	28,824							
43-0890050	23728	NATIONAL GENERAL INSURANCE CO.	NC			8,374	8,374							
31-4177110	23779	NATIONWIDE MUTUAL FIRE INS. CO	OH			93,526	93,526							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE CO	OH			4,233	4,233							
02-0227294	23833	21 ST CENTURY SECURITY INSURANCE COMPANY	DE			8,105	8,105							
02-0172170	23841	NEW HAMPSHIRE INSURANCE CO.	NY			11,695	11,695							
39-0509630	23914	HIC IN RECEIVERSHIP	OH			255	255							
41-6009967	24015	NORTHLAND INSURANCE COMPANY	CT			3,995	3,995							
31-0396250	24074	OHIO CASUALTY INSURANCE CO.	OH			14,945	14,945							
34-6516838	24112	WESTFIELD INSURANCE COMPANY	OH			28,850	28,850							
02-0342937	24171	NETHERLANDS INSURANCE CO THE	MA			51	51							
34-6513736	24260	PROGRESSIVE CASUALTY INS. CO.	OH			1,953	1,953							
39-0301590	24414	GENERAL CASUALTY COMPANY OF WI	WI			853	853							
13-5358230	24678	ARROWOOD IND COMPANY	NC			6,590	6,590							
91-0742148	24740	SAFECO INS. CO. OF AMERICA	WA			13,307	13,307							
41-0406690	24767	ST. PAUL FIRE & MARINE INS. CO	MN			5,981	5,981							
39-0333950	24988	SENTRY INSURANCE-A MUTUAL CO.	WI			3,976	3,976							
57-6010814	25127	STATE AUTO PROP & CAS INS CO	OH			862	862							
31-4316080	25135	STATE AUTO MUTUAL INSURANCE CO	OH			44,826	44,826							
37-0533100	25178	STATE FARM MUTUAL AUTO INS. CO	IL			2,214,285	2,214,285							
22-3398993	25232	21 ST CENTURY ADVANTAGE INSURANCE COMPANY	DE			4,534	4,534							
23-1903575	25321	METROPOLITAN DIRECT PROP & CAS INS CO	RI			2,736	2,736							
95-2130882	25453	NATIONWIDE INS. CO. OF AMERICA	IA			108,559	108,559							
94-1517098	25534	TIG INSURANCE COMPANY	TX			8,262	8,262							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			60,661	60,661							
73-0486465	25712	ESURANCE INSURANCE COMPANY	CA			28,370	28,370							
52-0515280	25887	UNITED STATES FIDELITY & GUARANTY CO.	MN			50,347	50,347							
74-0959140	25941	UNITED SERVICES AUTO ASSOC.	TX			50,617	50,617							
59-3019540	25968	USAA CASUALTY INSURANCE CO.	TX			47,951	47,951							
39-1341459	26042	WAUSAU UNDERWRITERS INS. CO.	MA			2,174	2,174							
36-3522250	26069	WAUSAU BUSINESS INS COMPANY	MA			862	862							
36-3423817	26085	WARNER INSURANCE COMPANY	IL			249	249							
36-6071400	26247	AMERICAN GUAR. & LIAB. INS. CO	IL			782	782							
13-2725441	26298	METROPOLITAN PROP & CAS INS. CO	RI			24,359	24,359							
38-2448613	26638	HOME-OWNERS INSURANCE COMPANY	MI			371,958	371,958							
38-2706529	27740	NORTH POINTE INSURANCE COMPANY	PA			27,650	27,650							
36-2760101	27928	AMEX ASSURANCE COMPANY	WI			737	737							
36-3806723	27988	MERCURY NATIONAL INSURANCE COMPANY	CA			10,519	10,519							
39-1173498	29068	IDS PROPERTY CASUALTY INSURANCE COMPANY	WI			26,760	26,760							
06-0294398	29424	HARTFORD CASUALTY INSURANCE CO	CT			9,528	9,528							
13-4941245	29742	INTEGON NATIONAL INSURANCE CO	NC			40,126	40,126							
06-1222527	30104	HARTFORD UNDERWRITERS INS. CO.	CT			936	936							

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
22-2853625	30210	ESURANCE PROPERTY & CASUALTY INS CO	CA			6,108	6,108							
38-0539800	30376	NORTHERN MUTUAL INSURANCE CO	MI			518	518							
38-1659168	30457	SOUTHERN MICHIGAN INSURANCE CO.	MI			14,835	14,835							
38-0421730	31534	CITIZENS INS. CO. OF AMERICA	MA			725,203	725,203							
62-0928337	31968	MERASTAR INSURANCE COMPANY	TN			53	53							
13-3333609	32220	21 ST CENTURY NORTH AMERICA INSURANCE COMPANY	DE			16,643	16,643							
22-2053189	32352	LM PROP & CAS INS CO	MA			52,095	52,095							
38-2102867	33006	AMERICAN PHYSICIANS ASSURANCE CORP.	MI			5,545	5,545							
23-2023242	33855	LINCOLN GENERAL INSURANCE CO	PA			530	530							
13-2915260	34339	METROPOLITAN GRP PROP & CAS INS CO	RI			12,985	12,985							
06-1276326	34690	PROP & CAS INS CO OF HARTFORD	CT			28,178	28,178							
23-2044095	34789	21 ST CENTURY CENTENNIAL INSURANCE CO	DE			7,746	7,746							
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	IL			14,212	14,212							
86-0619597	36269	TITAN INSURANCE COMPANY	OH			347,828	347,828							
22-2227328	36447	LM GENERAL INSURANCE COMPANY	MA			10,170	10,170							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INS CO	CT			529	529							
06-1008026	37478	HARTFORD INS CO OF THE MIDWEST	CT			17,855	17,855							
33-0350911	37605	PROGRESSIVE MARATHON INSURANCE CO	OH			160,179	160,179							
31-0970750	37877	NATIONWIDE PROPERTY & CASUALTY CO	OH			18,778	18,778							
04-2672903	37915	ESSENTIA INSURANCE COMPANY	MO			1,271	1,271							
36-4168532	38237	AMERICAN COUNTRY INSURANCE CO	IL			5,408	5,408							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			13,063	13,063							
38-2312731	38601	MIC PROPERTY & CASUALTY INS	MI			3,001	3,001							
35-1492884	38660	MIC GENERAL INSURANCE CORP.	NC			160,877	160,877							
36-3101262	38970	MARKEL INSURANCE COMPANY	VA			430	430							
91-1115311	39012	SAFECO INS CO OF ILLINOIS	WA			45,695	45,695							
22-2311816	39217	QBE INSURANCE CORPORATION	OH			104,274	104,274							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	KS			558	558							
56-1285899	39926	SELECTIVE INS CO OF THE S.E.	NJ			13	13							
02-6008643	40258	AIG ASSURANCE COMPANY	PA			495	495							
43-1249228	41181	UNIVERSAL UNDERWRITERS INS. CO	KS			17,803	17,803							
38-2430150	41513	FOREMOST SIGNATURE INS. CO.	MI			27	27							
03-0316876	42404	LIBERTY INSURANCE CORPORATION	MA			353	353							
42-1201931	42579	ALLIED PROPERTY & CASUALTY INS CO	IA			29,544	29,544							
42-1207150	42587	DEPOSITORS INSURANCE COMPANY	IA			123	123							
63-0854319	42668	VESTA INSURANCE CORPORATION	AL			141	141							
31-0624491	44393	WEST AMERICAN INSURANCE CO.	OH			14,838	14,838							
23-7231188	99999	MI PROP CAS GUARANTY ASSOC	MI			92,408	92,408							
0699999 Total - Affiliates - Other (Non-U.S.) - Other						13,031,978	13,031,978							
0799999 Total - Affiliates - Other (Non-U.S.) - Total						13,031,978	13,031,978							
0899999 Total - Affiliates						13,031,978	13,031,978							
0999998 Total - Other U.S. Unaffiliated Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
0999999 Total - Other U.S. Unaffiliated Insurers														
1099998 Total - Pools and Associations - Mandatory Pools - Reinsurance for which the total of Column 8 is less than $100,000														
1099999 Total - Pools and Associations - Mandatory Pools - Pools, Associations or Other Similar Facilities														
1199998 Total - Pools and Associations - Voluntary Pools - Reinsurance for which the total of Column 8 is less than $100,000														
1199999 Total - Pools and Associations - Voluntary Pools - Pools, Associations or Other Similar Facilities														
1299999 Total - Pools and Associations														
1399998 Total - Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
1399999 Total - Other Non-U.S. Insurers														
9999999 Totals						13,031,978	13,031,978							

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
		N O N E			
0299999 Total Reinsurance Assumed By Portfolio					

SCHEDULE F - PART 3

Ceded Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
9999999 Totals																		

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1)			
2)			
3)			
4)			
5)			

NONE

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1)				Yes[ ] No[X]
2)				Yes[ ] No[X]
3)				Yes[ ] No[X]
4)				Yes[ ] No[X]
5)				Yes[ ] No[X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 - 29 Days	30-90 Days	91-120 Days	Over 120 Days	Total Overdue Columns 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
			NONE									
9999999 Totals												

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of June 30, Current Year (000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable All Items Schedule F Pt. 3, Col.15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscel-laneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9 +10+11 But Not in Excess of Col. 5)	13 Provision for Unauth-orized Reins-urance (Col. 5 minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due Not In Dispute	15 20 % of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reins-urance (Col. 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauth-orized Reinsurers (Col. 13 + Col. 17 but not in Excess of Col. 5)
9999999 Totals							XXX										

1. Amounts in dispute totaling $.....0 are included in Column 5.
2. Amounts in dispute totaling $.....0 are excluded from Column 14.

NONE

(a)

Issuing or Confirming Bank Reference Number	Letter of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letter of Credit Amount

SCHEDULE F - PART 6 - Section 1

Provision for Reinsurance Ceded to Certified Reinsurers as of June 30 Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	Collateral Provided						18	19	20	21
											12	13	14	15	16	17				
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Net Amount Recoverable from Reinsurers (Sch. F Part 3 Col. 18)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 8 - Col. 9)	Dollar Amount of Collateral Required (Col. 10 x Col. 7)	Multiple Beneficiary Trust	Funds held by Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Other Allowable Collateral	Total Collateral Provided (Col. 12 + 13 + 14 + 16)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements (Col. 17 / Col. 10)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 18 / Col. 7 not to exceed 100%)	Amount of Credit Allowed for Net Recoverables (Col. 9 + (Col. 10 x Col. 19))	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 8 - Col. 20)
9999999 Totals														XXX			XXX	XXX		

(a)

Issuing or Confirming Bank Reference Number	Letter of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE F - PART 6 - Section 2

Provision for Overdue Reinsurance Ceded to Certified Reinsurers as of June 30, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	Complete if Column 8 is 20% or Greater			15
											12	13	14	
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable on Paid Loss and LAE More Than 90 Days Overdue (a)	Total Reinsurance Recoverable on Paid Losses and LAE (b)	Amounts Received Prior 90 Days	Percent More Than 90 Days Overdue	20% of Amount in Col. 5	20% of Amounts in Dispute Excluded from Col. 5	Amount of Credit Allowed for Net Recoverables (Sch. F Part 6 Section 1, Col. 20)	Total Collateral Provided (Sch. F Part 6, Section 1 Col. 17) not to exceed Col. 11	Net Unsecured Recoverable for which Credit is Allowed (Col. 11 - Col. 12)	20% of Amount in Col. 13	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of Col. 9 + Col. 10 or Col. 14) not to exceed Col. 11
					NONE									
9999999 Totals							XXX							

(a) From Schedule F - Part 4 Columns 8 + 9, total certified, less $.....0 in dispute.
(b) From Schedule F - Part 3 Columns 7 + 8, total certified, less $.....0 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of June 30, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses & LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b)	6 Amounts Received Prior 90 Days	7 Column 4 Divided By (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
			NONE							
9999999 Totals						X X X				

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $.....0 in dispute.
(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $.....0 in dispute.

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of June 30, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in Excess of Column 4	11 Column 4 minus Column 10	12 Greater of Column 11 or Schedule F Part 4 Col. 8+9
				NONE							
9999999 Totals											

1. Total	
2. Line 1 x .20	
3. Schedule F - Part 7 Column 11	
4. Provision for Overdue Authorized Reinsurance (Line 2 + 3)	
5. Provision for Reinsurance Ceded to Unauthorized Reinsurers (Schedule F Part 5 Col. 18 x 1000)	
6. Provision for Reinsurance Ceded to Certified Reinsurers (Schedule F Part 6, Sn 1, Col. 21 x 1000)	
7. Provision for Overdue Reins. Ceded to Certified Reinsrs (Sch. F Part 6, Sn 2, Col. 15 x 1000)	
8. Provision for Reinsurance (sum Lines 4 + 5 + 6 + 7) (Enter this amount on Page 3, Line 16)	

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Column 3)			
1. Cash and invested assets (Line 12)			
2. Premiums and considerations (Line 15)			
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)			
4. Funds held by or deposited with reinsured companies (Line 16.2)			
5. Other assets			
6. Net amount recoverable from reinsurers			
7. Protected cell assets (Line 27)			
8. TOTALS (Line 28)			
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)			
10. Taxes, expenses, and other obligations (Lines 4 through 8)			
11. Unearned premiums (Line 9)			
12. Advance premiums (Line 10)			
13. Dividends declared and unpaid (Line 11.1 and 11.2)			
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)			
15. Funds held by company under reinsurance treaties (Line 13)			
16. Amounts withheld or retained by company for account of others (Line 14)			
17. Provision for reinsurance (Line 16)			
18. Other liabilities			
19. TOTAL Liabilities excluding protected cell business (Line 26)			
20. Protected cell liabilities (Line 27)			
21. Surplus as regards policyholders (Line 37)		XXX	
22. TOTALS (Line 38)			

NONE

Note: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes[ ] No[X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident & Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																		
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)																		
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds																		
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds																		
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)																		

NONE

(a) Includes $.....0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. TOTAL Premium reserves, current year									
5. TOTAL Premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. TOTAL Contract reserves, current year									
4. TOTAL Contract reserves, prior year									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. TOTAL Current year									
2. TOTAL Prior year									
3. Increase									
PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claim Paid During the Year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year									
2. Claim Reserves and Liabilities, June 30, Current Year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, June 30, prior year									
3.3 Line 3.1 minus Line 3.2									
PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

NONE

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims				
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses				
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses				

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments									12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11		Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)		
1. Prior	XXX	XXX	XXX	639,150		2,978		1,634			643,762		XXX
2. 2006				409,947		2,524		2,273			414,744		XXX
3. 2007				363,756		2,469		2,337			368,562		XXX
4. 2008				338,126		2,288		2,530			342,944		XXX
5. 2009				278,912		1,981		2,933			283,826		XXX
6. 2010				274,812		2,100		3,727			280,639		XXX
7. 2011				215,068		1,557		4,247			220,872		XXX
8. 2012				179,318		1,318		3,938			184,574		XXX
9. 2013				105,200		971		4,137			110,308		XXX
10. 2014				60,028		770		3,847			64,645		XXX
11. 2015				2,931		21		2,469			5,421		XXX
12. Totals	XXX	XXX	XXX	2,867,248		18,977		34,072			2,920,297		XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	27,818,648		7,032,892				174,258		94,532			35,120,330	XXX
2. 2006	2,317,326		777,167				15,472		7,699			3,117,664	XXX
3. 2007	2,166,987		788,972				14,780		7,082			2,977,821	XXX
4. 2008	1,922,775		809,579				13,662		7,963			2,753,979	XXX
5. 2009	1,848,465		858,010				13,532		8,641			2,728,648	XXX
6. 2010	1,998,007		943,319				14,707		10,156			2,966,189	XXX
7. 2011	1,795,831		1,049,074				14,085		12,205			2,871,195	XXX
8. 2012	2,360,903		1,288,137				18,646		15,987			3,683,673	XXX
9. 2013	1,731,703		1,888,948				17,329		18,245			3,656,225	XXX
10. 2014	1,386,856		2,675,743				18,252		19,574			4,100,425	XXX
11. 2015	724,551		3,819,908				20,514		22,219			4,587,192	XXX
12. Totals	46,072,052		21,931,749				335,237		224,303			68,563,341	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	24,861,757	186,263	XXX	9,989,783	82,527
2. 2006	3,532,408		3,532,408				2,380,054	17,265		714,439	5,906
3. 2007	3,346,383		3,346,383				2,265,968	16,043		689,991	5,819
4. 2008	3,096,923		3,096,923				2,070,056	15,673		662,298	5,952
5. 2009	3,012,474		3,012,474				2,073,042	15,931		633,433	6,242
6. 2010	3,246,828		3,246,828				2,253,892	17,804		687,434	7,059
7. 2011	3,092,067		3,092,067				2,167,717	18,645		677,188	7,645
8. 2012	3,868,247		3,868,247				2,802,360	25,034		846,680	9,599
9. 2013	3,766,533		3,766,533				2,768,267	24,801		852,384	10,773
10. 2014	4,165,070		4,165,070				3,119,677	25,881		942,922	11,945
11. 2015	4,592,613		4,592,613				3,485,522	28,229		1,058,937	14,504
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	50,248,312	391,569	XXX	17,755,489	167,971

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior	47,044,001	49,197,366	48,814,815	46,384,907	47,640,402	47,254,286	42,762,803	41,667,887	40,365,722	40,734,113	368,391	(933,774)
2. 2006	4,959,667	4,840,951	4,378,339	4,113,238	4,192,391	4,421,180	4,078,191	3,687,857	3,664,296	3,522,436	(141,860)	(165,421)
3. 2007	XXX	5,356,130	4,910,963	4,166,685	4,169,877	4,338,083	4,175,943	3,651,010	3,479,044	3,336,964	(142,080)	(314,046)
4. 2008	XXX	XXX	4,979,719	4,364,425	4,377,067	4,524,588	3,946,810	3,356,462	3,382,646	3,086,430	(296,216)	(270,032)
5. 2009	XXX	XXX	XXX	4,760,304	4,222,020	4,869,717	4,383,256	3,571,190	3,214,575	3,000,900	(213,675)	(570,290)
6. 2010	XXX	XXX	XXX	XXX	4,848,253	4,961,369	4,561,062	3,852,592	3,541,704	3,232,945	(308,759)	(619,647)
7. 2011	XXX	XXX	XXX	XXX	XXX	5,873,664	4,841,282	3,825,918	3,371,502	3,075,615	(295,887)	(750,303)
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	5,477,755	4,830,748	4,416,378	3,848,322	(568,056)	(982,426)
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,153,901	4,339,315	3,744,151	(595,164)	(1,409,750)
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,132,765	4,141,649	(991,116)	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,567,925	XXX	XXX
12. TOTALS											(3,184,422)	(6,015,689)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015		
1. Prior	000	614,516	1,240,274	1,860,082	2,482,226	3,165,241	3,801,100	4,442,103	5,066,187	5,708,315	XXX	XXX
2. 2006	8,082	54,933	96,091	144,370	185,071	238,961	281,798	324,471	369,828	412,471	XXX	XXX
3. 2007	XXX	7,595	45,046	91,034	139,725	192,839	236,627	279,815	324,117	366,225	XXX	XXX
4. 2008	XXX	XXX	6,213	49,538	104,855	158,900	204,782	249,587	296,225	340,414	XXX	XXX
5. 2009	XXX	XXX	XXX	7,810	52,237	106,743	153,929	196,716	239,848	280,893	XXX	XXX
6. 2010	XXX	XXX	XXX	XXX	5,630	66,025	126,991	181,625	230,439	276,912	XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	XXX	5,846	54,245	108,170	166,101	216,625	XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	6,772	58,086	120,616	180,636	XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,804	56,015	106,171	XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,031	60,798	XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,952	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	11,636,169	11,493,204	10,222,261	7,315,798	7,802,959	6,721,147	5,820,523	6,651,274	5,844,418	7,207,150
2. 2006	3,960,880	3,107,727	2,331,904	1,522,480	1,310,619	1,373,376	1,142,099	939,543	837,666	792,639
3. 2007	XXX	4,383,344	3,192,303	1,908,801	1,594,522	1,583,291	1,283,995	975,911	851,803	803,752
4. 2008	XXX	XXX	3,743,709	2,307,197	1,939,765	1,928,047	1,450,997	1,032,611	904,144	823,241
5. 2009	XXX	XXX	XXX	3,126,136	2,548,139	2,398,993	1,841,738	1,183,208	955,729	871,542
6. 2010	XXX	XXX	XXX	XXX	4,300,320	3,091,199	2,331,677	1,451,349	1,139,087	958,026
7. 2011	XXX	XXX	XXX	XXX	XXX	4,352,959	3,006,456	1,846,712	1,386,777	1,063,159
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	4,192,954	2,619,476	1,918,744	1,306,783
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,932,958	2,773,417	1,906,277
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,957,192	2,693,995
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,840,422

SCHEDULE P - PART 1A

HOMEOWNERS/FARMOWNERS

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	639,150		2,978		1,634			643,762	XXX
2. 2006				409,947		2,524		2,273			414,744	1,203
3. 2007				363,756		2,469		2,337			368,562	1,169
4. 2008				338,126		2,288		2,530			342,944	1,211
5. 2009				278,912		1,981		2,933			283,826	1,232
6. 2010				274,812		2,100		3,727			280,639	1,270
7. 2011				215,068		1,557		4,247			220,872	1,180
8. 2012				179,318		1,318		3,938			184,574	1,055
9. 2013				105,200		971		4,137			110,308	950
10. 2014				60,028		770		3,847			64,645	725
11. 2015				2,931		21		2,469			5,421	405
12. Totals	XXX	XXX	XXX	2,867,248		18,977		34,072			2,920,297	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	27,818,648		7,032,892				174,258		94,532			35,120,330	8,219
2. 2006	2,317,326		777,167				15,472		7,699			3,117,664	620
3. 2007	2,166,987		788,972				14,780		7,082			2,977,821	611
4. 2008	1,922,775		809,579				13,662		7,963			2,753,979	669
5. 2009	1,848,465		858,010				13,532		8,641			2,728,648	770
6. 2010	1,998,007		943,319				14,707		10,156			2,966,189	817
7. 2011	1,795,831		1,049,074				14,085		12,205			2,871,195	854
8. 2012	2,360,903		1,288,137				18,646		15,987			3,683,673	853
9. 2013	1,731,703		1,888,948				17,329		18,245			3,656,225	822
10. 2014	1,386,856		2,675,743				18,252		19,574			4,100,425	666
11. 2015	724,551		3,819,908				20,514		22,219			4,587,192	387
12. Totals	46,072,052		21,931,749				335,237		224,303			68,563,341	15,288

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	24,861,757	186,263	XXX	9,989,783	82,527
2. 2006	3,532,408		3,532,408				2,380,054	17,265		714,439	5,906
3. 2007	3,346,383		3,346,383				2,265,968	16,043		689,991	5,819
4. 2008	3,096,923		3,096,923				2,070,056	15,673		662,298	5,952
5. 2009	3,012,474		3,012,474				2,073,042	15,931		633,433	6,242
6. 2010	3,246,828		3,246,828				2,253,892	17,804		687,434	7,059
7. 2011	3,092,067		3,092,067				2,167,717	18,645		677,188	7,645
8. 2012	3,868,247		3,868,247				2,802,360	25,034		846,680	9,599
9. 2013	3,766,533		3,766,533				2,768,267	24,801		852,384	10,773
10. 2014	4,165,070		4,165,070				3,119,677	25,881		942,922	11,945
11. 2015	4,592,613		4,592,613				3,485,522	28,229		1,058,937	14,504
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	50,248,312	391,569	XXX	17,755,489	167,971

SCHEDULE P - PART 1C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009							"Included in Part 1B"					
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009								"Included in Part 1B"					
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009							"Included in Part 1B"				
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1D

WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1E

COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1F - SECTION 1

MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1F - SECTION 2

MEDICAL PROFESSIONAL LIABILITY - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. 2008												XXX
5. 2009												XXX
6. 2010												XXX
7. 2011												XXX
8. 2012												XXX
9. 2013												XXX
10. 2014												XXX
11. 2015												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1H - SECTION 1

OTHER LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1H - SECTION 2

OTHER LIABILITY - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												XXX
3. 2015												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1J

AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												
3. 2015												
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1K

FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												XXX
3. 2015												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												XXX
3. 2015												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1M

INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. 2008												XXX
5. 2009												XXX
6. 2010												XXX
7. 2011												XXX
8. 2012												XXX
9. 2013												XXX
10. 2014												XXX
11. 2015												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. 2008												XXX
5. 2009												XXX
6. 2010												XXX
7. 2011												XXX
8. 2012												XXX
9. 2013												XXX
10. 2014												XXX
11. 2015												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													XXX
2. 2006													XXX
3. 2007													XXX
4. 2008													XXX
5. 2009													XXX
6. 2010													XXX
7. 2011													XXX
8. 2012													XXX
9. 2013													XXX
10. 2014													XXX
11. 2015													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. 2008												XXX
5. 2009												XXX
6. 2010												XXX
7. 2011												XXX
8. 2012												XXX
9. 2013												XXX
10. 2014												XXX
11. 2015												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													XXX
2. 2006													XXX
3. 2007													XXX
4. 2008													XXX
5. 2009													XXX
6. 2010													XXX
7. 2011													XXX
8. 2012													XXX
9. 2013													XXX
10. 2014													XXX
11. 2015													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. 2008												XXX
5. 2009												XXX
6. 2010												XXX
7. 2011												XXX
8. 2012												XXX
9. 2013												XXX
10. 2014												XXX
11. 2015												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													XXX
2. 2006													XXX
3. 2007													XXX
4. 2008													XXX
5. 2009													XXX
6. 2010													XXX
7. 2011													XXX
8. 2012													XXX
9. 2013													XXX
10. 2014													XXX
11. 2015													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 2

PRODUCTS LIABILITY - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. 2008												
5. 2009												
6. 2010												
7. 2011												
8. 2012												
9. 2013												
10. 2014												
11. 2015												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. 2008													
5. 2009													
6. 2010													
7. 2011													
8. 2012													
9. 2013													
10. 2014													
11. 2015													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. 2008											
5. 2009											
6. 2010											
7. 2011											
8. 2012											
9. 2013											
10. 2014											
11. 2015											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												XXX
3. 2015												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1T

WARRANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2014												
3. 2015												
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case								
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2014													
3. 2015													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	47,044,001	49,197,366	48,814,815	46,384,907	47,640,402	47,254,286	42,762,803	41,667,887	40,365,722	40,734,113	368,391	(933,774)
2. 2006	4,959,667	4,840,951	4,378,339	4,113,238	4,192,391	4,421,180	4,078,191	3,687,857	3,664,296	3,522,436	(141,860)	(165,421)
3. 2007	XXX	5,356,130	4,910,963	4,166,685	4,169,877	4,338,083	4,175,943	3,651,010	3,479,044	3,336,964	(142,080)	(314,046)
4. 2008	XXX	XXX	4,979,719	4,364,425	4,377,067	4,524,588	3,946,810	3,356,462	3,382,646	3,086,430	(296,216)	(270,032)
5. 2009	XXX	XXX	XXX	4,760,304	4,222,020	4,869,717	4,383,256	3,571,190	3,214,575	3,000,900	(213,675)	(570,290)
6. 2010	XXX	XXX	XXX	XXX	4,848,253	4,961,369	4,561,062	3,852,592	3,541,704	3,232,945	(308,759)	(619,647)
7. 2011	XXX	XXX	XXX	XXX	XXX	5,873,664	4,841,282	3,825,918	3,371,502	3,075,615	(295,887)	(750,303)
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	5,477,755	4,830,748	4,416,378	3,848,322	(568,056)	(982,426)
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,153,901	4,339,315	3,744,151	(595,164)	(1,409,750)
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,132,765	4,141,649	(991,116)	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,567,925	XXX	XXX
12. TOTALS											(3,184,422)	(6,015,689)

SCHEDULE P - PART 2C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

"Included in Part 2B"

SCHEDULE P - PART 2D

WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2E

COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2F - SECTION 1

MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2F - SECTION 2

MEDICAL PROFESSIONAL LIABILITY - CLAIMS MADE

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2H - SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2H - SECTION 2

OTHER LIABILITY - CLAIMS-MADE

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX								
2. 2014	XXX	XXX	XXX	XXX				XXX				XXX
3. 2015	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX								
2. 2014	XXX	XXX	XXX	XXX				XXX				XXX
3. 2015	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX								
2. 2014	XXX	XXX	XXX	XXX				XXX				XXX
3. 2015	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX								
2. 2014	XXX	XXX	XXX	XXX				XXX				XXX
3. 2015	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2M

INTERNATIONAL

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 One Year	12 Two Year
1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2R - SECTION 2

PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior												
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX								
8. 2012	XXX	XXX	XXX	XXX								
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX							
2. 2014	XXX	XXX	XXX	XXX		XXX					XXX
3. 2015	XXX	XXX	XXX	XXX		XXX	XXX		XXX		XXX
4. TOTALS											

NONE

SCHEDULE P - PART 2T

WARRANTY

1. Prior	XXX	XXX	XXX	XXX							
2. 2014	XXX	XXX	XXX	XXX		XXX					XXX
3. 2015	XXX	XXX	XXX	XXX		XXX	XXX		XXX		XXX
4. TOTALS											

NONE

SCHEDULE P - PART 3A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	X							
8. 2012	XXX	XXX	XXX	XXX	X							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	614,516	1,240,274	1,860,082	2,482,226	3,165,241	3,801,100	4,442,103	5,066,187	5,708,315	271	355
2. 2006	8,082	54,933	96,091	144,370	185,071	238,961	281,798	324,471	369,828	412,471	162	421
3. 2007	XXX	7,595	45,046	91,034	139,725	192,839	236,627	279,815	324,117	366,225	143	415
4. 2008	XXX	XXX	6,213	49,538	104,855	158,900	204,782	249,587	296,225	340,414	128	414
5. 2009	XXX	XXX	XXX	7,810	52,237	106,743	153,929	196,716	239,848	280,893	99	363
6. 2010	XXX	XXX	XXX	XXX	5,630	66,025	126,991	181,625	230,439	276,912	91	362
7. 2011	XXX	XXX	XXX	XXX	XXX	5,846	54,245	108,170	166,101	216,625	54	272
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	6,772	58,086	120,616	180,636	33	169
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,804	56,015	106,171	22	106
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,031	60,798	4	55
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,952		18

SCHEDULE P - PART 3C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX						"Included in Part 3B"				
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3D

WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	X							
8. 2012	XXX	XXX	XXX	XXX	X							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3E

COMMERCIAL MULTIPLE PERIL

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	X							
8. 2012	XXX	XXX	XXX	XXX	X							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F SECTION 1

MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F SECTION 2

MEDICAL PROFESSIONAL LIABILITY - CLAIMS MADE

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000									XXX	XXX
2. 2006										XXX	XXX
3. 2007	XXX									XXX	XXX
4. 2008	XXX	XXX								XXX	XXX
5. 2009	XXX	XXX	XXX							XXX	XXX
6. 2010	XXX	XXX	XXX	XXX						XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	XXX					XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

NONE

SCHEDULE P - PART 3H SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3H SECTION 2

OTHER LIABILITY - CLAIMS MADE

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	XXX	XXX	XXX	XXX	X			000			XXX	XXX
2. 2014	XXX	XXX	XXX	XXX	X			XXX			XXX	XXX
3. 2015	XXX	XXX	XXX	XXX	X			XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	X			000				
2. 2014	XXX	XXX	XXX	XXX	X			XXX				
3. 2015	XXX	XXX	XXX	XXX	X			XXX	XXX			

NONE

SCHEDULE P - PART 3K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	X			000			XXX	XXX
2. 2014	XXX	XXX	XXX	XXX	X			XXX			XXX	XXX
3. 2015	XXX	XXX	XXX	XXX	X			XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	X			000			XXX	XXX
2. 2014	XXX	XXX	XXX	XXX	X			XXX			XXX	XXX
3. 2015	XXX	XXX	XXX	XXX	X			XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3M

INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2006											XXX	XXX
3. 2007	XXX										XXX	XXX
4. 2008	XXX	XXX									XXX	XXX
5. 2009	XXX	XXX	XXX								XXX	XXX
6. 2010	XXX	XXX	XXX	XXX							XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	X						XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000										XXX	XXX
2. 2006											XXX	XXX
3. 2007	XXX										XXX	XXX
4. 2008	XXX	XXX									XXX	XXX
5. 2009	XXX	XXX	XXX								XXX	XXX
6. 2010	XXX	XXX	XXX	XXX							XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	X						XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000										XXX	XXX
2. 2006											XXX	XXX
3. 2007	XXX										XXX	XXX
4. 2008	XXX	XXX									XXX	XXX
5. 2009	XXX	XXX	XXX								XXX	XXX
6. 2010	XXX	XXX	XXX	XXX							XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	X						XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000										XXX	XXX
2. 2006											XXX	XXX
3. 2007	XXX										XXX	XXX
4. 2008	XXX	XXX									XXX	XXX
5. 2009	XXX	XXX	XXX								XXX	XXX
6. 2010	XXX	XXX	XXX	XXX							XXX	XXX
7. 2011	XXX	XXX	XXX	XXX	X						XXX	XXX
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3R SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3R SECTION 2

PRODUCTS LIABILITY - CLAIMS MADE

1. Prior	000											
2. 2006												
3. 2007	XXX											
4. 2008	XXX	XXX										
5. 2009	XXX	XXX	XXX									
6. 2010	XXX	XXX	XXX	XXX								
7. 2011	XXX	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	000				XXX	XXX
2. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
3. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX

NONE

SCHEDULE P - PART 3T

WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	000					
2. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
3. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				

NONE

SCHEDULE P - PART 4A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	11,636,169	11,493,204	10,222,261	7,315,798	7,802,959	6,721,147	5,820,523	6,651,274	5,844,418	7,207,150
2. 2006	3,960,880	3,107,727	2,331,904	1,522,480	1,310,619	1,373,376	1,142,099	939,543	837,666	792,639
3. 2007	XXX	4,383,344	3,192,303	1,908,801	1,594,522	1,583,291	1,283,995	975,911	851,803	803,752
4. 2008	XXX	XXX	3,743,709	2,307,197	1,939,765	1,928,047	1,450,997	1,032,611	904,144	823,241
5. 2009	XXX	XXX	XXX	3,126,136	2,548,139	2,398,993	1,841,738	1,183,208	955,729	871,542
6. 2010	XXX	XXX	XXX	XXX	4,300,320	3,091,199	2,331,677	1,451,349	1,139,087	958,026
7. 2011	XXX	XXX	XXX	XXX	XXX	4,352,959	3,006,456	1,846,712	1,386,777	1,063,159
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	4,192,954	2,619,476	1,918,744	1,306,783
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,932,958	2,773,417	1,906,277
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,957,192	2,693,995
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,840,422

SCHEDULE P - PART 4C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX					"Included in Part 4B"			
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4D

WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS COMPENSATION)

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4E

COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F SECTION 1

MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 2

MEDICAL PROFESSIONAL LIABILITY - CLAIMS MADE

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 2

OTHER LIABILITY - CLAIMS MADE

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY

(FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4M

INTERNATIONAL

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX						
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 2

PRODUCTS LIABILITY - CLAIMS MADE

1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T

WARRANTY

1. Prior	XXX	XXX	XXX	XXX			XXX			
2. 2014	XXX	XXX	XXX	XXX			XXX	XXX		
3. 2015	XXX	XXX	XXX	XXX			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A

HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5B
PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	369	323	291	260	278	233	353	210	222	271
2. 2006	2	7	19	35	61	87	120	130	145	162
3. 2007	XXX	1	6	12	29	47	67	90	113	143
4. 2008	XXX	XXX	2	8	19	39	59	81	97	128
5. 2009	XXX	XXX	XXX	4	18	27	39	57	75	99
6. 2010	XXX	XXX	XXX	XXX		13	22	37	63	91
7. 2011	XXX	XXX	XXX	XXX	XXX	1	7	19	39	54
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	3	13	19	33
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	8	22
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	4
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	10,282	10,124	9,868	9,680	9,592	9,295	8,789	8,576	8,395	8,219
2. 2006	354	639	752	793	803	754	687	662	642	620
3. 2007	XXX	328	625	719	775	738	677	665	649	611
4. 2008	XXX	XXX	394	634	777	824	775	736	703	669
5. 2009	XXX	XXX	XXX	358	652	805	868	842	821	770
6. 2010	XXX	XXX	XXX	XXX	393	697	833	882	876	817
7. 2011	XXX	XXX	XXX	XXX	XXX	386	670	796	885	854
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	389	662	815	853
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	389	717	822
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	403	666
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	387

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	7,593	7,031	6,698	6,499	6,409	7,016	7,451	7,674	8,150	8,845
2. 2006	362	681	850	964	1,031	1,083	1,121	1,136	1,166	1,203
3. 2007	XXX	339	677	825	927	1,012	1,066	1,097	1,133	1,169
4. 2008	XXX	XXX	403	686	853	998	1,083	1,122	1,161	1,211
5. 2009	XXX	XXX	XXX	364	682	904	1,074	1,132	1,201	1,232
6. 2010	XXX	XXX	XXX	XXX	405	759	986	1,119	1,221	1,270
7. 2011	XXX	XXX	XXX	XXX	XXX	394	731	918	1,101	1,180
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX	402	713	925	1,055
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	402	756	950
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	419	725
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	405

SCHEDULE P - PART 5C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX						"Included in Part 5B"			
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX						"Included in Part 5B"			
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX						"Included in Part 5B"			
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5D

WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5E

COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5F

MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5F

MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H

OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H

OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R

PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R

PRODUCTS LIABILITY - CLAIMS MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	X						
7. 2011	XXX	XXX	XXX	X						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5T

WARRANTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	XXX	XXX	XXX	X			XXX			
2. 2014	XXX	XXX	XXX	X			XXX	XXX		
3. 2015	XXX	XXX	XXX	X			XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	XXX	XXX	XXX	X			XXX			
2. 2014	XXX	XXX	XXX	X			XXX	XXX		
3. 2015	XXX	XXX	XXX	X			XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior	XXX	XXX	XXX	X			XXX			
2. 2014	XXX	XXX	XXX	X			XXX	XXX		
3. 2015	XXX	XXX	XXX	X			XXX	XXX	XXX	

NONE

SCHEDULE P - PART 6C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX						"Not Available"				
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX						"Not Available"				
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

SCHEDULE P - PART 6D

WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6E

COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6H

OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6H

OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6M

INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6O REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6R

PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6R

PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015	Current Year Premiums Earned
1. Prior											
2. 2006											
3. 2007	XXX										
4. 2008	XXX	XXX									
5. 2009	XXX	XXX	XXX								
6. 2010	XXX	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX							
9. 2013	XXX	XXX	XXX	XXX			XXX				
10. 2014	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 7A

PRIMARY LOSS SENSITIVE CONTRACTS

($000 omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation						
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - made						
8. Special Liability						
9. Other Liability - Occurrence						
10. Other Liabilities - Claims - made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence						
20. Products Liability - Claims - made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. TOTALS						

NONE

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7A

PRIMARY LOSS SENSITIVE CONTRACTS

(Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX						
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B
REINSURANCE LOSS SENSITIVE CONTRACTS
($000 omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation						
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - made						
8. Special Liability						
9. Other Liability - Occurrence						
10. Other Liabilities - Claims - made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance-Nonproportional Assumed Property						
17. Reinsurance-Nonproportional Assumed Liability						
18. Reinsurance-Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence						
20. Products Liability - Claims - made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. TOTALS						

NONE

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX							
7. 2011	XXX	XXX	XXX							
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B
REINSURANCE LOSS SENSITIVE CONTRACTS
(Continued)

NONE

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1 2006	2 2007	3 2008	4 2009	5 2010	6 2011	7 2012	8 2013	9 2014	10 2015
1. Prior										
2. 2006										
3. 2007	XXX									
4. 2008	XXX	XXX								
5. 2009	XXX	XXX	XXX							
6. 2010	XXX	XXX	XXX	XXX						
7. 2011	XXX	XXX	XXX	XXX	XXX					
8. 2012	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies, EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions: Yes[ ] No[X]

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? $ 0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes[ ] No[ ] N/A[X]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes[ ] No[ ] N/A[X]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes[ ] No[ ] N/A[X]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in which premiums were earned and losses were incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior		
1.602 2006		
1.603 2007		
1.604 2008		
1.605 2009	NONE	
1.606 2010		
1.607 2011		
1.608 2012		
1.609 2013		
1.610 2014		
1.611 2015		
1.612 TOTALS		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes[X] No[ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes[X] No[ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on page 10? Yes[X] No[ ]
If Yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.
Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.
Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity $ 0
5.2 Surety $ 0

6. Claim count information is reported per claim or per claimant (Indicate which).

6.1 per claim ✓
6.2 per claimant

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes[ ] No[X]

7.2 An extended statement may be attached.

In the forecasting of estimated utlimate cost of long-term claims in which medical benefits are unlimited, considerable variability as well as volatility from one year to the next is not only possible but probable. The Notes to Financial Statements included in this report provide additional information on reserving and the uncertainty in estimating the liablitiy for losses. The Association's Statement of Actuarial Opinion also provides additional information on the Association's reserves.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premium Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
24. Minnesota (MN)	N								
25. Mississippi (MS)	N								
26. Missouri (MO)	N								
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	N								
37. Oklahoma (OK)	N								
38. Oregon (OR)	N								
39. Pennsylvania (PA)	N								
40. Rhode Island (RI)	N								
41. South Carolina (SC)	N								
42. South Dakota (SD)	N								
43. Tennessee (TN)	N								
44. Texas (TX)	N								
45. Utah (UT)	N								
46. Vermont (VT)	N								
47. Virginia (VA)	N								
48. Washington (WA)	N								
49. West Virginia (WV)	N								
50. Wisconsin (WI)	N								
51. Wyoming (WY)	N								
52. American Samoa (AS)	N								
53. Guam (GU)	N								
54. Puerto Rico (PR)	N								
55. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CAN)	N								
58. Aggregate other alien (OT)	XXX								
59. TOTALS	(a)								
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

NONE

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.
Explanation of basis of allocation of premiums by states, etc.:

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	Direct Business only					
	1	2	3	4	5	6
States, Etc.	Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)						
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate other alien (OT)						
59. TOTALS						

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 *
		00000												

N O N E

Asterisk	
0000001	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
				NONE								
9999999 Control Totals									X X X			

Schedule Y Part 2 Explanation:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

	Response
The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
MARCH FILING	
1. Will an actuarial opinion be filed by March 1?	Yes
2. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	Waived
3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	Waived
4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	Waived
APRIL FILING	
5. Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	Waived
6. Will Management's Discussion and Analysis be filed by April 1?	Waived
7. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	Waived
MAY FILING	
8. Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	Waived
JUNE FILING	
9. Will an audited financial report be filed by June 1?	Yes
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	Yes
AUGUST FILING	
11. Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	Yes
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but it is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	No
13. Will the Financial Guaranty Insurance Exhibit be filed by March 1?	No
14. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	No
15. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	No
16. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	No
17. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	No
18. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	No
19. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	No
20. Will the Confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	No
21. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	No
22. Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	No
23. Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	No
24. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	No
25. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	No
26. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	No
27. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	No
APRIL FILING	
28. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	No
29. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	No
30. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	No
31. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	No
32. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile AND the NAIC by April 1?	No
AUGUST FILING	
33. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	Yes

Explanations:

Bar Codes:

Supplemental Compensation Exhibit

00000201546000000 (NAIC code not entered) 2015 Document Code: 460

Risk-Based Capital Filing

00000201539000000 (NAIC code not entered) 2015 Document Code: 390

Insurance Expense Exhibit

00000201527000000 (NAIC code not entered) 2015 Document Code: 270

Management's Discussion & Analysis of Operations

00000201535000000 (NAIC code not entered) 2015 Document Code: 350

Supplemental Investment Risks Interrogatories

00000201528500000 (NAIC code not entered) 2015 Document Code: 285

Statement (Annual, quarterly and combined)

00000201520100000 (NAIC code not entered) 2015 Document Code: 201

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

Schedule SIS
00000201542000000 (NAIC code not entered) 2015 Document Code: 420

Medicare Supplement Insurance Experience Exhibit
00000201536000000 (NAIC code not entered) 2015 Document Code: 360

Trusteed Surplus Statement
00000201549000000 (NAIC code not entered) 2015 Document Code: 490

Reinsurance Summary Supplemental Filing
00000201540100000 (NAIC code not entered) 2015 Document Code: 401

Actuarial Opinion Summary (AOS)
00000201544100000 (NAIC code not entered) 2015 Document Code: 441

Exceptions to the Reinsurance Attestation Supplement
00000201540000000 (NAIC code not entered) 2015 Document Code: 400

Director and Officer Supplement
00000201550500000 (NAIC code not entered) 2015 Document Code: 505

Approval for Relief related to one-year cooling off period for inde. CPA
00000201522500000 (NAIC code not entered) 2015 Document Code: 225

Credit Insurance Exhibit
00000201523000000 (NAIC code not entered) 2015 Document Code: 230

Accident and Health Policy Experience Exhibit
00000201521000000 (NAIC code not entered) 2015 Document Code: 210

Supplemental Health Care Exhibit's Expense Allocation Report
00000201521700000 (NAIC code not entered) 2015 Document Code: 217

Financial Guaranty Insurance Exhibit
00000201524000000 (NAIC code not entered) 2015 Document Code: 240

Supplement A to Schedule T
00000201545500000 (NAIC code not entered) 2015 Document Code: 455

Premiums Attributed to Protected Cells Exhibit
00000201538500000 (NAIC code not entered) 2015 Document Code: 385

Medicare Part D Coverage Supplement
00000201536500000 (NAIC code not entered) 2015 Document Code: 365

Reinsurance Attestation Supplement
00000201539900000 (NAIC code not entered) 2015 Document Code: 399

Bail Bond Supplement
00000201550000000 (NAIC code not entered) 2015 Document Code: 500

Approval for Relief related to five-year rotation for lead Audit Partner
00000201522400000 (NAIC code not entered) 2015 Document Code: 224

Approval for Relief related to Require. for Audit Committees
00000201522600000 (NAIC code not entered) 2015 Document Code: 226

LTC Supplemental Interrogatorries
00000201530600000 (NAIC code not entered) 2015 Document Code: 306

Supplemental Health Care Exhibit
00000201521600000 (NAIC code not entered) 2015 Document Code: 216

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	446,625,078	2.477	446,625,078		446,625,078	2.546
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	18,944,659	0.105	18,944,659		18,944,659	0.108
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	61,593,471	0.342	61,593,471		61,593,471	0.351
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	39,254,502	0.218	39,254,502		39,254,502	0.224
1.43 Revenue and assessment obligations	16,300,000	0.090	16,300,000		16,300,000	0.093
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	466,776,804	2.588	466,776,804		466,776,804	2.661
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	99,100,829	0.550	99,100,829		99,100,829	0.565
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	8,420,536	0.047	8,420,536		8,420,536	0.048
1.523 All other	70,237,050	0.389	70,237,050		70,237,050	0.400
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	768,259,995	4.260	768,259,995		768,259,995	4.379
2.2 Unaffiliated Non-U.S. securities (including Canada)	54,577,386	0.303	54,577,386		54,577,386	0.311
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	13,811,396,756	76.584	13,811,396,756		13,811,396,756	78.722
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)	489,799,882	2.716	489,799,882	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	346,952,919	1.924	346,952,919		346,952,919	1.978
11. Other invested assets	1,336,063,272	7.408	1,336,063,272		1,336,063,272	7.615
12. TOTAL Invested assets	18,034,303,139	100.000	18,034,303,139		17,544,503,257	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, June 30 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, June 30 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, June 30 of prior year		387,908,338
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	290,175,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	674,186,409	964,361,409
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13	28,058,723	
	5.2 TOTALS, Part 3, Column 9		28,058,723
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		29,246,234
7.	Deduct amounts received on disposals, Part 3, Column 16		73,511,432
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		1,336,063,272
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,336,063,272

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, June 30 of prior year		16,020,735,429
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,068,413,356
3.	Accrual of Discount		1,243,335
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(131,025,488)	
	4.4 Part 4, Column 11	(904,248,355)	(1,035,273,843)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		995,194,556
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,168,516,452
7.	Deduct amortization of premium		17,459,639
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	316,450	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14	2,533,226	
	9.4 Part 4, Column 13		2,849,676
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		15,861,487,066
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		15,861,487,066

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED June 30 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	477,504,408	473,530,053	478,161,669	473,228,570
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	477,504,408	473,530,053	478,161,669	473,228,570
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	61,593,471	68,025,667	62,130,193	55,470,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	TOTALS	39,254,502	43,844,291	39,750,020	37,075,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	578,663,496	592,349,306	577,447,533	553,271,798
	8.	United States	838,497,047	876,404,037	842,964,959	823,915,538
Industrial and Miscellaneous and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries	54,577,386	60,066,718	57,280,720	90,336,000
	11.	TOTALS	893,074,433	936,470,755	900,245,679	914,251,538
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	2,050,090,310	2,114,220,072	2,057,735,094	2,033,296,906
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	13,811,396,756	13,811,396,756	11,671,794,865	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS	13,811,396,756	13,811,396,756	11,671,794,865	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	13,811,396,756	13,811,396,756	11,671,794,865	
	26.	TOTAL Stocks	13,811,396,756	13,811,396,756	11,671,794,865	
	27.	TOTAL Bonds and Stocks	15,861,487,066	15,925,616,828	13,729,529,959	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	86,206,510	193,523,619	61,294,366	10,908,849	125,571,063	477,504,407	19.76	511,926,325	18.46	477,504,407	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	86,206,510	193,523,619	61,294,366	10,908,849	125,571,063	477,504,407	19.76	511,926,325	18.46	477,504,407	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		20,089,200		9,058,850	32,445,421	61,593,471	2.55	54,066,638	1.95	61,593,471	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS		20,089,200		9,058,850	32,445,421	61,593,471	2.55	54,066,638	1.95	61,593,471	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1			12,458,701	17,260,629	9,535,172	39,254,502	1.62	36,363,608	1.31	39,254,502	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS			12,458,701	17,260,629	9,535,172	39,254,502	1.62	36,363,608	1.31	39,254,502	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	101,557,375	223,377,226	125,898,015	80,636,398	47,194,484	578,663,498	23.95	844,358,731	30.45	578,663,498	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	101,557,375	223,377,226	125,898,015	80,636,398	47,194,484	578,663,498	23.95	844,358,731	30.45	578,663,498	

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

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	399,010,411	157,581,583	135,919,825	9,312,241	164,315,612	866,139,672	35.84	1,052,438,412	37.96	866,139,673	
6.2 NAIC 2			129,914,068	83,899,985	144,468,481	358,282,534	14.83	226,397,184	8.17	358,282,534	
6.3 NAIC 3		21,077,976			5,996,868	27,074,844	1.12	45,611,531	1.65	27,074,844	
6.4 NAIC 4		6,559,021				6,559,021	0.27			6,559,021	
6.5 NAIC 5											
6.6 NAIC 6					1,454,320	1,454,320	0.06	1,454,320	0.05	1,454,100	220
6.7 TOTALS	399,010,411	185,218,580	265,833,893	93,212,226	316,235,281	1,259,510,391	52.12	1,325,901,447	47.82	1,259,510,172	220
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 586,774,296	594,571,628	335,570,907	127,176,967	379,061,752	2,023,155,550	83.72	XXX	XXX	2,023,155,551	
9.2 NAIC 2	(d)		129,914,068	83,899,985	144,468,481	358,282,534	14.83	XXX	XXX	358,282,534	
9.3 NAIC 3	(d)	21,077,976			5,996,868	27,074,844	1.12	XXX	XXX	27,074,844	
9.4 NAIC 4	(d)	6,559,021				6,559,021	0.27	XXX	XXX	6,559,021	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)				1,454,320	(c) 1,454,320	0.06	XXX	XXX	1,454,100	220
9.7 TOTALS	586,774,296	622,208,625	465,484,975	211,076,952	530,981,421	(b) 2,416,526,269	100.00	XXX	XXX	2,416,526,050	220
9.8 Line 9.7 as a % of Column 6	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	0.00
10. Total Bonds Prior Year											
10.1 NAIC 1	697,135,564	868,139,107	617,225,270	177,268,647	139,385,127	XXX	XXX	2,499,153,715	90.14	2,499,153,714	
10.2 NAIC 2	428,193	35,165,833	102,834,244	59,138,435	28,830,479	XXX	XXX	226,397,184	8.17	226,397,184	
10.3 NAIC 3		36,632,484		2,982,750	5,996,297	XXX	XXX	45,611,531	1.65	45,611,531	
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6					1,454,320	XXX	XXX	(c) 1,454,320	0.05	1,454,100	220
10.7 TOTALS	697,563,757	939,937,424	720,059,514	239,389,832	175,666,223	XXX	XXX	(b) 2,772,616,750	100.00	2,772,616,529	220
10.8 Line 10.7 as a % of Col. 8	25.16	33.90	25.97	8.63	6.34	XXX	XXX	100.00	XXX	100.00	0.00
11. Total Publicly Traded Bonds											
11.1 NAIC 1	586,774,296	594,571,628	335,570,907	127,176,968	379,061,752	2,023,155,551	83.72	2,499,153,714	90.14	2,023,155,551	XXX
11.2 NAIC 2			129,914,068	83,899,985	144,468,481	358,282,534	14.83	226,397,184	8.17	358,282,534	XXX
11.3 NAIC 3		21,077,976			5,996,868	27,074,844	1.12	45,611,531	1.65	27,074,844	XXX
11.4 NAIC 4		6,559,021				6,559,021	0.27			6,559,021	XXX
11.5 NAIC 5											XXX
11.6 NAIC 6					1,454,100	1,454,100	0.06	1,454,100	0.05	1,454,100	XXX
11.7 TOTALS	586,774,296	622,208,625	465,484,975	211,076,953	530,981,201	2,416,526,050	100.00	2,772,616,529	100.00	2,416,526,050	XXX
11.8 Line 11.7 as a % of Col. 6	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6					220	220	0.00	220	0.00	XXX	220
12.7 TOTALS					220	220	0.00	220	0.00	XXX	220
12.8 Line 12.7 as a % of Col. 6					100.00	100.00	XXX	XXX	XXX	XXX	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9					0.00	0.00	XXX	XXX	XXX	XXX	0.00

(a) Includes $.....220 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned June 30, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	84,901,202	189,485,088	58,186,952	9,557,252	125,571,063	467,701,557	19.35	500,610,713	18.06	467,701,556	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities	1,305,309	4,038,531	3,107,414	1,351,597		9,802,851	0.41	11,315,612	0.41	9,802,851	
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	86,206,511	193,523,619	61,294,366	10,908,849	125,571,063	477,504,408	19.76	511,926,325	18.46	477,504,407	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		20,089,200		9,058,850	32,445,421	61,593,471	2.55	54,066,638	1.95	61,593,471	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS		20,089,200		9,058,850	32,445,421	61,593,471	2.55	54,066,638	1.95	61,593,471	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			12,458,701	17,260,629	9,535,172	39,254,502	1.62	36,363,608	1.31	39,254,502	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS			12,458,701	17,260,629	9,535,172	39,254,502	1.62	36,363,608	1.31	39,254,502	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations					16,300,000	16,300,000	0.67	18,000,000	0.65	16,300,000	
5.2 Residential Mortgage-Backed Securities	100,633,798	219,193,184	124,716,917	80,636,398	30,894,484	556,074,781	23.01	819,248,145	29.55	556,074,781	
5.3 Commercial Mortgage-Backed Securities	923,577	4,184,042	1,181,098			6,288,717	0.26	7,110,587	0.26	6,288,717	
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	101,557,375	223,377,226	125,898,015	80,636,398	47,194,484	578,663,498	23.95	844,358,732	30.45	578,663,498	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	371,310,321	136,921,400	255,917,934	93,212,226	316,235,282	1,173,597,163	48.57	1,266,876,816	45.69	1,173,596,942	220
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	20,770,578	41,940,556	9,915,959			72,627,093	3.01	40,113,140	1.45	72,627,093	
6.4 Other Loan-Backed and Structured Securities	6,929,512	6,356,625				13,286,137	0.55	18,911,492	0.68	13,286,137	
6.5 TOTALS	399,010,411	185,218,581	265,833,893	93,212,226	316,235,282	1,259,510,393	52.12	1,325,901,448	47.82	1,259,510,172	220
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	456,211,523	346,495,688	326,563,587	129,088,957	500,086,938	1,758,446,693	72.77	XXX	XXX	1,758,446,471	220
9.2 Residential Mortgage-Backed Securities	100,633,798	219,193,184	124,716,917	80,636,398	30,894,484	556,074,781	23.01	XXX	XXX	556,074,781	
9.3 Commercial Mortgage-Backed Securities	22,999,464	50,163,129	14,204,471	1,351,597		88,718,661	3.67	XXX	XXX	88,718,661	
9.4 Other Loan-Backed and Structured Securities	6,929,512	6,356,625				13,286,137	0.55	XXX	XXX	13,286,137	
9.5 TOTALS	586,774,297	622,208,626	465,484,975	211,076,952	530,981,422	2,416,526,272	100.00	XXX	XXX	2,416,526,050	220
9.6 Line 9.5 as a % of Col. 6	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	0.00
10. Total Bonds Prior Year											
10.1 Issuer Obligations	533,589,076	564,133,494	525,223,113	122,718,572	130,253,519	XXX	XXX	1,875,917,774	67.66	1,875,917,554	220
10.2 Residential Mortgage-Backed Securities	143,045,819	338,082,333	178,882,977	113,824,311	45,412,704	XXX	XXX	819,248,144	29.55	819,248,145	
10.3 Commercial Mortgage-Backed Securities	11,509,038	28,229,929	15,953,424	2,846,948		XXX	XXX	58,539,339	2.11	58,539,339	
10.4 Other Loan-Backed and Structured Securities	9,419,824	9,491,668				XXX	XXX	18,911,492	0.68	18,911,492	
10.5 TOTALS	697,563,757	939,937,424	720,059,514	239,389,831	175,666,223	XXX	XXX	2,772,616,749	100.00	2,772,616,530	220
10.6 Line 10.5 as a % of Col. 8	25.16	33.90	25.97	8.63	6.34	XXX	XXX	100.00	XXX	100.00	0.00
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	456,211,522	346,495,687	326,563,586	129,088,958	500,086,717	1,758,446,470	72.77	1,875,917,554	67.66	1,758,446,470	XXX
11.2 Residential Mortgage-Backed Securities	100,633,798	219,193,184	124,716,917	80,636,398	30,894,484	556,074,781	23.01	819,248,145	29.55	556,074,781	XXX
11.3 Commercial Mortgage-Backed Securities	22,999,464	50,163,129	14,204,471	1,351,597		88,718,661	3.67	58,539,339	2.11	88,718,661	XXX
11.4 Other Loan-Backed and Structured Securities	6,929,512	6,356,625				13,286,137	0.55	18,911,492	0.68	13,286,137	XXX
11.5 TOTALS	586,774,296	622,208,625	465,484,974	211,076,953	530,981,201	2,416,526,049	100.00	2,772,616,530	100.00	2,416,526,049	XXX
11.6 Line 11.5 as a % of Col. 6	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	24.28	25.75	19.26	8.73	21.97	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations					220	220	0.00	220	0.00	XXX	220
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 TOTALS					220	220	0.00	220	0.00	XXX	220
12.6 Line 12.5 as a % of Col. 6					100.00	100.00	XXX	XXX	XXX	XXX	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9					0.00	0.00	XXX	XXX	XXX	XXX	0.00

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, June 30 of prior year	516,961,447	516,961,447			
2.	Cost of short-term investments acquired	857,996,681	857,996,681			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	1,008,522,168	1,008,522,168			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	366,435,960	366,435,960			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	366,435,960	366,435,960			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, June 30, prior year (Line 9, prior year)		
2.	Cost paid/(Consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	TOTAL gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Se		
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, June 30 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 TOTAL gain (loss) recognized for terminations in prior year				
	5.2 TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of June 30 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Replication RSAT Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999 Totals						xxx	xxx	xxx			xxx	xxx	xxx		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	TOTAL (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	TOTAL (Line 3 minus Line 4 minus Line 5)		

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

NONE

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

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, June 30 of prior year			
2.	Cost of cash equivalents acquired			
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals			
6.	Deduct consideration received on disposals			
7.	Deduct amortization of premium			
8.	TOTAL foreign exchange change in book/adjusted carrying val			
9.	Deduct current year's other-than-temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)			
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)			

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED June 30 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
0699999 Totals																

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 Totals								

SCHEDULE A - PART 3

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

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

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED June 30 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)														XXX

NONE

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consider-ation	Disposal	Disposal	Disposal
0599999 Totals																	

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED June 30 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Abbott Capital Private Equity Fund VI		New York	NY	AbbottCapital Management, LLC		07/23/2008		13,889,732	14,633,836	14,633,836	350,301						4,268,000	0.109
	Adams Street 2009 Direct Fund		Chicago	IL	Adams Street Partners, LLC		08/04/2009		2,753,754	4,757,066	4,757,066	115,663					7,845	324,000	0.022
	Adams Street 2009 Non-US Developed Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		08/04/2009		6,540,727	6,699,890	6,699,890	(396,945)						4,260,000	0.017
	Adams Street 2009 Non-US Emerging Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		08/04/2009		2,838,858	3,291,066	3,291,066	510,628						1,036,000	0.018
	Adams Street 2009 US Fund LP		Chicago	IL	Adams Street Partners, LLC		08/04/2009		11,313,325	15,261,597	15,261,597	1,409,982						5,740,000	0.023
	Adams Street 2010 Direct Fund LP		Chicago	IL	Adams Street Partners, LLC		04/26/2010		3,962,224	5,632,384	5,632,384	147,783						390,000	0.047
	Adams Street 2010 Non-US Developed Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		04/26/2010		7,802,098	8,098,346	8,098,346	(519,476)						5,872,500	0.039
	Adams Street 2010 Non-US Emerging Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		01/03/2011		2,970,000	3,512,220	3,512,220	621,347						2,030,000	0.037
	Adams Street 2010 US Fund LP		Chicago	IL	Adams Street Partners, LLC		04/26/2010		12,721,984	17,808,448	17,808,448	2,236,895						9,300,000	0.041
	Adams Street 2011 Direct Fund LP		Chicago	IL	Adams Street Partners, LLC		01/10/2011		4,083,689	5,717,484	5,717,484	668,567						745,000	0.059
	Adams Street 2011 Emerging Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		04/19/2011		2,712,921	3,180,027	3,180,027	523,523						2,182,500	0.034
	Adams Street 2011 Non-US Developed Markets Fund LP		Chicago	IL	Adams Street Partners, LLC		05/23/2011		6,657,673	6,621,503	6,621,503	(355,909)						7,440,000	0.043
	Adams Street 2011 US Fund LP		Chicago	IL	Adams Street Partners, LLC		01/28/2011		11,362,156	14,760,236	14,760,236	2,112,155						11,762,500	0.046
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners, LLC		02/06/2012		22,335,217	23,293,455	23,293,455	288,852						27,255,000	0.064
	Adams Street 2013 Global Fund LP		Chicago	IL	Adams Street Partners, LLC		03/14/2013		9,627,393	9,448,078	9,448,078	(200,992)						20,340,000	0.057
	Adams Street 2014 Global Fund LP		Chicago	IL	Adams Street Partners, LLC		02/18/2014		5,143,991	5,013,330	5,013,330	(175,513)						19,750,000	0.032
	Adams Street Co-Investment Fund 2015		Chicago	IL	Adams Street Partners, LLC		12/23/2014		734,000			(734,000)						19,266,000	0.209
	BlackRock Private Capital III (Offshore) LP - Global		Princeton	NJ	BlackRock Alternative Advisors		09/17/2007		14,197,295	27,190,817	27,190,817	3,132,801						1,243,171	0.053
	Hamilton Lane Private Equity Offshore Fund VII (Series A) L.		Bala Cynwyd	PA	Hamilton Lane Advisors		01/28/2010		8,062,050	9,179,977	9,179,977	344,413						2,660,161	0.076
	Hamilton Lane Private Equity Offshore Fund VII (Series B) L.		Bala Cynwyd	PA	Hamilton Lane Advisors		01/28/2010		5,774,187	6,182,344	6,182,344	122,747						1,410,195	0.088
	Hamilton Lane Private Equity Offshore Fund VIII		Bala Cynwyd	PA	Hamilton Lane Advisors		11/21/2012		8,392,719	8,463,193	8,463,193	22,349						16,137,661	0.058
	Harbourvest Prtnrs - HIPEP VII Fund LP		Boston	MA	HarbourVest Partners, LLC		12/23/2014		2,975,000	3,045,194	3,045,194	70,194						32,025,000	0.036
	Harbourvest Prtnrs IX - Cayman Buyout Fund LP		Boston	MA	HarbourVest Partners, LLC		06/29/2011		11,652,161	12,999,339	12,999,339	560,722						17,649,750	0.022
	Harbourvest Prtnrs IX - Cayman Credit Opportunities Fund LP		Boston	MA	HarbourVest Partners, LLC		06/29/2011		2,698,160	2,823,327	2,823,327	(305,149)						5,207,000	0.033
	Harbourvest Prtnrs IX - Cayman Venture Fund LP		Boston	MA	HarbourVest Partners, LLC		06/29/2011		9,517,073	11,536,056	11,536,056	1,125,511						6,352,500	0.014
	Harbourvest Prtnrs VIII - Cayman Buyout Fund LP		Boston	MA	HarbourVest Partners, LLC		06/19/2007		30,450,960	36,899,600	36,899,600	(1,989,503)						5,250,000	0.018
	Harbourvest Prtnrs VIII - Cayman Mezzanine & Distressed Debt		Boston	MA	HarbourVest Partners, LLC		06/19/2007		3,283,544	3,531,721	3,531,721	(594,880)						735,000	0.014
	Harbourvest Prtnrs VIII - Cayman Venture Fund LP		Boston	MA	HarbourVest Partners, LLC		06/19/2007		7,869,903	10,222,845	10,222,845	(463,605)						420,000	0.005
	Mesirow Financial PE Partnership Fund IV LP		Chicago	IL	Mesirow Financial		05/20/2008		25,327,983	34,593,279	34,593,279	1,726,083						4,800,000	0.044
	Mesirow Financial PE Partnership Fund V LP		Chicago	IL	Mesirow Financial		04/08/2009		35,762,094	50,368,221	50,368,221	5,119,726						24,700,000	0.077
	Mesirow Financial PE Partnership Fund VI LP		Chicago	IL	Mesirow Financial		06/26/2013		5,850,000	5,605,571	5,605,571	(362,508)						39,150,000	0.068
	Morgan Stanley Private Market Fund IV		W. Conshohocken	PA	Morgan Stanley Alt Inv Partners		03/03/2008		18,759,999	40,349,793	40,349,793	5,388,371						2,032,076	0.035
	Morgan Stanley Private Market Fund V		W. Conshohocken	PA	Morgan Stanley Alt Inv Partners		10/21/2010		22,640,210	34,122,340	34,122,340	3,743,517						16,883,364	0.070
	Morgan Stanley Private Market Fund VI		W. Conshohocken	PA	Morgan Stanley Alt Inv Partners		01/16/2014		6,868,317	6,808,116	6,808,116	181,215						33,131,683	0.108
	Pathway Capital Management Fund Investors 7 (Cayman) LP		Irvine	CA	Pathway Capital Management		01/13/2014		8,528,073	8,463,749	8,463,749	(30,521)						26,363,805	0.114
	Pathway Capital Management Fund Investors 8 (Cayman) LP		Irvine	CA	Pathway Capital Management		04/09/2015		1,200,000	1,200,000	1,200,000							28,800,000	0.241
	Venture Investment Associates Fund VII Offshore Feeder LLC		Peapack	NJ	Venture Investment Associates		04/04/2013		12,000,000	13,419,493	13,419,493	1,883,049						8,000,000	0.196
	Venture Investment Associates Fund VIII Offshore Feeder LLC		Peapack	NJ	Venture Investment Associates		06/15/2015		750,000	750,000	750,000							14,250,000	0.622
	BEL-AIR LOAN FUND LLC		Charlotte	NC	Babson Capital Management LLC		02/17/2015		429,399,000	431,048,274	431,048,274	1,649,274							1.000
	INVESCO SSL FUND LLC		New York	NY	Invesco Senior Secured Management Inc		02/17/2015		429,399,000	429,531,057	429,531,057	132,057							1.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									1,228,807,470	1,336,063,272	1,336,063,272	28,058,723					7,845	429,162,866	XXX
4499999 Total - Unaffiliated									1,228,807,470	1,336,063,272	1,336,063,272	28,058,723					7,845	429,162,866	XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									1,228,807,470	1,336,063,272	1,336,063,272	28,058,723					7,845	429,162,866	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE June 30 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Abbott Capital Private Equity Fund VI	New York	NY	AbbottCapital Management, LLC	07/23/2008			4,200,000		0.109
	Adams Street 2009 Direct Fund	Chicago	IL	Adams Street Partners, LLC	08/04/2009			100,000		0.022
	Adams Street 2009 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009			2,124,000		0.017
	Adams Street 2009 Non-US Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009			564,000		0.018
	Adams Street 2009 US Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009			2,600,000		0.023
	Adams Street 2010 Direct Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010			465,000		0.047
	Adams Street 2010 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010			2,640,000		0.039
	Adams Street 2010 Non-US Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	01/03/2011			600,000		0.037
	Adams Street 2010 US Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010			3,325,000		0.041
	Adams Street 2011 Direct Fund LP	Chicago	IL	Adams Street Partners, LLC	01/10/2011			755,000		0.059
	Adams Street 2011 Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	04/19/2011			690,000		0.034
	Adams Street 2011 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	05/23/2011			2,280,000		0.043
	Adams Street 2011 US Fund LP	Chicago	IL	Adams Street Partners, LLC	01/28/2011			4,025,000		0.046
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	02/06/2012			11,400,000		0.064
	Adams Street 2013 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	03/14/2013			5,865,000		0.057
	Adams Street 2014 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	02/18/2014			3,087,500		0.032
	Adams Street Co-Investment Fund 2015	Chicago	IL	Adams Street Partners, LLC	12/23/2014		734,000			0.209
	BlackRock Private Capital III (Offshore) LP - Global	Princeton	NJ	BlackRock Alternative Advisors	09/17/2007			(252,040)		0.053
	Hamilton Lane Private Equity Offshore Fund VII (Series A) L.P.	Bala Cynwyd	PA	Hamilton Lane Advisors	01/28/2010			1,565,112		0.076
	Hamilton Lane Private Equity Offshore Fund VII (Series B) L.P.	Bala Cynwyd	PA	Hamilton Lane Advisors	01/28/2010			1,020,464		0.088
	Hamilton Lane Private Equity Offshore Fund VIII	Bala Cynwyd	PA	Hamilton Lane Advisors	11/21/2012			5,449,010		0.058
	Harbourvest Prtnrs - HIPEP VII Fund LP	Boston	MA	HarbourVest Partners, LLC	12/23/2014		1,225,000	1,750,000		0.036
	Harbourvest Prtnrs IX - Cayman Buyout Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	3		5,529,750		0.022
	Harbourvest Prtnrs IX - Cayman Credit Opportunities Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	1		1,230,000		0.033
	Harbourvest Prtnrs IX - Cayman Venture Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	2		3,960,000		0.014
	Harbourvest Prtnrs VIII - Cayman Buyout Fund LP	Boston	MA	HarbourVest Partners, LLC	06/19/2007			3,150,000		0.018
	Harbourvest Prtnrs VIII - Cayman Mezzanine & Distressed Debt Fund LP	Boston	MA	HarbourVest Partners, LLC	06/19/2007			140,000		0.014
	Harbourvest Prtnrs VIII - Cayman Venture Fund LP	Boston	MA	HarbourVest Partners, LLC	06/19/2007			367,500		0.005
	Mesirow Financial PE Partnership Fund IV LP	Chicago	IL	Mesirow Financial	05/20/2008			3,200,000		0.044
	Mesirow Financial PE Partnership Fund V LP	Chicago	IL	Mesirow Financial	04/08/2009			7,800,000		0.077
	Mesirow Financial PE Partnership Fund VI LP	Chicago	IL	Mesirow Financial	06/26/2013			3,375,000		0.068
	Morgan Stanley Private Market Fund IV	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	03/03/2008			2,988,983		0.035
	Morgan Stanley Private Market Fund V	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	10/21/2010			8,216,106		0.070
	Morgan Stanley Private Market Fund VI	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	01/16/2014			(2,800,000)		0.108

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE June 30 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Pathway Capital Management Fund Investors 7 (Cayman) LP	Irvine	CA	Pathway Capital Management	01/13/2014			6,044,023		0.114
	Pathway Capital Management Fund Investors 8 (Cayman) LP	Irvine	CA	Pathway Capital Management	04/09/2015		1,200,000			0.241
	Venture Investment Associates Fund VII Offshore Feeder LLC	Peapack	NJ	Venture Investment Associates	04/04/2013			4,200,000		0.196
	Venture Investment Associates Fund VIII Offshore Feeder LLC	Peapack	NJ	Venture Investment Associates	06/15/2015		750,000			0.622
	BEL-AIR LOAN FUND LLC	Charlotte	NC	Babson Capital Management LLC	02/17/2015		143,133,000	286,266,000		1.000
	INVESCO SSL FUND LLC	New York	NY	Invesco Senior Secured Management Inc	02/17/2015		143,133,000	286,266,000		1.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							290,175,000	674,186,409		XXX
4499999 Total - Unaffiliated							290,175,000	674,186,409		XXX
4599999 Total - Affiliated										XXX
4699999 Totals							290,175,000	674,186,409		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Abbott Capital Private Equity Fund VI	New York	NY	AbbottCapital Management, LLC	07/23/2008	06/30/2015	974,884							974,884	2,180,971		1,206,086	1,206,086	119,029
	Adams Street 2009 Direct Fund	Chicago	IL	Adams Street Partners, LLC	08/04/2009	04/01/2015	271,875							271,875	689,732		417,857	417,857	
	Adams Street 2009 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009	05/28/2015	622,494							622,494	1,116,819		494,325	494,325	
	Adams Street 2009 Non-US Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009	03/09/2015	125,142							125,142	189,466		64,324	64,324	8,796
	Adams Street 2009 US Fund LP	Chicago	IL	Adams Street Partners, LLC	08/04/2009	06/01/2015	1,178,228							1,178,228	2,295,844		1,117,616	1,117,616	
	Adams Street 2010 Direct Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010	12/18/2014	180,223							180,223	180,223				
	Adams Street 2010 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010	04/02/2015	563,201							563,201	867,420		304,219	304,219	
	Adams Street 2010 Non-US Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	01/03/2011	03/02/2015													
	Adams Street 2010 US Fund LP	Chicago	IL	Adams Street Partners, LLC	04/26/2010	06/01/2015	1,055,869							1,055,869	2,029,909		974,040	974,040	
	Adams Street 2011 Direct Fund LP	Chicago	IL	Adams Street Partners, LLC	01/10/2011	05/08/2015													
	Adams Street 2011 Emerging Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	04/19/2011	03/09/2015	104,579							104,579	163,064		58,485	58,485	13,940
	Adams Street 2011 Non-US Developed Markets Fund LP	Chicago	IL	Adams Street Partners, LLC	05/23/2011	01/26/2015	605,830							605,830	744,446		138,616	138,616	
	Adams Street 2011 US Fund LP	Chicago	IL	Adams Street Partners, LLC	01/28/2011	05/18/2015	1,205,495							1,205,495	1,481,834		276,339	276,339	
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	02/06/2012	06/01/2015	409,783							409,783	841,022		431,239	431,239	
	Adams Street 2013 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	03/14/2013	06/05/2015	32,607							32,607	88,866		56,259	56,259	
	Adams Street 2014 Global Fund LP	Chicago	IL	Adams Street Partners, LLC	02/18/2014	06/01/2015	106,009							106,009	163,060		57,051	57,051	
	Adams Street Co-Investment Fund 2015	Chicago	IL	Adams Street Partners, LLC	12/23/2014	12/23/2014													
	BlackRock Private Capital III (Offshore) LP - Global	Princeton	NJ	BlackRock Alternative Advisors	09/17/2007	12/31/2014	5,164,296							5,164,296	5,164,296				
	Hamilton Lane Private Equity Offshore Fund VII (Series A) L.	Bala Cynwyd	PA	Hamilton Lane Advisors	01/28/2010	01/06/2015	359,038							359,038	772,765		413,728	413,728	91,408
	Hamilton Lane Private Equity Offshore Fund VII (Series B) L.	Bala Cynwyd	PA	Hamilton Lane Advisors	01/28/2010	01/20/2015	201,547							201,547	330,915		129,368	129,368	26,480
	Hamilton Lane Private Equity Offshore Fund VIII	Bala Cynwyd	PA	Hamilton Lane Advisors	11/21/2012	06/18/2015	469,620							469,620	572,016		102,396	102,396	149,589
	Harbourvest Prtnrs - HIPEP VII Fund LP	Boston	MA	HarbourVest Partners, LLC	12/23/2014	06/25/2015													
	Harbourvest Prtnrs IX - Cayman Buyout Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	06/22/2015	702,968							702,968	1,574,696		871,728	871,728	
	Harbourvest Prtnrs IX - Cayman Credit Opportunities Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	06/22/2015	195,691							195,691	745,493		549,802	549,802	
	Harbourvest Prtnrs IX - Cayman Venture Fund LP	Boston	MA	HarbourVest Partners, LLC	06/29/2011	06/22/2015	551,769							551,769	1,605,641		1,053,872	1,053,872	
	Harbourvest Prtnrs VIII - Cayman Buyout Fund LP	Boston	MA	HarbourVest Partners, LLC	06/19/2007	05/29/2015	6,840,317							6,840,317	15,606,655		8,766,338	8,766,338	
	Harbourvest Prtnrs VIII - Cayman Mezzanine & Distressed Debt	Boston	MA	HarbourVest Partners, LLC	06/19/2007	11/20/2014	582,383							582,383	1,751,944		1,169,561	1,169,561	
	Harbourvest Prtnrs VIII - Cayman Venture Fund LP	Boston	MA	HarbourVest Partners, LLC	06/19/2007	06/30/2015	509,462							509,462	2,363,472		1,854,010	1,854,010	
	Mesirow Financial PE Partnership Fund IV LP	Chicago	IL	Mesirow Financial	05/20/2008	06/30/2015	5,400,000							5,400,000	10,800,000		5,400,000	5,400,000	
	Mesirow Financial PE Partnership Fund V LP	Chicago	IL	Mesirow Financial	04/08/2009	06/30/2015	3,250,000							3,250,000	6,500,000		3,250,000	3,250,000	
	Mesirow Financial PE Partnership Fund VI LP	Chicago	IL	Mesirow Financial	06/26/2013	04/24/2015													
	Morgan Stanley Private Market Fund IV	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	03/03/2008	05/04/2015	6,815,073							6,815,073	6,815,073				
	Morgan Stanley Private Market Fund V	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	10/21/2010	12/03/2014	5,739,360							5,739,360	5,739,360				
	Morgan Stanley Private Market Fund VI	W. Conshohocken	PA	Morgan Stanley Alt Inv Partners	01/16/2014	08/05/2014													
	Pathway Capital Management Fund Investors 7 (Cayman) LP	Irvine	CA	Pathway Capital Management	01/13/2014	06/26/2015	47,455							47,455	136,430		88,975	88,975	1,193
	Pathway Capital Management Fund Investors 8 (Cayman) LP	Irvine	CA	Pathway Capital Management	04/09/2015	04/09/2015													
	Venture Investment Associates Fund VII Offshore Feeder LLC	Peapack	NJ	Venture Investment Associates	04/04/2013	04/01/2015													324,600
	Venture Investment Associates Fund VIII Offshore Feeder LLC	Peapack	NJ	Venture Investment Associates	06/15/2015	06/15/2015													
	BEL-AIR LOAN FUND LLC	Charlotte	NC	Babson Capital Management LLC	02/17/2015	04/17/2015													
	INVESCO SSL FUND LLC	New York	NY	Invesco Senior Secured Management Inc	02/17/2015	04/17/2015													

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							44,265,198							44,265,198	73,511,432		29,246,234	29,246,234	735,035
4499999 Total - Unaffiliated							44,265,198							44,265,198	73,511,432		29,246,234	29,246,234	735,035
4599999 Total - Affiliated																			
4699999 Totals							44,265,198							44,265,198	73,511,432		29,246,234	29,246,234	735,035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
690353NL7	OVERSEAS PRIVATE INV CORP			1	1	7,967,003	112.1960	8,630,001	7,691,904	7,691,904					5.142	5.242	MJSD	17,579	733,273	11/15/2011	12/15/2023
83162CQG1	SMALL BUS ADMIN PART CERT 2006-20E				1	2,191,076	111.6810	2,447,005	2,191,076	2,191,076					5.870	5.956	MN	21,436	133,118	05/09/2006	05/01/2026
83162CQR7	SMALL BUS ADMIN SER 2006-20K CL 1				1	3,462,682	108.3370	3,751,366	3,462,682	3,462,682					5.360	5.432	MN	30,933	191,521	11/07/2006	11/01/2026
83162CRD7	SMALL BUS ADMIN SER 2007-20G CL 1				1	3,903,494	111.4840	4,351,772	3,903,494	3,903,494					5.820	5.905	JJ	113,592	234,339	07/03/2007	07/01/2027
83162CKM4	SMALL BUSINESS ADMIN DB 00-20A			1	1	95,419	108.0860	103,134	95,419	95,419					7.590	7.734	JJ	3,621	7,242	01/07/2000	01/01/2020
83162CKQ5	SMALL BUSINESS ADMIN DB 00-20C			1	1	53,119	108.2230	57,487	53,119	53,119					7.625	7.770	MS	1,350	4,050	03/07/2000	03/01/2020
83162CLG6	SMALL BUSINESS ADMIN DB 01-20B6			1	1	276,929	109.2550	296,993	271,835	271,835					6.440	6.544	FA	7,294	17,506	08/27/2003	02/01/2021
83162CLT8	SMALL BUSINESS ADMIN DB 01-20I			1	1	358,225	107.6350	362,043	336,362	336,362					5.500	5.576	MS	6,167	20,585	11/25/2002	09/01/2021
83162CKG7	SMALL BUSINESS ADMIN DB 99-20J			1	1	163,641	108.1890	177,042	163,641	163,641					7.199	7.329	AO	2,945	11,782	10/05/1999	10/01/2019
83162CKJ1	SMALL BUSINESS ADMIN DB 99-20K			1	1	108,836	108.2130	117,774	108,836	108,836					7.060	7.185	MN	1,281	7,684	11/09/1999	11/01/2019
83162CPV9	SMALL BUSINESS ADMIN GTD DEV				1	2,131,819	108.1940	2,306,500	2,131,819	2,131,819					5.090	5.155	AO	27,127	111,267	10/04/2005	10/01/2025
83162CPD9	SMALL BUSINESS ADMIN GTD DEV PTC				1	666,292	107.5450	716,565	666,292	666,292					4.880	4.940	MN	5,419	32,868	11/09/2004	11/01/2024
912828QF0	US TREASURY NOTES				1	18,281,871	101.4060	18,405,225	18,150,000	18,172,900		(27,063)			2.000	1.855	AO	61,158	363,000	05/09/2011	04/30/2016
912810RJ9	US TREASURY BONDS				1	124,367,263	97.8200	117,462,616	120,080,000	124,351,744		(15,518)			3.000	2.841	MN	460,089	1,371,164	05/01/2015	11/15/2044
912810RK6	US TREASURY BONDS				1	1,219,094	88.0080	1,232,112	1,400,000	1,219,318		225			2.500	3.201	FA	13,149		06/09/2015	02/15/2045
912828C65	US TREASURY NOTES				1	54,866,797	101.1950	55,657,415	55,000,000	54,897,478		26,279			1.625	1.684	MS	224,658	893,750	04/30/2014	03/31/2019
912828F47	US TREASURY NOTES				1	49,964,844	100.1330	50,066,400	50,000,000	49,977,823		12,979			0.500	0.536	MS	62,842	125,000	10/06/2014	09/30/2016
912828G61	US TREASURY NOTES				1	24,870,117	100.0160	25,003,900	25,000,000	24,884,585		14,468			1.500	1.615	MN	31,762	187,500	12/03/2014	11/30/2019
912828J27	US TREASURY NOTES				1	49,659,626	97.1560	48,757,839	50,185,000	49,667,786		8,160			2.000	2.130	FA	377,081		05/01/2015	02/15/2025
912828J92	US TREASURY NOTES				1	4,995,898	99.8980	4,994,920	5,000,000	4,996,269		371			0.500	0.544	MS	6,284		04/28/2015	03/31/2017
912828K58	US TREASURY NOTES				1	18,598,430	98.9060	18,584,475	18,790,000	18,604,045		5,615			1.375	1.595	AO	43,528		05/06/2015	04/30/2020
912828PS3	US TREASURY NOTES				1	50,461,914	101.0630	50,531,250	50,000,000	50,241,401		(297,910)			2.000	1.177	JJ	417,127	750,000	10/06/2014	01/31/2016
912828TT7	US TREASURY NOTES				1	15,020,508	100.0470	15,007,035	15,000,000	15,005,800		(14,708)			0.250	0.116	AO	7,889	28,125	10/06/2014	10/15/2015
912828XE5	US TREASURY NOTES				1	34,604,883	99.4530	34,808,585	35,000,000	34,605,929		1,046			1.500	1.748	MN	44,467		06/26/2015	05/31/2020
0199999 Subtotal - U.S. Governments - Issuer Obligations						468,289,780	XXX	463,829,454	464,681,479	467,701,557		(286,056)			XXX	XXX	XXX	1,988,778	5,223,774	XXX	XXX
U.S. Governments - Commercial Mortgage-Backed Securities																					
911760MJ2	US DEPT VETERANS AFFAIRS				1	9,871,890	113.4960	9,700,598	8,547,091	9,802,851		(56,499)			6.500	3.334	MON	46,297	555,561	09/17/2013	01/15/2029
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						9,871,890	XXX	9,700,598	8,547,091	9,802,851		(56,499)			XXX	XXX	XXX	46,297	555,561	XXX	XXX
0599999 Subtotal - U.S. Governments						478,161,670	XXX	473,530,052	473,228,570	477,504,408		(342,555)			XXX	XXX	XXX	2,035,075	5,779,335	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A5E0	CALIFORNIA ST GO				1FE	9,066,150	138.5030	12,465,270	9,000,000	9,058,850		(1,413)			7.500	7.573	AO	168,750	675,000	04/22/2009	04/01/2034
13063A5G5	CALIFORNIA ST GO				1FE	11,509,488	144.5930	15,073,820	10,425,000	11,475,367		(20,549)			7.550	6.908	AO	196,772	400,150	04/30/2015	04/01/2039
167725AC4	CHICAGO ILL TRAN AUTH SALES &				1FE	8,468,663	113.6580	7,728,744	6,800,000	8,463,790		(4,873)			6.899	5.227	JD	39,094	224,218	05/29/2015	12/01/2040
452152HS3	ILLINOIS ST				1FE	3,700,000	104.6190	3,870,903	3,700,000	3,700,000					5.365	5.437	MS	66,168	198,505	02/23/2011	03/01/2017
452152HT1	ILLINOIS ST				1FE	16,872,140	106.8100	16,977,450	15,895,000	16,389,200		(172,387)			5.665	4.476	MS	300,151	900,452	09/23/2013	03/01/2018
64972FT30	NEW YORK N Y CITY MUN WTR FIN				1FE	5,898,396	122.3930	5,630,078	4,600,000	5,894,149		(4,247)			5.724	4.048	JD	11,702	131,652	05/04/2015	06/15/2042
64971M4P4	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	605,340	119.0720	595,360	500,000	605,101		(239)			5.508	4.099	FA	11,475		06/02/2015	08/01/2037
79741TAR5	SAN DIEGO CNTY CALIF WTR AUTH				1FE	6,010,016	124.9240	5,684,042	4,550,000	6,007,014		(3,002)			6.138	4.374	MN	46,547		05/04/2015	05/01/2049
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						62,130,193	XXX	68,025,667	55,470,000	61,593,471		(206,710)			XXX	XXX	XXX	840,659	2,529,977	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						62,130,193	XXX	68,025,667	55,470,000	61,593,471		(206,710)			XXX	XXX	XXX	840,659	2,529,977	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
544646ZR6	LOS ANGELES CALIF UNI SCHOOL DIST				1FE	17,280,960	129.9510	22,189,133	17,075,000	17,260,629		(4,943)			6.758	6.770	JJ	576,964	765,344	04/30/2015	07/01/2034
73358WAH7	PORT AUTH N Y & N J				1FE	12,937,734	120.3910	12,249,784	10,175,000	12,458,701		(206,624)			5.859	3.125	JD	49,679	596,153	08/14/2013	12/01/2024
73358WJA3	PORT AUTH N Y & N J 4.458% 10-01-				1FE	9,531,326	95.7290	9,405,374	9,825,000	9,535,172		2,091			4.458	4.716	AO	109,500	133,740	05/06/2015	10/01/2062
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						39,750,020	XXX	43,844,291	37,075,000	39,254,502		(209,476)			XXX	XXX	XXX	736,143	1,495,237	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						39,750,020	XXX	43,844,291	37,075,000	39,254,502		(209,476)			XXX	XXX	XXX	736,143	1,495,237	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
646139X83	NEW JERSEY ST TPK AUTH TPK REV REV				1FE	16,300,000	134.3250	21,894,975	16,300,000	16,300,000					7.102	7.228	JJ	578,813	767,016	04/30/2015	01/01/2041
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						16,300,000	XXX	21,894,975	16,300,000	16,300,000					XXX	XXX	XXX	578,813	767,016	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3132HTN36	FEDERAL HOME LN MTG CORP SER 311				1	9,746,614	100.7060	9,815,426	9,746,614	9,746,614					0.735	0.737	MON	2,985	69,532	08/20/2013	08/15/2043
3128QPT44	FHLMC VR POOL #1B-7420				1	3,488,312	107.5550	3,831,018	3,561,915	3,479,033		1,211			4.548	5.272	MON	26,784	89,677	07/02/2007	07/01/2035
3128S4C54	FHLMC ARM GIANT II #1Q-0092				1	1,367,905	106.2920	1,425,906	1,341,494	1,373,277		(402)			5.391	4.906	MON	11,959	31,999	01/31/2008	03/01/2036
3128QLRA1	FHLMC GOLD POOL #1H-2581				1	763,211	106.9240	824,429	771,042	763,358		112			5.145	5.537	MON	6,560	18,274	10/24/2006	01/01/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128E5M71	FHLMC GOLD POOL #D9-8482				1	16,233,210	108.5300	16,343,612	15,059,073	16,217,505		44,112			4.500	2.692	MON	56,472	677,658	10/17/2013	12/01/2030
3128LXUF5	FHLMC GOLD POOL #G0-2382				1	947,873	114.1680	1,073,445	940,234	946,110		(84)			6.000	5.934	MON	4,701	56,414	09/26/2006	06/01/2035
31283H5J0	FHLMC GOLD POOL #G01749				1	2,699,513	112.7630	2,800,725	2,483,738	2,762,754		(2,746)			5.500	2.307	MON	11,384	136,606	06/29/2011	01/01/2035
3128M9UD2	FHLMC GOLD POOL #G074806				1	6,394,412	115.2460	6,653,999	5,773,736	5,968,438		(210,781)			6.000	(0.081)	MON	28,869	346,424	08/26/2013	05/01/2039
3128M9U59	FHLMC GOLD POOL #G07504				1		100.0000								4.500	(5.620)	MON			10/16/2013	07/01/2041
3128M1RQ4	FHLMC GOLD POOL #G1-2395				1	3,734,464	109.9400	4,096,708	3,726,313	3,731,698		(533)			6.000	6.098	MON	18,632	223,579	07/06/2007	10/01/2021
3128MDKB8	FHLMC GOLD POOL #G1-4590				1	11,924,193	106.3470	11,846,266	11,139,226	12,148,630		(1,866)			4.500	1.931	MON	41,772	501,265	10/26/2012	07/01/2026
3128MEB26	FHLMC GOLD POOL #G15257				1	17,955,932	106.8040	17,857,764	16,720,205	17,935,068		(20,864)			4.000	1.569	MON	55,734		05/15/2015	05/01/2027
3132GJCX5	FHLMC GOLD POOL #Q0-3086				1	14,227,361	108.3450	14,535,680	13,416,106	14,246,039		34,344			4.500	3.310	MON	50,310	603,725	09/23/2013	09/01/2041
31335HSR5	FHLMC GOLD POOL C9-0528				1	1,390,759	114.5270	1,512,889	1,320,994	1,368,473		(4,824)			6.500	5.153	MON	7,155	85,865	09/15/2004	03/01/2022
3128P7RF2	FHLMC GOLD POOL C9-1386				1	31,157,423	109.1120	31,464,572	28,836,950	31,075,682		(15,000)			4.500	2.713	MON	108,139	1,297,663	12/10/2013	08/01/2031
3128P7QX4	FHLMC GOLD POOL C91370				1	15,449,532	108.5490	15,521,302	14,298,916	15,444,736		32,636			4.500	2.644	MON	53,621	643,451	12/10/2013	05/01/2031
31294KJR7	FHLMC GOLD POOL E0-1172				1	704,638	103.5770	697,010	672,936	681,741		(3,725)			6.000	4.647	MON	3,365	40,376	12/20/2004	07/01/2017
31283HUA1	FHLMC GOLD POOL G0-1477				1	597,227	114.4870	673,435	588,220	596,331		(117)			6.000	5.722	MON	2,941	35,293	10/24/2005	12/01/2032
31283H6C4	FHLMC GOLD POOL G0-1767				1	620,350	115.9910	705,660	608,373	618,582		(165)			6.500	6.129	MON	3,295	39,544	04/12/2006	12/01/2032
3128LXFR6	FHLMC GOLD POOL G0-1976				1	900,809	114.4150	1,018,880	890,512	898,309		(101)			6.000	5.854	MON	4,453	53,431	12/14/2005	12/01/2033
3128M8W83	FHLMC GOLD POOL G06671				1	5,401,892	108.3350	5,499,000	5,075,922	5,398,226		5,916			4.500	3.275	MON	19,035	228,416	12/05/2013	07/01/2041
31283KRW0	FHLMC GOLD POOL G1-1401				1	135,539	103.3180	133,407	129,123	131,656		(921)			6.000	4.096	MON	646	7,747	01/07/2004	09/01/2017
31283KSU3	FHLMC GOLD POOL G1-1431				1	27,049	103.1920	26,591	25,768	26,290		(159)			6.000	4.144	MON	129	1,546	01/26/2004	02/01/2018
31283KX52	FHLMC GOLD POOL G1-1600				1	382,838	103.3820	381,710	369,223	375,781		(1,377)			6.000	4.902	MON	1,846	22,153	05/31/2005	02/01/2019
31283KYT9	FHLMC GOLD POOL G1-1622				1	342,987	103.1820	337,049	326,654	332,133		(1,579)			6.000	4.517	MON	1,633	19,599	10/22/2004	02/01/2018
31283KYU6	FHLMC GOLD POOL G1-1623				1	446,823	103.4300	439,943	425,356	444,526		(993)			6.000	4.449	MON	2,127	25,521	10/20/2004	03/01/2019
31283K3W6	FHLMC GOLD POOL G1-1713				1	2,088,136	106.5840	2,226,488	2,088,952	2,088,510		60			5.500	5.653	MON	9,574	114,892	03/21/2006	06/01/2020
31283KR67	FHLMC GOLD POOL G11409				1	106,277	102.8600	105,310	102,382	103,925		(645)			6.000	4.287	MON	512	6,143	05/20/2003	05/01/2017
3128MBGJ0	FHLMC GOLD POOL G12701				1	5,068,158	108.4680	5,093,068	4,695,457	5,082,460		(35,214)			5.000	1.693	MON	19,564	234,773	08/10/2012	07/01/2022
31335PCE3	FHLMC GOLD POOL G80069				1	396,865	110.7550	432,649	390,636	392,339		(199)			7.940	7.974	MON	2,585	31,017	10/21/1999	09/17/2020
31335PDQ5	FHLMC GOLD POOL G80111				1	221,909	113.4450	246,921	217,657	219,150		(125)			7.300	7.269	MON	1,324	15,889	01/16/2001	12/17/2022
31283KST6	FHLMC GROUP POOL G11430				1	107,748	103.6930	106,233	102,450	102,450					6.500	4.153	MON	555	6,659	07/08/2003	12/01/2017
3128QSDX1	FHLMC II HYBRID ARM POOL #1G-1918				1	598,091	106.1390	643,098	605,901	597,393		148			5.240	5.742	MON	5,251	12,875	06/05/2007	05/01/2037
3128NHL68	FHLMC II HYBRID ARM POOL #1J-1249				1	263,768	105.8000	282,297	266,822	264,406		103			6.000	6.419	MON	2,648	5,542	08/11/2006	11/01/2035
3128NHZW6	FHLMC II HYBRID ARM POOL #1J-1657				1	1,268,221	105.9720	1,330,858	1,255,858	1,270,740		(194)			6.193	6.054	MON	12,864	26,387	05/22/2007	05/01/2037
3128UHFA8	FHLMC PC 1YR LIBOR VR				1	5,407,609	105.1760	5,398,198	5,132,537	5,444,875		38,910			3.190	2.708	MON	27,261	162,907	03/03/2014	11/15/2041
3128PPUG6	FHLMC PC GOLD 15 YR				1	1,361,745	105.7330	1,363,540	1,289,607	1,359,066		(2,755)			4.000	2.194	MON	4,299	51,584	08/01/2013	08/01/2024
3128S5TY0	FHLMC POOL #1Q1467				1	7,502,655	107.0780	7,451,520	6,958,984	8,044,646		208,511			5.586	4.186	MON	64,736	387,192	03/07/2013	11/01/2039
31349ULK2	FHLMC POOL #78-3030				1	1,855,247	107.2670	2,012,711	1,876,356	1,851,100		314			4.827	5.301	MON	14,975	44,923	04/23/2007	02/01/2035
3128JRM29	FHLMC POOL #84-7577				1	544,485	106.6120	588,486	551,988	543,259		148			4.844	5.382	MON	4,421	13,024	12/20/2006	05/01/2035
31300MS95	FHLMC POOL #849544				1	11,401,200	102.8080	11,372,615	11,061,994	11,400,270		(930)			1.000	0.648	MON	9,218		05/27/2015	12/01/2044
31300MLK7	FHLMC POOL 84-9330 GUAR ADJ 30YR				1	7,828,252	103.7500	7,856,680	7,572,675	7,870,342		41,362			3.002	2.726	MON	37,854	226,473	05/19/2014	05/01/2044
3137B35B0	FHLMC REMIC SERIES 4215				1	4,392,346	98.7340	4,357,839	4,413,725	4,388,253		(2,575)			0.536	0.641	MON	1,050	22,660	07/24/2013	06/15/2043
3137B3V70	FHLMC REMIC SERIES 4240				1	16,541,731	101.0610	16,725,095	16,549,488	16,544,665		7,986			0.686	0.693	MON	5,042	109,789	07/31/2013	08/15/2043
3137B3NX2	FHLMC REMIC SERIES K-031				1	13,304,713	104.4210	13,992,468	13,400,000	13,314,612		5,289			3.300	3.414	MON	36,850	442,200	08/07/2013	04/25/2023
31405RJ80	FNMA PASS-THRU ADJ LIBOR				1	1,969,199	106.9620	1,977,742	1,849,013	1,970,779		(6,553)			2.626	1.111	MON	4,046	42,033	12/26/2012	10/01/2034
3138ENBJ7	FNMA PASS-THRU POOL #AL5440				1	3,998,112	109.0190	4,007,440	3,675,897	4,026,763		30,515			4.500	2.726	MON	13,785	165,415	05/20/2014	02/01/2041
3138WAAK3	FNMA PASS-THRU POOL #AS0909				1	7,550,275	108.3040	7,534,487	6,956,775	7,606,328		56,053			4.500	2.814	MON	26,088	286,967	07/01/2014	11/01/2043
3138ENQP7	FNMA PASS-THRU POOL AL5861				1	4,562,017	108.1110	4,528,704	4,188,939	4,567,118		5,101			4.500	2.279	MON	15,709	125,668	10/06/2014	01/01/2031
3138ENSV2	FNMA PASS-THRU POOL AL5931				1	9,351,957	105.6950	9,333,321	8,830,411	9,340,940		(11,018)			3.500	1.980	MON	25,755	180,288	10/16/2014	09/01/2028
3138ENAH2	FNMA PASS-THRU ADJ LIBOR				1	22,608,832	103.2330	22,618,801	21,910,436	22,753,080		140,433			2.896	2.627	MON	52,877	630,582	05/19/2014	06/01/2044
3138EJDE5	FNMA PASS-THRU POOL #AL1900				1	15,029,110	107.1520	15,132,163	14,122,200	15,001,470		(8,350)			4.500	2.725	MON	52,958	635,499	09/04/2013	08/01/2026
3138ELTX1	FNMA PASS-THRU POOL #AL4165				1	27,635,681	108.1260	27,926,424	25,827,739	27,636,961		48,138			4.500	2.857	MON	96,854	1,162,248	09/13/2013	01/01/2031
31371NLU7	FNMA POOL #256939				1	1,589,370	116.1590	1,756,198	1,511,886	1,582,459		(867)			7.000	4.797	MON	8,819	105,832	09/05/2008	10/01/2037
31374CL53	FNMA POOL #310048				1	668,883	114.8410	699,215	608,854	665,475		(697)			6.500	2.305	MON	3,298	39,576	07/21/2010	02/01/2038
31385XEC7	FNMA POOL #555531				1	7,101,044	112.7580	7,504,020	6,654,954	7,203,584		(6,648)			5.500	3.147	MON	30,502	366,022	08/15/2011	06/01/2033
31402RDG1	FNMA POOL #735503				1	4,887,947	114.3370	5,170,264	4,521,952	4,911,885		(6,554)			6.000	3.371	MON	22,610	271,317	03/30/2010	04/01/2035
31403DGG8	FNMA POOL #745499				1	690,063	106.7860	747,401	699,906	694,180		735			5.500	6.105	MON	3,208	38,495	07/13/2007	07/01/2020
31403DNM7	FNMA POOL #745696 ADJ LIBOR				1	364,116	104.9390	390,053	371,695	363,025		(71)			4.736	5.475	MON	1,467	6,684	07/02/2007	04/01/2035
31403DV55	FNMA POOL #745936				1	5,845,861	103.3570	5,885,766	5,694,599	5,708,853		(12,849)			6.277	6.001	MON	29,788	388,765	07/23/2007	08/01/2016
31410F6C4	FNMA POOL #888367				1	718,833	116.5210	755,329	648,236	708,857		(1,633)			7.000	3.233	MON	3,781	45,377	07/02/2010	03/01/2037
31410GDV2	FNMA POOL #888516				1	2,976,525	106.8770	3,178,861	2,974,317	2,976,740		(63)			4.675	4.755	MON	11,587	68,714	11/19/2007	11/01/2035
31410GLZ4	FNMA POOL #888744				1	919,730	114.7330	1,040,601	906,976	917,419		(85)			6.000	5.745	MON	4,535	54,419	12/18/2007	03/01/2036
31410GRL9	FNMA POOL #888891				1	855,022	114.8410	944,010	822,013	846,117		(145)			6.500	5.117	MON	4,453	53,431	04/04/2008	11/01/2037
31410KPF5	FNMA POOL #889722				1	6,851,508	106.8490	6,943,236	6,498,170	7,008,260		(19,970)			5.180	3.425	MON	28,050	152,945	02/14/2011	06/01/2038
31416BSG4	FNMA POOL #995219				1	4,533,131	111.2250	4,919,000	4,422,567	4,506,592		(5,267)			6.000	5.333	MON	22,113	265,354	12/10/2008	11/01/2023
31418MEC2	FNMA POOL #AD0130				1	1,357,486	114.8410	1,430,642	1,245,757	1,294,991		(1,234)			6.500	4.899	MON	6,748	80,974	09/21/2010	08/01/2039
31418MG30	FNMA POOL #AD0217				1	7,025,596	114.2990	7,598,074	6,647,519	7,087,934		(2,146)			6.000	4.279	MON	33,238	398,851	08/31/2009	08/01/2037
31418MH47	FNMA POOL #AD0250				1	1,663,720	112.7740	1,747,885	1,549,899	1,709,131		(405)			5.500	2.822	MON	7,104	85,244	06/02/2010	04/01/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419ADD6	FNMA POOL #AE0099				1	3,927,744	112.8200	4,106,316	3,639,696	4,027,689		(1,621)			5.500	2.869	MON	16,682	200,183	07/13/2010	10/01/2036
31419ADJ3	FNMA POOL #AE0104				1	8,442,759	112.7480	8,845,923	7,845,747	8,678,904		(905)			5.500	2.892	MON	35,960	431,516	06/09/2010	04/01/2037
31419AQV2	FNMA POOL #AE0467				1	3,443,452	109.3650	3,493,554	3,194,390	3,477,859		(15,358)			5.500	2.267	MON	14,641	175,691	09/29/2010	03/01/2024
3138EJNM6	FNMA POOL #AL2195				1	4,064,825	105.5230	3,963,580	3,756,119	4,150,282		28,265			5.500	1.953	MON	17,216	206,587	03/07/2013	05/01/2025
3138L9KX9	FNMA POOL #AM8409				1	2,689,164	98.6020	2,605,065	2,642,000	2,689,027		(137)			3.010	2.648	MON	6,555	6,847	05/15/2015	04/01/2027
3138L9PT3	FNMA POOL #AM8533				1	5,609,682	97.9770	5,442,622	5,555,000	5,609,556		(126)			3.240	3.096	MON	14,856	15,498	05/13/2015	04/01/2030
3138L9RX2	FNMA POOL #AM8601				1	3,990,469	97.9330	3,917,320	4,000,000	3,990,494		26			3.140	3.233	MON	10,367	10,813	05/12/2015	04/01/2030
3138L9WY4	FNMA POOL #AM8762				1	23,059,375	95.5110	22,445,085	23,500,000	23,060,307		932			3.000	3.413	MON	58,190	60,708	05/13/2015	05/01/2030
3138L95K4	FNMA POOL #AM8949				1	5,201,306	96.3390	5,105,967	5,300,000	5,202,316		1,010			2.760	3.219	MON	12,190		05/21/2015	06/01/2027
3138LAGP8	FNMA POOL #AM9205				1	6,732,172	99.8100	6,537,555	6,550,000	6,730,611		(1,561)			3.330	2.851	MON	18,176		05/20/2015	06/01/2030
3138LAGQ6	FNMA POOL #AM9206				1	4,505,776	99.8100	4,375,521	4,383,850	4,504,731		(1,045)			3.330	2.851	MON	12,165		05/20/2015	06/01/2030
31417YV46	FNMA POOL #MA0634				1	2,025,286	108.8460	2,034,084	1,868,776	2,022,465		1,248			4.500	2.570	MON	7,008	84,095	02/03/2014	01/01/2031
31371MB89	FNMA POOL 255763				1	331,005	106.2350	355,630	334,758	331,086		37			4.500	4.886	MON	1,255	7,743	12/15/2006	05/01/2035
31384AC22	FNMA POOL 517689				1	11,813	101.2870	11,524	11,377	11,463		(13)			8.500	8.073	MON	81	967	11/17/1999	10/01/2018
31385JD21	FNMA POOL 545621				1	227,695	103.4330	223,698	216,273	219,813		(1,516)			6.500	4.676	MON	1,171	14,058	05/07/2004	05/01/2017
31385JLF3	FNMA POOL 545826				1	295,215	103.3770	293,976	284,373	287,776		(1,236)			6.000	4.820	MON	1,422	17,062	07/01/2004	08/01/2017
31385W2S7	FNMA POOL 555285				1	2,090,246	114.4470	2,384,033	2,083,086	2,089,221		(90)			6.000	6.069	MON	10,415	124,985	08/18/2006	03/01/2033
31400FBQ9	FNMA POOL 685947				1	412,197	113.1250	443,565	392,102	417,606		(609)			6.500	4.613	MON	2,124	25,487	04/22/2003	09/01/2032
31400FB48	FNMA POOL 685959				1	182,566	112.2970	195,778	174,339	182,621		(228)			6.500	5.072	MON	944	11,332	09/18/2003	10/01/2032
31400FCB1	FNMA POOL 685966				1	76,454	105.4580	76,063	72,127	74,697		(18)			6.500	3.273	MON	391	5,049	08/26/2003	08/01/2032
31400FCF2	FNMA POOL 685970				1	485,804	111.4740	526,171	472,012	490,433		(397)			6.000	4.902	MON	2,360	28,321	10/28/2003	01/01/2033
31400FCM7	FNMA POOL 685976				1	486,556	113.4750	525,907	463,456	496,312		(579)			6.500	4.517	MON	2,510	30,125	11/20/2003	10/01/2032
31402BVL5	FNMA POOL 724319				1	19,509	100.8300	18,785	18,630	18,700		(1)			6.500	4.142	MON	101	1,211	09/18/2003	08/01/2032
31402BVU5	FNMA POOL 724327				1	31,204	100.1890	29,494	29,438	31,213		11			7.000	4.055	MON	172	2,061	08/26/2003	07/01/2032
31402BWP5	FNMA POOL 724354				1	310,667	111.5000	329,948	295,917	320,252		(382)			6.500	4.071	MON	1,603	19,235	11/20/2003	11/01/2032
31402CV90	FNMA POOL 725240				1	325,644	103.0090	319,042	309,722	324,397		(699)			6.000	4.176	MON	1,549	18,583	01/23/2004	03/01/2018
31402RCS6	FNMA POOL 735481				1	357,712	103.9140	360,066	346,505	355,576		(569)			6.000	5.095	MON	1,733	20,790	03/29/2005	08/01/2018
31402RFK0	FNMA POOL 735570				1	828,552	114.8410	913,687	795,609	841,470		161			6.500	5.329	MON	4,310	51,715	04/27/2005	03/01/2035
31403CVF5	FNMA POOL 745014				1	296,369	104.3900	300,825	288,174	292,940		(603)			6.000	5.178	MON	1,441	17,290	10/06/2005	05/01/2020
31403CVG3	FNMA POOL 745015				1	190,800	102.9340	189,584	184,181	186,725		(664)			6.500	5.447	MON	998	11,972	10/06/2005	04/01/2018
31403C4X6	FNMA POOL 745238				1	391,635	105.1210	406,922	387,098	389,963		(305)			6.000	5.757	MON	1,935	23,226	05/01/2006	12/01/2020
31403DA66	FNMA POOL 745329				1	940,845	114.3620	1,064,826	931,098	938,581		(92)			6.000	5.869	MON	4,655	55,866	02/02/2006	07/01/2035
31403DXP9	FNMA POOL 745986				1	495,063	104.6610	517,370	494,329	494,740		(54)			5.500	5.593	MON	2,266	27,188	10/27/2006	06/01/2020
31405AQU0	FNMA POOL 783567				1	510,584	106.8500	559,189	523,340	510,472		274			3.996	4.729	MON	1,743	12,220	12/21/2006	11/01/2034
31407EM59	FNMA POOL 828480				1	1,272,147	106.4610	1,271,682	1,194,505	1,277,715		742			2.605	1.025	MON	2,593	28,164	12/26/2012	06/01/2035
31407LJJ7	FNMA POOL 833765				1	2,683,552	107.3170	2,697,806	2,513,866	2,696,634		(10,821)			2.855	0.921	MON	5,981	59,468	12/26/2012	07/01/2035
31409UTH8	FNMA POOL 879052				1	1,670,949	106.3760	1,797,424	1,689,694	1,672,508		95			4.910	5.322	MON	6,914	37,111	09/06/2006	03/01/2036
31410FSC0	FNMA POOL 888015				1	3,524,456	102.1690	3,557,410	3,481,884	3,486,335		(3,280)			5.550	5.501	MON	16,104	210,547	01/25/2007	11/01/2016
31410FWL5	FNMA POOL 888151				1	1,167,553	105.5670	1,227,373	1,162,648	1,165,640		(327)			5.500	5.505	MON	5,329	63,946	01/09/2007	01/01/2021
31410F2Y0	FNMA POOL 888291				1	956,380	109.8950	1,032,145	939,210	952,029		(1,108)			6.000	5.525	MON	4,696	56,353	03/02/2007	03/01/2022
31410F6S9	FNMA POOL 888381				1	11,237,942	106.9840	12,075,620	11,287,324	11,280,486		3,810			5.507	5.719	MON	51,799	803,859	06/05/2007	04/01/2017
31410US29	FNMA POOL 897937				1	1,774,175	109.0790	1,906,875	1,748,154	1,764,987		(1,503)			6.000	5.654	MON	8,741	104,889	11/07/2006	08/01/2021
31416B5H7	FNMA POOL 995548				1	3,719,152	106.0280	3,702,669	3,492,161	3,712,392		(7,073)			2.669	1.238	MON	7,767	77,279	12/26/2012	09/01/2035
31416YU30	FNMA POOL AB3301				1	2,665,806	106.8750	2,656,480	2,485,600	2,700,406		(13,479)			4.000	1.593	MON	8,285	99,424	11/13/2012	07/01/2026
3138EJWC8	FNMA POOL AL2442				1	10,818,676	108.3610	10,772,209	9,941,066	11,033,527		(26,713)			5.000	1.415	MON	41,421	497,053	09/07/2012	09/01/2025
3138ELNP4	FNMA POOL AL3997				1	12,599,309	106.3480	12,581,327	11,830,337	12,861,519		241,374			3.559	2.856	MON	35,087	420,578	04/10/2014	09/01/2041
3138EMLM1	FNMA POOL AL4831				1	3,999,258	104.0500	4,020,498	3,864,017	4,034,079		31,279			2.648	2.332	MON	8,527	101,418	04/08/2014	02/01/2044
31392A4Q8	FNMA REMIC TRUST 2001-69 CL PQ				1	1,758,096	113.6200	2,011,540	1,770,405	1,758,502		206			6.000	6.390	MON	8,852	106,224	08/14/2007	12/25/2031
31393BU94	FNMA REMIC TRUST 2003-W6 3A				1	1,592,645	113.9610	1,768,095	1,551,494	1,551,494		(5,793)			6.500	5.897	MON	8,404	100,847	10/31/2005	09/25/2042
31393XFU6	FNMA REMIC TRUST 2004-T1				1	4,061,005	112.7180	3,947,173	3,501,809	4,153,310		44,614			7.000	5.007	MON	20,427	245,127	08/06/2013	01/25/2044
31393X7D3	FNMA REMIC TRUST 2004-T2				1	2,859,282	118.6190	2,888,046	2,434,727	2,882,813		4,710			7.500	4.968	MON	15,217	182,605	08/06/2013	11/25/2043
31394BZ72	FNMA REMIC TRUST 2004-W15 1A2				1	1,314,676	111.1340	1,420,327	1,278,032	1,278,032					6.500	5.828	MON	6,923	83,072	10/31/2005	08/25/2044
31395B5G4	FNMA REMIC TRUST 2006-W1 1A1				1	766,806	112.9170	847,905	750,908	768,063		(407)			6.500	6.104	MON	4,067	48,809	03/08/2006	12/25/2045
31395B5J8	FNMA REMIC TRUST 2006-W1 1A3				1	1,432,992	116.0820	1,583,470	1,364,095	1,364,095					7.500	6.223	MON	8,526	102,307	03/08/2006	12/25/2045
31396XD27	FNMA REMIC TRUST 2007-W10				1	2,196,553	112.7450	2,450,564	2,173,545	2,203,542		710			6.297	6.083	MON	11,405	136,668	09/11/2007	08/25/2047
3136A4M55	FNMA REMIC TRUST 2012-M3				1	14,139,471	102.9670	14,415,352	14,000,000	14,079,385		(18,831)			3.044	2.930	MON	35,513	426,160	03/14/2012	01/25/2022
3136AGZE5	FNMA REMIC TRUST 2013-101				1	15,261,107	101.0670	15,433,574	15,270,651	15,264,596		7,429			0.787	0.795	MON	2,003	116,722	09/18/2013	10/25/2043
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						554,516,173	XXX	563,856,376	530,992,476	556,074,779		557,498			XXX	XXX	XXX	1,888,269	18,648,441	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
64908QAA9	NEW VALLEY GEN V SERIES 2003-2				1FE	6,631,360	110.3460	6,597,955	5,979,322	6,288,717		(66,768)			4.929	3.095	JJ	135,899	294,721	01/26/2012	01/15/2021
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						6,631,360	XXX	6,597,955	5,979,322	6,288,717		(66,768)			XXX	XXX	XXX	135,899	294,721	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						577,447,533	XXX	592,349,306	553,271,798	578,663,496		490,730			XXX	XXX	XXX	2,602,981	19,710,178	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HBF1	21ST CENTY FOX AMER INC				2FE	4,583,961	116.0590	5,251,688	4,525,000	4,583,586		(374)			6.200	6.178	JD	12,469	140,275	04/06/2015	12/15/2034
90131HBK0	21ST CENTY FOX AMER INC				2FE	7,888,422	115.6290	7,135,490	6,171,000	7,879,130		(9,293)			6.150	4.239	MS	126,506		05/01/2015	03/01/2037
00507UAS0	ACTAVIS FUNDING SCS				2FE	7,149,529	98.2320	7,048,160	7,175,000	7,150,213		684			3.800	3.880	MS	82,552		03/03/2015	03/15/2025
00507UAU5	ACTAVIS FUNDING SCS				2FE	4,803,456	95.2050	4,569,859	4,800,000	4,803,447		(9)			4.750	4.802	MS	69,033		05/01/2015	03/15/2045
007634AA6	AEGON FUNDING CORP				1FE	27,775,490	114.2120	29,694,990	26,000,000	27,316,054		(152,864)			5.750	4.743	JD	66,444	1,288,000	04/30/2015	12/15/2020
00184AAC9	AOL TIME WARNER INC				2FE	5,058,506	130.0330	5,168,828	3,975,000	5,051,031		(7,474)			7.625	5.172	AO	63,986		04/30/2015	04/15/2031
00184AAG0	AOL TIME WARNER INC				2FE	9,792,350	131.3620	14,614,000	11,125,000	9,927,914		26,923			7.700	9.229	MN	142,771	856,625	11/12/2008	05/01/2032
001957BD0	AT&T CORP				2FE	14,817,174	135.6930	17,850,362	13,155,000	14,660,347		(28,942)			8.500	7.571	MN	142,878	909,400	04/30/2015	11/15/2031
06051GEC9	BANK AMER CORP				1FE	2,850,103	112.7060	3,279,739	2,910,000	2,872,522		6,266			5.625	6.014	JJ	81,844	163,688	08/18/2011	07/01/2020
06051GEN5	BANK AMER CORP				1FE	7,850,650	115.3260	7,422,407	6,436,000	7,846,225		(4,425)			5.875	4.510	FA	151,246		05/04/2015	02/07/2042
06051GDZ9	BANK AMERICA FDG CORP				1FE	8,706,231	118.6680	8,306,739	7,000,000	8,146,632		(271,284)			7.625	3.178	JD	44,479	533,750	09/17/2013	06/01/2019
06051GFH7	BANK OF AMERICA CORP				2FE	3,422,500	99.7590	3,416,753	3,425,000	3,422,676		176			4.200	4.253	FA	49,948	71,925	08/21/2014	08/26/2024
056335AA0	BANKAMERICA CAPITAL TRUST XI				3FE	4,034,456	112.4730	6,017,316	5,350,000	4,034,456					6.625	9.291	MN	37,413	354,438	03/26/2007	05/23/2036
06738EAC9	BARCLAYS PLC				2FE	10,676,837	95.9070	10,357,913	10,800,000	10,677,832		995			4.375	4.580	MS	144,375	170,625	06/30/2015	09/11/2024
075887BG3	BECTON DICKINSON & CO				2FE	4,873,571	96.7640	4,547,917	4,700,000	4,873,126		(445)			4.685	4.509	JD	9,786	110,098	05/05/2015	12/15/2044
05579T5G7	BNP PARIBAS US MTN				2FE	15,412,594	98.6260	15,188,466	15,400,000	15,415,737		3,143			4.250	4.283	AO	138,172	235,049	05/05/2015	10/15/2024
05568YAA6	BNSF RY CO 2007-1				1FE	6,778,824	113.5500	7,697,354	6,778,824	6,778,824					5.996	6.086	AO	101,614	406,458	06/11/2007	04/01/2024
10112RAU8	BOSTON PPTYS LTD PARTNERSHIP				2FE	5,314,879	102.3970	5,237,601	5,115,000	5,312,116		(2,763)			3.850	3.299	FA	82,053		05/19/2015	02/01/2023
10112RAW4	BOSTON PPTYS LTD PARTNERSHIP				2FE	4,835,159	101.2020	4,908,292	4,850,000	4,837,559		1,203			3.800	3.872	FA	76,792	184,300	06/18/2013	02/01/2024
12189PAF9	BURLINGTON NORTHERN SANTA FE				1FE	2,076,920	112.9820	2,241,619	1,984,058	1,978,092		977			7.570	7.859	JJ	74,679	150,193	12/01/2005	01/02/2021
12189PAM4	BURLINGTON NORTHERN SF 2002-2				1FE	766,339	107.4750	837,111	778,887	775,025		941			5.140	5.531	JJ	18,460	40,035	01/09/2007	01/15/2021
12189LAU5	BURLINGTON NORTHN SANTA FE CP				2FE	2,930,060	98.4320	2,756,096	2,800,000	2,929,685		(375)			4.550	4.316	MS	42,467		05/01/2015	09/01/2044
13645RAQ7	CANADIAN PAC RY CO NEW				2FE	1,146,289	115.5990	1,098,194	950,000	1,145,831		(458)			5.750	4.471	JJ	25,188		05/19/2015	01/15/2042
14040HAY1	CAPITAL ONE FINL CORP				2FE	4,478,607	109.2280	4,860,637	4,450,000	4,474,219		(3,514)			4.750	4.703	JJ	97,467	211,375	06/24/2013	07/15/2021
14040HBD6	CAPITAL ONE FINL CORP				2FE	2,606,442	98.4200	2,755,763	2,800,000	2,635,807		16,914			3.500	4.429	JD	4,356	98,000	09/26/2013	06/15/2023
14040HBG9	CAPITAL ONE FINL CORP				2FE	4,864,000	94.5890	4,729,440	5,000,000	4,865,830		1,830			3.200	3.563	FA	64,889		05/05/2015	02/05/2025
149123BS9	CATERPILLAR INC DEL				1FE	1,412,499	110.6620	1,399,876	1,265,000	1,412,264		(235)			5.200	4.489	MN	6,213		06/03/2015	05/27/2041
149123BZ3	CATERPILLAR INC DEL				1FE	7,990,400	100.9760	8,078,064	8,000,000	7,996,109		1,915			1.500	1.531	JD	1,667	120,000	06/21/2012	06/26/2017
171232AQ4	CHUBB CORP				1FE	9,951,530	123.5290	11,735,227	9,500,000	9,962,291		(451)			6.000	5.763	MN	79,167	420,000	05/04/2015	05/11/2037
171232AS0	CHUBB CORP				1FE	12,283,200	130.8770	13,087,730	10,000,000	12,111,753		(48,934)			6.500	5.009	MN	83,056	650,000	10/04/2011	05/15/2038
125509AZ2	CIGNA CORP				2FE	7,120,060	133.0890	8,564,296	6,435,000	6,993,028		(33,235)			7.875	7.011	MN	64,752	506,756	11/06/2013	05/15/2027
125509BH1	CIGNA CORPORATION				2FE	4,247,759	115.3650	4,008,937	3,475,000	4,238,983		(6,561)			6.150	4.599	MN	27,308	141,450	05/04/2015	11/15/2036
125509BQ1	CIGNA CORPORATION				2FE	708,532	113.7830	654,252	575,000	708,172		(360)			5.875	4.415	MS	9,947		05/15/2015	03/15/2041
172967DR9	CITIGROUP INC				2FE	3,567,128	114.2370	3,484,241	3,050,000	3,564,790		(2,337)			6.125	4.900	FA	65,384		05/01/2015	08/25/2036
172967EM9	CITIGROUP INC				1FE	5,991,350	109.9970	5,939,849	5,400,000	5,703,663		(120,450)			6.125	3.699	MN	36,750	330,750	07/31/2013	11/21/2017
172967ET4	CITIGROUP INC				1FE	14,762,750	102.6180	15,982,707	15,575,000	15,132,972		137,894			1.974	4.369	FMAN	39,283	305,778	12/18/2008	05/15/2018
172967HE4	CITIGROUP INC				1FE	1,491,723	103.6730	1,399,579	1,350,000	1,491,299		(424)			4.950	4.354	MN	10,024	33,413	05/01/2015	11/07/2043
20030NBD2	COMCAST CORP				1FE	7,891,759	99.5220	7,688,059	7,725,000	7,854,949		(16,443)			3.125	2.880	JJ	111,315	241,111	03/21/2013	07/15/2022
20030NAV3	COMCAST CORP NEW				1FE	2,850,099	130.0110	2,730,237	2,100,000	2,846,766		(3,333)			6.950	4.464	FA	55,137		05/01/2015	08/15/2037
20825CAQ7	CONOCOPHILLIPS				1FE	7,700,880	124.1040	7,446,252	6,000,000	7,694,701		(6,179)			6.500	4.589	FA	162,500		05/06/2015	02/01/2039
20825CAR5	CONOCOPHILLIPS				1FE	12,128,507	113.0430	13,129,944	11,615,000	11,993,066		(100,956)			5.750	4.871	FA	278,276	667,863	12/02/2013	02/01/2019
20826FAD8	CONOCOPHILLIPS CO				1FE	2,495,575	98.9550	2,473,870	2,500,000	2,495,820		245			3.350	3.399	MN	10,701	42,573	11/06/2014	11/15/2024
224044BV8	COX COMMUNICATIONS INC NEW				2FE	4,896,504	127.4800	4,589,294	3,600,000	4,892,122		(4,382)			8.375	5.694	MS	100,500		05/01/2015	03/01/2039
224044BW6	COX COMMUNICATIONS INC NEW				2FE	10,394,954	95.3270	10,676,646	11,200,000	10,512,835		76,919			3.250	4.262	JD	16,178	364,000	03/11/2014	12/15/2022
12626PAM5	CRH AMER INC				2FE	7,726,739	99.0940	7,630,261	7,700,000	7,726,557		(182)			3.875	3.870	MN	35,639		05/28/2015	05/18/2025
12626PAN3	CRH AMER INC				2FE	5,048,421	98.8870	5,043,237	5,100,000	5,048,520		99			5.125	5.259	MN	31,220		05/21/2015	05/18/2045
126408GS6	CSX CORP				2FE	1,081,812	122.2320	1,038,975	850,000	1,081,018		(794)			6.220	4.457	AO	8,959		05/05/2015	04/30/2040
126408GW7	CSX CORP				2FE	3,862,801	100.0940	3,528,324	3,525,000	3,861,666		(1,135)			4.750	4.200	MN	14,418	83,719	05/01/2015	05/30/2042
126410LM9	CSX TRANS INC 2007-1				1FE	3,312,984	117.2050	3,882,993	3,312,984	3,312,984					6.251	6.349	JJ	95,494	207,095	12/10/2007	01/15/2023
254067AN1	DILLARDS INC				2FE	2,982,750	110.5000	6,795,750	6,150,000	2,982,750					7.000	15.997	JD	35,875	430,500	07/17/2000	12/01/2028
25746UCC1	DOMINION RES INC 4.7% DUE 12-01-2				2FE	2,785,711	97.7600	2,639,512	2,700,000	2,785,544		(167)			4.700	4.555	JD	10,575	41,889	05/27/2015	12/01/2044
25746UBY4	DOMINION RES INC VA NEW				2FE	7,425,000	104.2480	7,740,421	7,425,000	7,425,000					5.750	5.833	AO	106,734	211,097	09/24/2014	10/01/2054
260543CE1	DOW CHEM CO 5.25% DUE 11-15-2041				2FE	998,131	102.0130	943,620	925,000	997,926		(205)			5.250	4.780	MN	6,205	24,281	05/08/2015	11/15/2041
260543BJ1	DOW CHEMICAL CO				2FE	10,045,203	126.0600	11,213,073	8,895,000	9,905,769		(24,857)			7.375	6.274	MN	109,334	545,381	04/30/2015	11/01/2029
278062AE4	EATON CORP PLC				2FE	4,943,537	92.2550	4,751,122	5,150,000	4,943,979		443			4.150	4.452	MN	35,027		05/20/2015	11/02/2042
29268BAC5	ENEL FIN INTL S A				2FE	3,313,056	120.5610	3,857,952	3,200,000	3,308,415		(2,137)			6.800	6.615	MS	64,071	217,600	03/27/2013	09/15/2037
29268BAF8	ENEL FIN INTL S A				2FE	11,094,434	111.0430	12,020,361	10,825,000	11,086,810		(7,787)			6.000	5.930	AO	151,550	390,000	04/30/2015	10/07/2039
26884ABE2	ERP OPER LTD 4.5% DUE 06-01-2045				2FE	6,724,485	97.1350	6,556,586	6,750,000	6,724,541		56			4.500	4.574	JD	177,188		05/11/2015	06/01/2045
26884AAD5	ERP OPER LTD PARTNERSHIP				2FE	4,024,557	131.2520	3,858,809	2,940,000	3,902,095		(67,061)			7.570	3.952	FA	84,077	222,558	07/16/2014	08/15/2026
26884AAZ6	ERP OPER LTD PARTNERSHIP				1FE	1,267,634	109.0880	1,254,509	1,150,000	1,265,865		(1,768)			4.625	2.923	JD	2,364	26,594	05/22/2015	12/15/2021
26884ABB8	ERP OPER LTD PARTNERSHIP				1FE	1,175,565	97.4160	1,120,287	1,150,000	1,175,508		(57)			4.500	4.412	JJ	25,875		05/15/2015	07/01/2044
26884ABD4	ERP OPER LTD PARTNERSHIP				1FE	6,605,479	97.9190	6,536,093	6,675,000	6,605,828		350			3.375	3.530	JD	29,412		06/22/2015	06/01/2025
524ESCR36	ESC CB LEHMAN BROS SUB NTS				6FE	265			2,650,000						6.500		JJ			03/06/2012	07/19/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
524ESC7M6	ESC GCB LEHMAN BRTH HLD				6FE	68	0.0010	68	6,790,000	68					6.750		Dec			03/06/2012	12/21/2037
524ESCXA3	ESC LEHMAN BROTH HLD INC				6FE	320	0.0010	29	3,200,000	29					5.857		JD			03/06/2012	12/29/2099
30161NAL5	EXELON CORP				2FE	1,619,540	100.4000	1,631,497	1,625,000	1,619,545		5			5.100	5.188	JD	4,604		06/08/2015	06/15/2045
31410HAQ4	FEDERATED DEPT STORES INC				2FE	1,277,430	122.2820	1,834,236	1,500,000	1,278,836		1,406			6.900	8.958	AO	25,875		04/30/2015	04/01/2029
31428XBB1	FEDEX CORP				2FE	2,821,890	89.8230	2,694,702	3,000,000	2,822,352		462			4.100	4.512	FA	58,767		05/04/2015	02/01/2045
345397VU4	FORD MOTOR CREDIT CO LLC				2FE	5,163,970	113.8460	5,208,432	4,575,000	5,056,807		(68,843)			5.875	3.952	FA	111,246	268,781	12/09/2013	08/02/2021
345397XA6	FORD MOTOR CREDIT CO LLC				2FE	6,400,000	98.8790	6,328,230	6,400,000	6,400,000					3.219	3.245	JJ	98,430		01/06/2015	01/09/2022
345397WK5	FORD MTR CR CO LLC 4.375% DUE 08-				2FE	5,000,518	103.7100	4,874,356	4,700,000	4,995,682		(4,836)			4.375	3.507	FA	82,821		05/06/2015	08/06/2023
36962G3A0	GENERAL ELEC CAP CORP MTN BE				1FE	7,805,500	124.3400	7,429,297	5,975,000	7,798,272		(7,228)			6.150	4.090	FA	146,985		05/19/2015	08/07/2037
36962G4R2	GENERAL ELECTRIC CAP CORP MTN BE				1FE	3,647,073	108.8910	3,566,180	3,275,000	3,529,353		(44,802)			4.375	2.783	MS	41,790	143,281	10/23/2012	09/16/2020
36962G5J9	GENERAL ELECTRIC CAP CORP MTN BE				1FE	10,450,800	109.5660	10,167,678	9,280,000	10,142,175		(122,624)			4.650	3.042	AO	88,701	431,520	11/22/2013	10/17/2021
423074AV5	HEINZ H J CO				2FE	2,091,726	102.4820	2,152,124	2,100,000	2,091,729		3			5.200	5.294	JJ			06/23/2015	07/15/2045
428236BR3	HEWLETT PACKARD CO				2FE	5,409,175	98.9040	4,994,637	5,050,000	5,408,177		(998)			6.000	5.569	MS	89,217		06/30/2015	09/15/2041
404280AH2	HSBC HLDGS PLC				1FE	2,683,729	120.6720	2,666,856	2,210,000	2,673,471		(8,589)			6.500	4.997	MS	42,297	109,525	05/04/2015	09/15/2037
404280AK5	HSBC HLDGS PLC				1FE	1,445,950	111.4720	1,532,736	1,375,000	1,421,042		(6,871)			5.100	4.484	AO	16,752	70,125	08/23/2011	04/05/2021
46625HHV5	JPMORGAN CHASE & CO				1FE	7,885,297	112.1770	7,515,839	6,700,000	7,881,030		(4,267)			5.500	4.392	AO	77,794		05/01/2015	10/15/2040
46625HJC5	JPMORGAN CHASE & CO				1FE	9,066,880	107.0390	9,098,324	8,500,000	8,919,140		(61,099)			4.350	3.488	FA	139,683	369,750	03/20/2013	08/15/2021
46625HJJ0	JPMORGAN CHASE & CO				1FE	10,427,725	97.1020	10,171,424	10,475,000	10,436,705		4,194			3.375	3.458	MN	58,922	353,531	04/25/2013	05/01/2023
494550BP0	KINDER MORGAN ENERGY PARTNERS				2FE	3,526,541	87.2620	3,033,217	3,476,000	3,526,184		(357)			5.000	4.964	MS	57,933	86,900	01/30/2015	03/01/2043
494550BU9	KINDER MORGAN ENERGY PARTNERS				2FE	4,996,268	92.5690	4,674,714	5,050,000	4,996,395		127			5.500	5.652	MS	92,583		05/01/2015	03/01/2044
49456BAF8	KINDER MORGAN INC DEL				2FE	12,159,444	96.5390	11,584,716	12,000,000	12,153,440		(6,004)			4.300	4.185	JD	43,000	265,166	01/06/2015	06/01/2025
500472AC9	KONINKLIJKE PHILIPS N V				1FE	5,037,009	120.2830	4,743,973	3,944,000	5,032,951		(4,059)			6.875	4.913	MS	82,851		05/06/2015	03/11/2038
500472AE5	KONINKLIJKE PHILIPS N V				1FE	2,813,352	98.9260	2,650,217	2,679,000	2,812,958		(394)			5.000	4.725	MS	39,441		05/05/2015	03/15/2042
000629790	LEHMAN BROTHERS RECEIVABLE				6FE		0.2200	8,088	3,676,156								Jun			07/01/2009	06/01/2014
532457BJ6	LILLY ELI & CO				1FE	655,298	90.7200	635,042	700,000	655,369		71			3.700	4.114	MS	8,346		05/28/2015	03/01/2045
53944YAA1	LLOYDS BKG GROUP PLC				2FE	2,954,288	100.0590	2,901,705	2,900,000	2,953,568		(720)			4.500	4.304	MN	20,663		05/05/2015	11/04/2024
53947NAA2	LLOYDS TSB BANK PLC 144A				2FE	3,492,963	115.2610	3,861,227	3,350,000	3,458,748		(17,454)			6.500	5.852	MS	64,720	217,750	06/25/2013	09/14/2020
539830BB4	LOCKHEED MARTIN CORP				1FE	2,445,744	94.4890	2,450,102	2,593,000	2,445,958		214			4.070	4.478	JD	4,690	52,768	06/03/2015	12/15/2042
55616XAM9	MACYS RETAIL HLDGS INC				2FE	1,153,560	95.9470	1,151,362	1,200,000	1,153,643		83			4.500	4.866	JD	2,400		06/10/2015	12/15/2034
577778BH5	MAY DEPT STORES CO				2FE	6,765,772	119.1450	11,658,338	9,785,000	6,774,216		8,443	201,422		6.700	11.537	MS	193,036	655,595	09/02/2008	09/15/2028
577778BQ5	MAY DEPT STORES CO				2FE	1,639,855	123.5950	3,089,868	2,500,000	1,639,855					6.900	11.387	JJ	79,542	172,500	12/16/2004	01/15/2032
585055BP0	MEDTRONIC INC				1FE	7,674,264	101.2350	7,288,913	7,200,000	7,672,935		(1,329)			4.625	4.279	MS	98,050		05/01/2015	03/15/2045
59562VBD8	MIDAMERICAN ENERGY HLDGS NEW				2FE	2,105,633	106.7270	1,974,448	1,850,000	2,104,919		(714)			5.150	4.351	MN	12,174	47,638	05/05/2015	11/15/2043
655664AH3	NORDSTROM INC				2FE	13,174,316	127.1570	16,530,436	13,000,000	13,030,940		(18,244)			6.950	7.097	MS	266,031	618,550	04/30/2015	03/15/2028
655844BH0	NORFOLK SOUTHERN CORP				2FE	3,270,035	102.4520	3,176,009	3,100,000	3,269,638		(397)			4.837	4.531	AO	37,487		05/19/2015	10/01/2041
655844BQ0	NORFOLK SOUTHERN CORP				2FE	1,596,288	95.9460	1,535,131	1,600,000	1,596,293		5			4.450	4.514	JD	5,736		05/28/2015	06/15/2045
66989HAE8	NOVARTIS CAPITAL CORP				1FE	8,707,361	97.2030	8,860,008	9,115,000	8,753,037		44,224			2.400	3.039	MS	60,767	218,760	06/19/2014	09/21/2022
66989HAH1	NOVARTIS CAPITAL CORP				1FE	6,515,933	103.0930	6,474,222	6,280,000	6,515,564		(368)			4.400	4.219	MN	42,216		06/11/2015	05/06/2044
743862AA2	PROVIDENT COS INC				2FE	2,020,000	123.2270	1,971,638	1,600,000	2,015,974		(4,026)			7.250	4.587	MS	34,156		05/01/2015	03/15/2028
05581JAA2	PVTPL BNSF RY CO 2015-1 PASS THRU				1FE	2,400,000	99.4250	2,386,205	2,400,000	2,400,000					3.442	3.472	JD	3,442		06/11/2015	06/16/2028
771196AU6	PVTPL ROCHE HLDGS INC GTD NT 144A				1FE	7,249,700	139.5780	6,978,890	5,000,000	7,240,886		(8,814)			7.000	4.082	MS	116,667		05/05/2015	03/01/2039
760719AS3	REPUBLIC NY CORP				1FE	5,728,226	130.8040	6,082,400	4,650,000	5,208,022		(74,716)			9.300	6.929	JD	36,038	432,450	09/27/2011	06/01/2021
76720AAM8	RIO TINTO FIN USA PLC				1FE	10,404,030	100.5620	10,558,968	10,500,000	10,438,268		16,938			2.250	2.443	JD	11,156	236,250	06/14/2013	12/14/2018
78010XAK7	ROYAL BK SCOTLAND PLC				2FE	18,200,498	114.7500	19,082,992	16,630,000	17,864,443		(195,210)			6.125	4.665	JJ	481,000	1,018,587	01/23/2014	01/11/2021
78442FEH7	SLM CORP				3FE	8,455,088	111.1300	9,584,963	8,625,000	8,558,986		18,805			8.450	8.941	JD	32,392	728,813	06/11/2008	06/15/2018
852061AD2	SPRINT NEXTEL CORP				4FE	6,042,751	102.7500	6,884,250	6,700,000	6,559,021		89,934			6.000	7.754	JD	33,500	402,000	04/25/2008	12/01/2016
878742AW5	TECK RESOURCES LTD				2FE	1,470,272	80.4730	1,448,514	1,800,000	1,470,324		52			6.250	8.080	JJ	51,875		06/30/2015	07/15/2041
87927VAU2	TELECOM ITALIA CAP				3FE	3,858,112	110.1200	3,738,574	3,395,000	3,667,866		(86,152)			6.999	4.099	JD	17,821	237,616	03/26/2013	06/04/2018
87927VAV0	TELECOM ITALIA CAP 7.721% DUE 06-				3FE	1,961,420	112.5000	2,250,000	2,000,000	1,962,412		571			7.721	8.056	JD	11,582	154,420	09/17/2013	06/04/2038
872456AA6	TELECOM ITALIA CAP S.A.				3FE	9,070,450	112.3750	9,439,500	8,400,000	8,851,124		(99,174)			7.175	5.727	JD	21,764	602,700	08/07/2013	06/18/2019
88732JAN8	TIME WARNER CABLE INC				2FE	4,965,324	112.6710	5,126,521	4,550,000	4,964,093		(1,231)			7.300	6.637	JJ	166,075		05/05/2015	07/01/2038
89417EAD1	TRAVELERS COMPANIES INC				1FE	3,169,714	125.4790	3,042,868	2,425,000	3,167,698		(2,015)			6.250	4.160	JD	6,736	75,781	05/27/2015	06/15/2037
89417EAH2	TRAVELERS COMPANIES INC				1FE	4,168,535	114.1880	3,996,587	3,500,000	4,167,169		(1,366)			5.350	4.172	MN	31,208		05/28/2015	11/01/2040
907818DZ8	UNION PAC CORP				1FE	7,940,625	95.6750	7,367,006	7,700,000	7,939,907		(718)			4.150	4.009	JJ	147,348		05/01/2015	01/15/2045
90783SAA0	UNION PACIFIC RR C0 2003-1				1FE	4,071,079	108.5000	4,071,079	3,752,146	3,941,934		(26,537)			4.698	3.247	JJ	87,648	160,650	05/24/2012	01/02/2024
90783RAA2	UNION PACIFIC RR CO 2002-1				1FE	385,403	112.1490	416,674	371,537	377,738		(738)			6.061	5.512	JJ	10,259	22,519	02/21/2007	01/17/2023
90783VAA3	UNION PACIFIC RR CO 2005-1 EETC				1FE	2,986,779	110.0210	3,286,069	2,986,779	2,986,779					5.082	5.147	JJ	75,472	151,788	07/21/2005	01/02/2029
90783XAA9	UNION PACIFIC RR CO 2007-3				1FE	2,476,440	119.1180	2,949,886	2,476,440	2,476,440					6.176	6.271	JJ	76,048	152,945	07/19/2007	01/02/2031
90783WAA1	UNION PACIFIC RR CO SERIES 2006-1				1FE	6,588,874	116.0980	7,550,754	6,503,804	6,503,804					5.866	5.952	JJ	189,697	381,513	04/11/2007	07/02/2030
91324PAR3	UNITEDHEALTH GROUP INC				1FE	5,595,208	116.2900	5,250,494	4,515,000	5,590,464		(4,744)			5.800	4.126	MS	77,106		05/27/2015	03/15/2036
91324PBK7	UNITEDHEALTH GROUP INC				1FE	1,937,771	131.5350	1,828,332	1,390,000	1,935,348		(2,423)			6.875	4.221	FA	36,101		05/01/2015	02/15/2038
91324PBT8	UNITEDHEALTH GROUP INC				1FE	18,480,346	102.7460	19,126,205	18,615,000	18,515,700		13,677			3.375	3.499	MN	80,277	628,256	08/15/2013	11/15/2021
91412F7Y7	UNIVERSITY CALIF REVS 5.77% 05-15				1FE	5,578,240	119.8910	5,413,079	4,515,000	5,575,315		(2,925)			5.770	4.360	MN	33,288	130,258	05/11/2015	05/15/2043
92343VBT0	VERIZON COMMUNICATIONS INC				2FE	6,467,424	116.9750	7,574,157	6,475,000	6,467,495		44			6.550	6.667	MS	124,878	163,750	04/30/2015	09/15/2043
92343VCU6	VERIZON COMMUNICATIONS INC				2FE	9,468,478	90.2070	9,904,718	10,980,000	9,480,294		11,816			4.272	5.451	JJ	140,720		03/15/2015	01/15/2036

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Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92976GAJ0	WACHOVIA BK NATL ASSN MTN SUB				1FE	6,203,269	129.6500	6,093,527	4,700,000	6,199,298		(3,971)			6.600	4.410	JJ	143,037		06/03/2015	01/15/2038
92976WBH8	WACHOVIA CORP GLOBAL MTN				1FE	16,021,426	110.4420	15,682,821	14,200,000	14,976,069		(282,220)			5.750	3.551	FA	340,208	816,500	01/05/2012	02/01/2018
931142CK7	WAL-MART STORES INC				1FE	8,137,860	128.5110	7,710,660	6,000,000	8,127,925		(9,935)			6.500	4.097	FA	147,333		05/01/2015	08/15/2037
94973VBB2	WELLPOINT INC				2FE	4,957,872	91.6760	4,400,462	4,800,000	4,957,406		(466)			4.650	4.492	JJ	102,920		05/04/2015	01/15/2043
94974BGE4	WELLS FARGO CO MTN BE				1FE	1,439,421	95.8490	1,365,848	1,425,000	1,439,384		(37)			4.650	4.640	MN	10,492		05/04/2015	11/04/2044
984121CB7	XEROX CORP				2FE	2,369,919	111.2940	2,331,605	2,095,000	2,369,308		(610)			6.750	5.829	JD	6,285	70,706	05/19/2015	12/15/2039
98978VAH6	ZOETIS INC				2FE	5,025,700	95.3420	4,767,075	5,000,000	5,025,623		(77)			4.700	4.721	FA	97,917		05/01/2015	02/01/2043
055451AH1	BHP BILLITON FIN USA LTD		R		1FE	4,822,640	115.7010	4,628,048	4,000,000	4,419,301		(102,884)			6.500	3.525	AO	65,000	260,000	05/12/2011	04/01/2019
379308AA7	GLITNIR BANKI HF		R		6FE	36			3,570,000						6.693		JD			06/21/2006	06/15/2016
379308AB5	GLITNIR BANKI HF		R		6FE	3	1.2500	3,750	300,000	3					7.451		MS			09/17/2007	09/14/2049
37930EAC0	GLITNIR BANKI HF		R		6FE	292,500	30.2500	544,500	1,800,000	292,500					6.330		JJ			07/21/2006	07/28/2011
37930JAE5	GLITNIR BANKI HF		R		6FE	331,500	30.2500	617,100	2,040,000	331,500					6.375		MS			09/20/2007	09/25/2012
404280AG4	HSBC HOLDINGS PLC		R		1FE	16,986,070	118.9230	18,109,625	15,228,000	16,932,915		(21,207)			6.500	5.704	MN	162,221	715,000	05/01/2015	05/02/2036
48632FAE1	KAUPTHING BANK HF		R		6FE	830,000	23.1250	1,535,500	6,640,000	830,000					7.625		FA			02/25/2008	02/28/2015
48632HAA5	KAUPTHING BANK HF		R		6FE	220	0.0010	220	22,025,000	220					7.125		MN			09/06/2007	05/19/2016
500472AB1	KONINKLIJKE PHILIPS ELECTRS NV		R		1FE	10,572,135	109.8030	11,748,921	10,700,000	10,657,959		13,989			5.750	5.997	MS	187,993	615,250	03/05/2008	03/11/2018
5150X0AA9	LANDSBANKI ISLANDS HF		R		1FE	151,200	11.2500	567,000	5,040,000	151,200					6.100		FA			08/22/2006	08/25/2011
7711196AS1	ROCHE HOLDINGS INC		R		1FE	15,467,701	113.7960	14,956,182	13,143,000	13,143,000		(2,266,611)			6.000	6.090	MS	262,860	976,913	06/20/2014	03/01/2019
822582AD4	SHELL INTERNATIONAL FIN		R		1FE	7,826,715	125.7410	7,355,872	5,850,000	7,818,787		(7,928)			6.375	4.165	JD	16,575	186,469	05/04/2015	12/15/2038
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						814,255,611	XXX	850,352,099	828,631,615	807,161,200		(4,016,546)	201,422		XXX	XXX	XXX	10,106,687	25,551,916	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00104UAC2	AEP TEXAS CTR FDG 2012-3				1FE	18,965,234	101.4940	19,080,872	18,800,000	18,908,138		(17,158)			2.845	2.740	JD	42,629	534,841	04/20/2012	03/01/2026
02582JGS3	AMERICAN EXPRESS CREDIT 2014-2				1FE	22,976,914	100.1300	23,029,831	23,000,000	22,982,005		5,091			1.260	1.300	MON	12,662	217,350	10/06/2014	01/15/2020
05567YAA7	BNSF RAILWAY CO 2005-4				1FE	2,419,085	109.6870	2,393,156	2,181,813	2,390,043		4,648			4.967	2.183	AO	27,093	108,371	10/22/2013	04/01/2023
161571FR0	CHASE SERIES 2012-8				1FE	18,543,976	100.0120	18,552,300	18,550,000	18,547,436		1,951			0.540	0.554	MON	4,277	100,170	11/06/2013	10/16/2017
89190AAC4	TOYOTA AUTO RECEIVABLES 2014-C				1FE	9,799,267	99.9410	9,794,208	9,800,000	9,799,471		204			0.930	0.938	MON	3,940	60,683	01/05/2015	07/16/2018
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						72,704,476	XXX	72,850,367	72,331,813	72,627,093		(5,264)			XXX	XXX	XXX	90,601	1,021,415	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
78443XAB4	SLM STUDENT LOAN TR 2007-2				1FE	587,082	99.9340	589,204	589,592	587,620		55			0.277	5.419	JAJO	299	1,431	11/02/2007	07/25/2017
78443YAB2	SLM STUDENT LOAN TR 2007-3 A2				1FE	552,649	99.9570	552,410	552,649	552,649					0.287	5.342	JAJO	290	1,398	03/06/2007	10/25/2017
78447MAB4	SLM STUDENT LOAN TR 2013-1				1FE	12,145,868	99.8420	12,126,678	12,145,868	12,145,868					0.437	0.443	MON	885	51,015	02/05/2013	09/25/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						13,285,599	XXX	13,268,292	13,288,109	13,286,137		55			XXX	XXX	XXX	1,474	53,844	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						900,245,686	XXX	936,470,758	914,251,537	893,074,430		(4,021,755)	201,422		XXX	XXX	XXX	10,198,762	26,627,175	XXX	XXX
7799999 Subtotals - Issuer Obligations						1,400,725,604	XXX	1,447,946,486	1,402,158,094	1,392,010,730		(4,718,788)	201,422		XXX	XXX	XXX	14,251,080	35,567,920	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						554,516,173	XXX	563,856,376	530,992,476	556,074,779		557,498			XXX	XXX	XXX	1,888,269	18,648,441	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						89,207,726	XXX	89,148,920	86,858,226	88,718,661		(128,531)			XXX	XXX	XXX	272,797	1,871,697	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						13,285,599	XXX	13,268,292	13,288,109	13,286,137		55			XXX	XXX	XXX	1,474	53,844	XXX	XXX
8399999 Grand Total - Bonds						2,057,735,102	XXX	2,114,220,074	2,033,296,905	2,050,090,307		(4,289,766)	201,422		XXX	XXX	XXX	16,413,620	56,141,902	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned June 30 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
000360206	AAON INC			18,404.000	414,458	22.520	414,458	208,130	2,024	5,160		3,190		3,190		L	03/14/2013
003654100	ABIOMED INC			33,126.000	2,177,372	65.730	2,177,372	826,936				1,350,436		1,350,436		L	10/14/2014
00508Y102	ACUITY BRANDS INC			16,918.000	3,044,902	179.980	3,044,902	2,199,505		11,707		797,741		797,741		L	06/02/2015
006739106	ADDUS HOMECARE CORP			71,331.000	1,987,282	27.860	1,987,282	1,588,616				398,666		398,666		L	03/17/2015
00751Y106	ADVANCE AUTO PARTS INC			24,353.000	3,879,189	159.290	3,879,189	3,470,506	1,461	2,443		408,683		408,683		L	06/02/2015
00766T100	AECOM TECHNOLOGY CORP			124,481.000	4,117,831	33.080	4,117,831	4,047,344				73,342		73,342		L	06/02/2015
00971T101	AKAMAI TECHNOLOGIES INC			31,027.000	2,166,305	69.820	2,166,305	1,885,732				254,146		254,146		L	03/05/2015
G0177J108	ALLERGAN PLC			12,815.000	3,888,840	303.460	3,888,840	1,403,158				2,485,682		2,485,682		L	06/15/2015
02043Q107	ALNYLAM PHARMACEUTICALS INC			10,202.000	1,222,914	119.870	1,222,914	707,298				524,018		524,018		L	06/02/2015
03071H100	AMERISAFE INC			29,251.000	1,376,552	47.060	1,376,552	526,346		55,747		186,914		186,914		L	01/10/2011
031100100	AMETEK INC			53,901.000	2,952,697	54.780	2,952,697	2,885,149		9,813		67,548		67,548		L	06/08/2015
03765N108	APIGEE CORP			6,200.000	61,566	9.930	61,566	61,566					43,834	(43,834)		L	04/23/2015
037598109	APOGEE ENTERPRISES INC			46,309.000	2,437,706	52.640	2,437,706	1,158,173		29,534		823,374		823,374		L	07/15/2013
040413106	ARISTA NETWORKS INC			43,388.000	3,546,535	81.740	3,546,535	2,893,178				653,357		653,357		L	06/03/2015
04685W103	ATHENAHEALTH INC			15,042.000	1,723,512	114.580	1,723,512	1,775,338				(51,826)		(51,826)		L	06/03/2015
075887109	BECTON DICKINSON & CO			24,975.000	3,537,709	141.650	3,537,709	3,277,805		26,392		259,903		259,903		L	12/29/2014
077454106	BELDEN INC			11,682.000	948,929	81.230	948,929	834,920	584	1,168		114,009		114,009		L	12/03/2014
09227Q100	BLACKBAUD INC			64,152.000	3,653,456	56.950	3,653,456	2,341,102		40,755		1,360,664		1,360,664		L	10/31/2013
101137107	BOSTON SCIENTIFIC CORP			193,637.000	3,427,375	17.700	3,427,375	3,516,024				(88,649)		(88,649)		L	06/26/2015
122017106	BURLINGTON STORES INC			42,793.000	2,191,002	51.200	2,191,002	1,901,974				289,028		289,028		L	05/15/2015
127387108	CADENCE DESIGN SYSTEM INC			70,156.000	1,379,267	19.660	1,379,267	878,465				152,239		152,239		L	12/02/2013
144577103	CARRIZO OIL & GAS INC			15,989.000	787,298	49.240	787,298	696,826				90,472		90,472		L	01/27/2015
147528103	CASEYS GEN STORES INC			29,237.000	2,799,150	95.740	2,799,150	2,066,705		21,316		744,082		744,082		L	01/29/2014
12504L109	CBRE GROUP INC			88,466.000	3,273,242	37.000	3,273,242	2,779,997				364,880		364,880		L	06/02/2015
12514G108	CDW CORP			83,229.000	2,853,090	34.280	2,853,090	3,144,202		5,142		(291,112)		(291,112)		L	06/08/2015
156782104	CERNER CORP COM			30,936.000	2,136,440	69.060	2,136,440	1,759,139				377,301		377,301		L	12/29/2014
712999FD8	CF ABERDEEN EMERGING MARKETS EQUI			4,291,535.340	233,502,438	54.410	233,502,438	244,244,231		3,779,231		(10,741,794)		(10,741,794)		L	04/16/2015
972992911	CF FEDERATED INSTITUTIONAL FIXED			189,813,571.350	2,148,689,628	11.320	2,148,689,628	1,915,710,296				22,777,629		22,777,629		L	11/18/2013
581995ME4	CF PRUDENTIAL INSTL LNG DUR GVT/C			103,312,200.000	997,999,984	9.660	997,999,984	1,035,932,634		2,810,634		(37,932,650)		(37,932,650)		L	05/29/2015
159864107	CHARLES RIV LABS INTL INC			17,131.000	1,204,995	70.340	1,204,995	972,396				229,125		229,125		L	05/01/2015
169656105	CHIPOTLE MEXICAN GRILL INC COM ST			6,822.000	4,127,242	604.990	4,127,242	4,499,866				(372,624)		(372,624)		L	06/23/2015
192422103	COGNEX CORP			58,832.000	2,829,819	48.100	2,829,819	2,419,153		3,719		387,254		387,254		L	06/09/2015
197236102	COLUMBIA BANKING SYSTEM INC			73,158.000	2,380,561	32.540	2,380,561	1,457,534		119,806		455,774		455,774		L	09/13/2013
199908104	COMFORT SYSTEMS USA INC			42,569.000	976,959	22.950	976,959	598,135		3,802		304,368		304,368		L	05/08/2014
204166102	COMMVAULT SYSTEMS INC			28,475.000	1,207,625	42.410	1,207,625	1,296,118				(88,493)		(88,493)		L	06/29/2015
218681104	CORE MARK HOLDING CO INC			37,686.000	2,232,896	59.250	2,232,896	2,496,796		8,846		(263,900)		(263,900)		L	05/21/2015
22160N109	COSTAR GROUP INC			20,988.000	4,224,045	201.260	4,224,045	3,797,412				416,775		416,775		L	06/02/2015
12646R105	CST BRANDS INC			46,764.000	1,826,602	39.060	1,826,602	1,704,031	2,923	9,278		102,466		102,466		L	04/24/2015
252131107	DEXCOM INC			57,061.000	4,563,739	79.980	4,563,739	2,102,575				2,141,095		2,141,095		L	06/02/2015
233203587	DFA INVT DIMENSIONS GROUP INC			3,913,851.720	102,308,084	26.140	102,308,084	103,056,000				(747,916)		(747,916)		L	04/16/2015
25272T104	DIAMOND RESORTS OWNER TRUST COM U			134,091.000	4,230,571	31.550	4,230,571	3,213,670				949,752		949,752		L	06/02/2015
25278X109	DIAMONDBACK ENERGY INC			13,938.000	1,050,646	75.380	1,050,646	885,126				165,520		165,520		L	12/29/2014
25389M877	DIGITALGLOBE INC			189,766.000	5,273,597	27.790	5,273,597	5,473,139				(20,220)		(20,220)		L	06/02/2015
258278100	DORMAN PRODUCTS INC			46,597.000	2,220,813	47.660	2,220,813	2,218,963				1,850		1,850		L	02/18/2015
265504100	DUNKIN BRANDS GROUP INC			45,745.000	2,515,975	55.000	2,515,975	2,420,737		12,122		95,238		95,238		L	06/02/2015
29084Q100	EMCOR GROUP INC			32,892.000	1,571,251	47.770	1,571,251	1,426,753		2,631		137,617		137,617		L	10/15/2014
292562105	ENCORE WIRE CORP			72,245.000	3,199,731	44.290	3,199,731	2,901,144		2,645		336,843		336,843		L	01/29/2015
29265N108	ENERGEN CORP			16,280.000	1,111,924	68.300	1,111,924	1,130,356		922		(171,575)		(171,575)		L	12/29/2014
29413U103	ENVISION HEALTHCARE HLDGS INC			60,459.000	2,386,921	39.480	2,386,921	1,978,585				220,485		220,485		L	06/02/2015
29444U700	EQUINIX INC			10,326.000	2,622,804	254.000	2,622,804	2,224,260		34,425		398,544		398,544		L	01/31/2015
30066A105	EXAMWORKS GROUP INC			50,121.000	1,959,731	39.100	1,959,731	1,624,216				336,498		336,498		L	09/09/2014
336433107	FIRST SOLAR INC			22,609.000	1,062,171	46.980	1,062,171	1,062,171				(34,688)	451,221	(485,909)		L	06/02/2015
34964C106	FORTUNE BRANDS HOME & SEC INC			75,638.000	3,465,733	45.820	3,465,733	3,541,136		9,418		(75,403)		(75,403)		L	06/08/2015
36237H101	G-III APPAREL GROUP LTD			54,558.000	3,838,155	70.350	3,838,155	2,378,200				1,459,955		1,459,955		L	02/10/2015
368736104	GENERAC HLDGS INC			40,884.000	1,625,139	39.750	1,625,139	1,794,702				(169,563)		(169,563)		L	12/29/2014
379577208	GLOBUS MED INC			77,139.000	1,980,158	25.670	1,980,158	1,351,394				176,217		176,217		L	03/25/2015
38268T103	GOPRO INC			52,393.000	2,762,159	52.720	2,762,159	3,148,239				(386,080)		(386,080)		L	06/23/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
413086109	HARMAN INTL INDS INC			23,604.000	2,807,460	118.940	2,807,460	2,628,764		7,318		180,052		180,052		L	06/02/2015
40416M105	HD SUPPLY HLDGS INC			47,348.000	1,665,703	35.180	1,665,703	1,260,667				318,530		318,530		L	06/02/2015
42210P102	HEADWATERS INC			143,184.000	2,608,812	18.220	2,608,812	1,730,603				666,407		666,407		L	12/29/2014
421906108	HEALTHCARE SVCS GRP INC			83,274.000	2,752,206	33.050	2,752,206	1,478,208		40,334		320,682		320,682		L	10/17/2014
422245100	HEALTHWAYS INC			103,242.000	1,236,839	11.980	1,236,839	1,236,839				(4,461)	628,370	(632,831)		L	05/01/2015
422368100	HEARTWARE INTERNATIONAL INC			32,865.000	2,388,957	72.690	2,388,957	2,979,696				(410,127)		(410,127)		L	06/02/2015
43300A104	HILTON WORLDWIDE HLDGS INC			91,775.000	2,528,401	27.550	2,528,401	2,431,855				96,546		96,546		L	06/26/2015
40425J101	HMS HOLDINGS CORP			113,258.000	1,944,640	17.170	1,944,640	2,242,807				(298,168)		(298,168)		L	05/08/2015
436440101	HOLOGIC INC			73,500.000	2,797,410	38.060	2,797,410	2,452,785				344,625		344,625		L	06/02/2015
436893200	HOME BANCSHARES INC			59,752.000	2,184,533	36.560	2,184,533	902,510		24,921		226,493		226,493		L	12/29/2014
440694305	HORSEHEAD HLDG CORP			63,369.000	742,685	11.720	742,685	807,955				(65,270)		(65,270)		L	01/23/2015
450828108	IBERIABANK CORP			29,041.000	1,981,467	68.230	1,981,467	1,500,345	9,874	40,771		(14,820)		(14,820)		L	12/29/2014
45245E109	IMAX CORP COM			96,827.000	3,899,223	40.270	3,899,223	2,664,142				1,117,784		1,117,784		L	06/02/2015
45337C102	INCYTE CORP			13,717.000	1,429,449	104.210	1,429,449	762,255				657,161		657,161		L	12/29/2014
45780L104	INOGEN INC COM			46,350.000	2,067,210	44.600	2,067,210	1,107,107				960,103		960,103		L	12/11/2014
45784P101	INSULET CORP			96,483.000	2,989,526	30.985	2,989,526	3,348,672				(537,679)		(537,679)		L	06/02/2015
46120E602	INTUITIVE SURGICAL INC			8,254.000	3,999,063	484.500	3,999,063	4,304,036				(304,973)		(304,973)		L	06/11/2015
464330109	ISIS PHARMACEUTICALS INC			18,633.000	1,072,329	57.550	1,072,329	1,251,977				(179,648)		(179,648)		L	06/02/2015
48123V102	J2 GLOBAL INC			47,250.000	3,210,165	67.940	3,210,165	1,344,479		47,726		807,030		807,030		L	01/31/2012
466367109	JACK IN THE BOX INC			45,031.000	3,969,933	88.160	3,969,933	1,993,260		25,490		1,275,278		1,275,278		L	05/20/2014
48273J107	K2M GROUP HLDGS INC			88,135.000	2,117,003	24.020	2,117,003	1,727,318				389,685		389,685		L	06/17/2015
485170302	KANSAS CITY SOUTHERN			25,126.000	2,291,491	91.200	2,291,491	2,820,991	7,282	22,660		(529,500)		(529,500)		L	06/26/2015
485865109	KATE SPADE & COMPANY COM			100,772.000	2,170,629	21.540	2,170,629	2,170,629					956,365	(956,365)		L	06/29/2015
515098101	LANDSTAR SYSTEM INC			45,959.000	3,073,278	66.870	3,073,278	3,098,644		3,857		(21,967)		(21,967)		L	06/02/2015
50187A107	LHC GROUP INC COM			55,929.000	2,139,284	38.250	2,139,284	1,387,730				751,554		751,554		L	03/19/2015
55405Y100	MA COM TECHNOLOGY SOLUTIONS			40,761.000	1,559,108	38.250	1,559,108	1,324,737				234,372		234,372		L	04/29/2015
55608B105	MACQUARIE INFRASTR CO LLC			29,237.000	2,415,853	82.630	2,415,853	1,492,345		60,609		705,027		705,027		L	04/04/2014
556269108	MADDEN STEVEN LTD			58,251.000	2,491,978	42.780	2,491,978	1,957,124				512,207		512,207		L	12/29/2014
573284106	MARTIN MARIETTA MATLS INC			13,094.000	1,852,932	141.510	1,852,932	1,574,689		5,238		278,243		278,243		L	12/29/2014
575385109	MASONITE INTL CORP NEW			28,239.000	1,979,836	70.110	1,979,836	1,886,597				93,239		93,239		L	04/29/2015
576485205	MATADOR RES CO			55,603.000	1,390,075	25.000	1,390,075	1,141,724				(120,003)		(120,003)		L	10/15/2014
594972408	MICROSTRATEGY INC			11,747.000	1,997,930	170.080	1,997,930	1,882,248				115,682		115,682		L	11/17/2014
596278101	MIDDLEBY CORP			12,135.000	1,361,911	112.230	1,361,911	1,263,250				98,662		98,662		L	06/02/2015
N51488117	MOBILEYE N V AMSTELVEEN			62,856.000	3,342,054	53.170	3,342,054	2,332,165				1,009,889		1,009,889		L	06/02/2015
246994925	MONDRIAN INTL EQUITY FUND LP			45,789,835.530	1,418,940,002	30.988	1,418,940,002	1,268,097,241		113,089,339		(193,353,855)	847	(193,354,702)		L	04/01/2015
61022P100	MONOTYPE IMAGING HOLDINGS INC			71,266.000	1,718,223	24.110	1,718,223	886,461	7,127	28,108		(289,340)		(289,340)		L	09/05/2012
610236101	MONRO MUFFLER BRAKE INC			36,351.000	2,259,578	62.160	2,259,578	1,949,527		18,823		310,051		310,051		L	01/29/2015
61174X109	MONSTER BEVERAGE CORP NEW			25,794.000	3,456,912	134.020	3,456,912	2,608,768				848,144		848,144		L	06/29/2015
624758108	MUELLER WATER PRODUCTS INC			156,171.000	1,421,156	9.100	1,421,156	1,375,458		16,355		72,350		72,350		L	10/15/2014
N59465109	Mylan NV			48,185.000	3,269,834	67.860	3,269,834	2,768,941				500,894		500,894		L	03/04/2015
64110L106	NETFLIX INC COM STK			5,207.000	3,420,687	656.940	3,420,687	1,697,282				1,723,405		1,723,405		L	01/13/2015
64829B100	NEW RELIC INC			4,634.000	163,070	35.190	163,070	139,182				23,888		23,888		L	12/12/2014
629337106	NN INC			38,263.000	976,472	25.520	976,472	924,603				51,869		51,869		L	06/26/2015
665859104	NORTHERN TR CORP			40,704.000	3,112,228	76.460	3,112,228	2,796,333	14,149	25,081		315,895		315,895		L	06/08/2015
67091K203	NUVERRA ENVIRONMENTAL SOLUTIONS			1,046.000	6,558	6.270	6,558					6,558		6,558		L	06/26/2015
N6596X109	NXP SEMICONDUCTORS N V			41,639.000	4,088,950	98.200	4,088,950	1,738,710				1,450,163		1,450,163		L	10/20/2014
67072V103	NXSTAGE MEDICAL INC			123,149.000	1,759,184	14.285	1,759,184	1,643,544				(10,468)		(10,468)		L	11/11/2013
679580100	OLD DOMINION FREIGHT LINES INC			23,233.000	1,593,900	68.605	1,593,900	710,017				114,423		114,423		L	10/02/2013
671044105	OSI SYSTEMS INC			10,572.000	748,392	70.790	748,392	733,521				14,871		14,871		L	08/28/2014
691497309	OXFORD INDS INC			23,886.000	2,088,831	87.450	2,088,831	1,667,111		20,684		514,915		514,915		L	08/04/2014
69840W108	PANERA BREAD CO			18,250.000	3,189,553	174.770	3,189,553	3,025,239				370,546		370,546		L	06/02/2015
703481101	PATTERSON-UTI ENERGY INC			92,998.000	1,749,757	18.815	1,749,757	1,725,910		16,619		23,847		23,847		L	03/26/2015
69327R101	PDC ENERGY INC			20,427.000	1,095,704	53.640	1,095,704	851,926				243,778		243,778		L	01/14/2015
69336V101	PGT INC			90,975.000	1,320,047	14.510	1,320,047	864,617				455,431		455,431		L	01/02/2015
723787107	PIONEER NAT RES CO			7,272.000	1,008,554	138.690	1,008,554	1,266,352		340		(286,714)		(286,714)		L	12/29/2014
72766Q105	PLATFORM SPECIALTY PRODS CORP			121,729.000	3,113,828	25.580	3,113,828	3,070,114				43,714		43,714		L	01/07/2015
69344F106	PMC-SIERRA INC			174,257.000	1,491,640	8.560	1,491,640	1,566,620				(74,980)		(74,980)		L	06/29/2015
227999810	PRUDENTIAL INST ENHANCED INDEX FD			1873504598.830	2,711,804,232	1.447	2,711,804,232	2,502,722,322		68,858,293		(13,446,631)	115,028	(13,561,659)		U	06/28/2013
75606N109	REALPAGE INC			99,922.000	1,905,513	19.070	1,905,513	2,107,639				(202,126)		(202,126)		L	06/17/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
75886F107	REGENERON PHARMACEUTICALS			5,633.000	2,873,562	510.130	2,873,562	712,712				1,282,409		1,282,409		L	03/04/2013
75971M108	REMY INTL INC															L	03/05/2015
761283100	RESTORATION HARDWARE HLDGS INC			21,471.000	2,096,214	97.630	2,096,214	1,444,359				98,337		98,337		L	01/06/2014
76169B102	REXNORD CORP			22,957.000	548,902	23.910	548,902	606,455				(72,756)		(72,756)		L	01/20/2015
767744105	RITCHIE BROS AUCTIONEERS			73,550.000	2,053,516	27.920	2,053,516	1,760,328		34,752		293,188		293,188		L	12/30/2014
Y7542C106	SCORPIO TANKERS INC			95,881.000	967,439	10.090	967,439	963,109		11,985		4,331		4,331		L	04/24/2015
81762P102	SERVICENOW INC			30,937.000	2,298,928	74.310	2,298,928	2,217,872				69,735		69,735		L	06/02/2015
825690100	SHUTTERSTOCK INC			49,374.000	2,895,291	58.640	2,895,291	3,244,444				(493,409)		(493,409)		L	06/19/2015
826919102	SILICON LABORATORIES INC			41,963.000	2,266,422	54.010	2,266,422	1,827,943				212,851		212,851		L	02/11/2015
835451105	SONIC CORP			63,304.000	1,823,155	28.800	1,823,155	1,291,098		5,697		417,639		417,639		L	09/26/2014
840441109	SOUTH ST CORP			20,296.000	1,542,293	75.990	1,542,293	661,585		24,702		304,237		304,237		L	06/30/2014
86732Y109	SUNEDISON INC			75,015.000	2,243,699	29.910	2,243,699	1,488,378				542,285		542,285		L	06/02/2015
86881L106	SURGICAL CARE AFFILIATES INC COM			45,422.000	1,743,296	38.380	1,743,296	1,430,568				312,729		312,729		L	12/22/2014
87482X101	TALMER BANCORP INC			100,491.000	1,683,224	16.750	1,683,224	1,394,346		2,258		288,878		288,878		L	05/07/2015
H84989104	TE CONNECTIVITY LTD			48,286.000	3,104,790	64.300	3,104,790	2,955,407		53,836		149,383		149,383		L	12/29/2014
87918A105	TELADOC INC			1,400.000	42,523	30.373	42,523	26,600				15,923		15,923		L	06/30/2015
88160R101	TESLA MTRS INC			14,624.000	3,923,034	268.260	3,923,034	2,971,054				951,981		951,981		L	03/18/2015
883203101	TEXTRON INC			72,535.000	3,237,237	44.630	3,237,237	2,757,388	1,451	4,995		457,051		457,051		L	06/02/2015
899035505	TUESDAY MORNING CORP			70,352.000	792,515	11.265	792,515	792,515				(119,666)	452,589	(572,255)		L	01/29/2015
902252105	TYLER TECHNOLOGIES INC			17,118.000	2,214,727	129.380	2,214,727	1,667,577				616,346		616,346		L	06/02/2015
904214103	UMPQUA HLDGS CORP			99,067.000	1,782,215	17.990	1,782,215	1,282,203	14,860	63,392		12,984		12,984		L	12/29/2014
782997977	US TIPS INDEX FUND			182,781,339.890	2,562,594,385	14.020	2,562,594,385	2,345,877,018	5,139,354	15,161,764		(50,702,032)		(50,702,032)		L	06/30/2015
92206J206	VANGUARD DMIF			22,363,731.780	446,603,724	19.970	446,603,724	451,339,434		7,114,434		(4,735,710)		(4,735,710)		L	06/25/2015
922040209	VANGUARD INST INDEX FUND			12,029,062.400	2,267,718,844	188.520	2,267,718,844	1,105,586,745		65,455,109		103,488,371		103,488,371		U	06/19/2015
922908389	VANGUARD MID CAP INDEX FUND TR			1,133,593.500	194,672,012	171.730	194,672,012	81,172,011		4,615,152		12,971,753		12,971,753		L	03/24/2015
922908819	VANGUARD SMALL CAP INDEX FUND			4,608,961.560	174,126,568	37.780	174,126,568	113,927,666		2,499,830		8,879,504		8,879,504		L	03/24/2015
922908785	VANGUARD SMALL CAP VALUE FUND			8,972,178.650	232,469,149	25.910	232,469,149	238,476,400				(6,007,251)		(6,007,251)		L	04/30/2015
922475108	VEEVA SYS INC			129,654.000	3,634,202	28.030	3,634,202	3,209,903				424,298		424,298		L	06/24/2015
92342Y109	VERIFONE SYS INC			56,712.000	1,925,940	33.960	1,925,940	1,739,259				(121,426)		(121,426)		L	03/27/2015
92343X100	VERINT SYS INC			47,706.000	2,897,901	60.745	2,897,901	2,218,919				557,922		557,922		L	04/01/2014
963320106	WHIRLPOOL CORP			13,418.000	2,321,985	173.050	2,321,985	1,952,791		47,546		386,168		386,168		L	06/02/2015
966244105	WHITEWAVE FOODS CO			38,611.000	1,887,306	48.880	1,887,306	708,670				637,468		637,468		L	09/13/2013
966837106	WHOLE FOODS MKT INC			70,250.000	2,770,660	39.440	2,770,660	3,410,958	9,133	12,096		(640,298)		(640,298)		L	06/02/2015
978097103	WOLVERINE WORLD WIDE INC			41,473.000	1,181,151	28.480	1,181,151	1,422,657	2,488			(241,506)		(241,506)		L	04/27/2015
98138H101	WORKDAY INC			44,389.000	3,390,876	76.390	3,390,876	3,808,646				(417,771)		(417,771)		L	04/13/2015
98310W108	WYNDHAM WORLDWIDE CORP			35,047.000	2,870,700	81.910	2,870,700	2,493,646		31,521		155,146		155,146		L	06/30/2015
98954M101	ZILLOW GROUP INC			35,733.000	3,099,480	86.740	3,099,480	3,633,505				(534,025)		(534,025)		L	06/02/2015
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					13,811,396,758	XXX	13,811,396,758	11,671,794,862	5,212,710	284,498,291		(131,025,483)	2,648,254	(133,673,737)		XXX	XXX
9799999 Total Common Stocks					13,811,396,758	XXX	13,811,396,758	11,671,794,862	5,212,710	284,498,291		(131,025,483)	2,648,254	(133,673,737)		XXX	XXX
9899999 Total Preferred and Common Stocks					13,811,396,758	XXX	13,811,396,758	11,671,794,862	5,212,710	284,498,291		(131,025,483)	2,648,254	(133,673,737)		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues .....2, the total $ value (included in Column 8) of all such issues $...4,979,523,075.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810RJ9	US TREASURY BONDS		05/01/2015	CHASE SECURITIES INC	X X X	129,464,844	125,000,000	1,781,768
912810RK6	US TREASURY BONDS		06/09/2015	BANC AMER SECUR MONTGOM	X X X	3,047,734	3,500,000	28,280
912828F47	US TREASURY NOTES		10/06/2014	BANC AMER SECUR MONTGOM	X X X	49,964,844	50,000,000	6,181
912828G61	US TREASURY NOTES		12/03/2014	VENDOR CODE NESB NOT IN T	X X X	24,870,117	25,000,000	8,242
912828J27	US TREASURY NOTES		05/01/2015	VARIOUS	X X X	98,953,125	100,000,000	441,989
912828J92	US TREASURY NOTES		04/28/2015	BANC AMER SECUR MONTGOM	X X X	49,958,984	50,000,000	20,492
912828K58	US TREASURY NOTES		05/06/2015	GOLDMAN SACHS & CO	X X X	19,796,094	20,000,000	8,220
912828PS3	US TREASURY NOTES		10/06/2014	RBS SECURITIES INC	X X X	25,577,148	25,000,000	95,109
912828TT7	US TREASURY NOTES		10/06/2014	CHASE SECURITIES INC	X X X	50,068,359	50,000,000	60,451
912828XE5	US TREASURY NOTES		06/26/2015	CHASE SECURITIES INC	X X X	34,604,883	35,000,000	44,467
0599999 Subtotal - Bonds - U.S. Governments						486,306,132	483,500,000	2,495,199
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063A5G5	CALIFORNIA ST GO		04/30/2015	CAPITAL CHANGE	X X X	5,195,520	5,125,000	
167725AC4	CHICAGO ILL TRAN AUTH SALES &		05/29/2015	VARIOUS	X X X	8,468,663	6,800,000	196,066
64972FT30	NEW YORK N Y CITY MUN WTR FIN		05/04/2015	CITIGROUP GLOBAL/SMITH BA	X X X	5,898,396	4,600,000	103,859
64971M4P4	NEW YORK N Y CITY TRANSITIONAL FIN		06/02/2015	BARCLAYS CAPITAL FIXED	X X X	605,340	500,000	9,486
79741TAR5	SAN DIEGO CNTY CALIF WTR AUTH		05/04/2015	RAYMOND JAMES/FI	X X X	6,010,016	4,550,000	4,655
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						26,177,935	21,575,000	314,066
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
544646ZR6	LOS ANGELES CALIF UNI SCHOOL DIST		04/30/2015	CAPITAL CHANGE	X X X	5,750,000	5,750,000	
73358WJA3	PORT AUTH N Y & N J 4.458% 10-01-		05/06/2015	BARCLAYS CAPITAL FIXED	X X X	7,071,146	6,825,000	32,692
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						12,821,146	12,575,000	32,692
Bonds - U.S. Special Revenue, Special Assessment								
3128MEB26	FHLMC GOLD POOL #G15257		05/15/2015	BARCLAYS CAPITAL FIXED	X X X	17,955,932	16,720,205	27,867
31300MS95	FHLMC POOL #849544		05/27/2015	GOLDMAN SACHS & CO	X X X	11,401,200	11,061,994	18,949
3138WAAK3	FNMA PASS-THRU POOL #AS0909		07/01/2014	CHASE SECURITIES INC	X X X	9,664,078	8,904,420	
3138ENQP7	FNMA PASS-THRU POOL AL5861		10/06/2014	GOLDMAN SACHS & CO	X X X	5,392,201	4,951,232	8,046
3138ENSV2	FNMA PASS-THRU POOL AL5931		10/16/2014	CREDIT SUISSE 1ST BOSTON	X X X	10,717,309	10,119,619	16,725
3138L9KX9	FNMA POOL #AM8409		05/15/2015	NOMURA SECURITIES INTL	X X X	2,689,164	2,642,000	4,197
3138L9PT3	FNMA POOL #AM8533		05/13/2015	KGS ALPHA CAPITAL MARKETS	X X X	5,609,682	5,555,000	8,499
3138L9RX2	FNMA POOL #AM8601		05/12/2015	RAYMOND JAMES/FI	X X X	3,990,469	4,000,000	4,884
3138L9WY4	FNMA POOL #AM8762		05/13/2015	MORGAN STANLEY & CO NY	X X X	23,059,375	23,500,000	52,875
3138L95K4	FNMA POOL #AM8949		05/21/2015	GOLDMAN SACHS & CO	X X X	5,201,306	5,300,000	7,314
3138LAGP8	FNMA POOL #AM9205		05/20/2015	DUNCAN WILLIAMS INC	X X X	6,732,172	6,550,000	10,906
3138LAGQ6	FNMA POOL #AM9206		05/20/2015	DUNCAN WILLIAMS INC	X X X	4,505,776	4,383,850	7,299
646139X83	NEW JERSEY ST TPK AUTH TPK REV REV		04/30/2015	CAPITAL CHANGE	X X X	5,500,000	5,500,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						112,418,664	109,188,319	167,561
Bonds - Industrial and Miscellaneous (Unaffiliated)								
90131HBF1	21ST CENTY FOX AMER INC		04/06/2015	CAPITAL CHANGE	X X X	4,583,961	4,525,000	
90131HBK0	21ST CENTY FOX AMER INC		05/01/2015	VARIOUS	X X X	11,759,322	9,171,000	13,003
00507UAS0	ACTAVIS FUNDING SCS		03/03/2015	CHASE SECURITIES INC	X X X	7,149,529	7,175,000	
00507UAU5	ACTAVIS FUNDING SCS		05/01/2015	CREDIT SUISSE 1ST BOSTON	X X X	4,803,456	4,800,000	34,200
007634AA6	AEGON FUNDING CORP		04/30/2015	CAPITAL CHANGE	X X X	7,627,122	7,200,000	
02582JGS3	AMERICAN EXPRESS CREDIT 2014-2		10/06/2014	VARIOUS	X X X	22,976,914	23,000,000	18,060
00184AAC9	AOL TIME WARNER INC		04/30/2015	CAPITAL CHANGE	X X X	5,058,506	3,975,000	
001957BD0	AT&T CORP		04/30/2015	CAPITAL CHANGE	X X X	4,454,037	3,575,000	
06051GEN5	BANK AMER CORP		05/04/2015	BARCLAYS CAPITAL FIXED	X X X	7,850,650	6,436,000	94,458

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051GFH7	BANK OF AMERICA CORP		08/21/2014	BANC AMER SECUR MONTGOM	X X X	3,422,500	3,425,000	
06738EAC9	BARCLAYS PLC		06/30/2015	VARIOUS	X X X	15,120,073	15,250,000	41,927
075887BG3	BECTON DICKINSON & CO		05/05/2015	JEFFERIES & CO BONDS DIRE	X X X	4,873,571	4,700,000	87,466
05579T5G7	BNP PARIBAS US MTN		05/05/2015	BNP PARIBAS SECUR BOND	X X X	15,412,594	15,400,000	22,454
10112RAU8	BOSTON PPTYS LTD PARTNERSHIP		05/19/2015	WACHOVIA CAPITAL MARKETS	X X X	5,314,879	5,115,000	60,299
12189LAU5	BURLINGTON NORTHN SANTA FE CP		05/01/2015	DEUTSCHE BANK SECURITIES	X X X	2,930,060	2,800,000	23,003
13645RAQ7	CANADIAN PAC RY CO NEW		05/19/2015	RBC DAIN RAUSCHER	X X X	1,146,289	950,000	19,270
14040HBG9	CAPITAL ONE FINL CORP		05/05/2015	BNP PARIBAS SECUR BOND	X X X	4,864,000	5,000,000	41,333
149123BS9	CATERPILLAR INC DEL		06/03/2015	DEUTSCHE BANK SECURITIES	X X X	1,412,499	1,265,000	2,010
171232AQ4	CHUBB CORP		05/04/2015	VARIOUS	X X X	5,566,380	5,000,000	58,667
125509BH1	CIGNA CORPORATION		05/04/2015	DEUTSCHE BANK SECURITIES	X X X	2,967,486	2,350,000	69,051
125509BQ1	CIGNA CORPORATION		05/15/2015	STERNE AGEE & LEACH INC	X X X	708,532	575,000	6,099
172967DR9	CITIGROUP INC		05/01/2015	CITIGROUP GLOBAL/SALOMON	X X X	3,567,128	3,050,000	36,844
172967HE4	CITIGROUP INC		05/01/2015	MORGAN STANLEY & CO NY	X X X	1,491,723	1,350,000	33,227
20030NAV3	COMCAST CORP NEW		05/01/2015	MORGAN STANLEY & CO NY	X X X	2,850,099	2,100,000	32,839
20825CAQ7	CONOCOPHILLIPS		05/06/2015	BNP PARIBAS SECUR BOND	X X X	7,700,880	6,000,000	108,333
20826FAD8	CONOCOPHILLIPS CO		11/06/2014	CITIGROUP GLOBAL/SALOMON	X X X	2,495,575	2,500,000	
224044BV8	COX COMMUNICATIONS INC NEW		05/01/2015	MORGAN STANLEY & CO NY	X X X	4,896,504	3,600,000	54,438
12626PAM5	CRH AMER INC		05/28/2015	BANC AMER SECUR MONTGOM	X X X	7,726,739	7,700,000	4,521
12626PAN3	CRH AMER INC		05/21/2015	BANC AMER SECUR MONTGOM	X X X	5,048,421	5,100,000	769
126408GS6	CSX CORP		05/05/2015	RBC DAIN RAUSCHER	X X X	1,081,812	850,000	1,175
126408GW7	CSX CORP		05/01/2015	MERRILL PROFSNL CLEARING	X X X	3,862,801	3,525,000	72,556
25746UCC1	DOMINION RES INC 4.7% DUE 12-01-2		05/27/2015	VARIOUS	X X X	2,785,711	2,700,000	38,285
25746UBY4	DOMINION RES INC VA NEW		09/24/2014	MORGAN STANLEY & CO NY	X X X	11,225,000	11,225,000	
260543CE1	DOW CHEM CO 5.25% DUE 11-15-2041		05/08/2015	MORGAN STANLEY & CO NY	X X X	998,131	925,000	24,011
260543BJ1	DOW CHEMICAL CO		04/30/2015	CAPITAL CHANGE	X X X	3,507,854	3,000,000	
278062AE4	EATON CORP PLC		05/20/2015	BARCLAYS CAPITAL FIXED	X X X	4,943,537	5,150,000	14,248
29268BAF8	ENEL FIN INTL S A		04/30/2015	VARIOUS	X X X	6,642,696	6,525,000	56,833
26884ABE2	ERP OPER LTD 4.5% DUE 06-01-2045		05/11/2015	CITIGROUP GLOBAL/SALOMON	X X X	6,724,485	6,750,000	
26884AAD5	ERP OPER LTD PARTNERSHIP		07/16/2014	WACHOVIA CAPITAL MARKETS	X X X	1,247,577	940,000	30,835
26884AAZ6	ERP OPER LTD PARTNERSHIP		05/22/2015	WACHOVIA CAPITAL MARKETS	X X X	1,267,634	1,150,000	24,082
26884ABB8	ERP OPER LTD PARTNERSHIP		05/15/2015	WACHOVIA CAPITAL MARKETS	X X X	1,175,565	1,150,000	19,981
26884ABD4	ERP OPER LTD PARTNERSHIP		06/22/2015	VARIOUS	X X X	6,605,479	6,675,000	10,474
30161NAL5	EXELON CORP		06/08/2015	GOLDMAN SACHS & CO	X X X	1,619,540	1,625,000	
31410HAQ4	FEDERATED DEPT STORES INC		04/30/2015	CAPITAL CHANGE	X X X	1,277,430	1,500,000	
31428XBB1	FEDEX CORP		05/04/2015	BARCLAYS CAPITAL FIXED	X X X	2,821,890	3,000,000	40,317
345397XA6	FORD MOTOR CREDIT CO LLC		01/06/2015	GOLDMAN SACHS & CO	X X X	6,400,000	6,400,000	
345397WK5	FORD MTR CR CO LLC 4.375% DUE 08-		05/06/2015	DEUTSCHE BANK SECURITIES	X X X	5,000,518	4,700,000	54,262
36962G3A0	GENERAL ELEC CAP CORP MTN BE		05/19/2015	VARIOUS	X X X	7,805,500	5,975,000	99,865
423074AV5	HEINZ H J CO		06/23/2015	BARCLAYS CAPITAL FIXED	X X X	2,091,726	2,100,000	
428236BR3	HEWLETT PACKARD CO		06/30/2015	VARIOUS	X X X	5,409,175	5,050,000	53,600
404280AH2	HSBC HLDGS PLC		05/04/2015	GOLDMAN SACHS & CO	X X X	654,770	525,000	4,929
46625HHV5	JPMORGAN CHASE & CO		05/01/2015	CHASE SECURITIES INC	X X X	7,885,297	6,700,000	21,496
494550BP0	KINDER MORGAN ENERGY PARTNERS		01/30/2015	CHASE SECURITIES INC	X X X	3,526,541	3,476,000	73,865
494550BU9	KINDER MORGAN ENERGY PARTNERS		05/01/2015	BANC AMER SECUR MONTGOM	X X X	4,996,268	5,050,000	50,149
49456BAF8	KINDER MORGAN INC DEL		01/06/2015	VARIOUS	X X X	15,147,384	15,000,000	55,470
500472AC9	KONINKLIJKE PHILIPS N V		05/06/2015	VARIOUS	X X X	5,037,009	3,944,000	44,393
500472AE5	KONINKLIJKE PHILIPS N V		05/05/2015	CANTOR FITZGERALD & CO 73	X X X	2,813,352	2,679,000	19,720
532457BJ6	LILLY ELI & CO		05/28/2015	JEFFERIES & CO	X X X	655,298	700,000	6,259
53944YAA1	LLOYDS BKG GROUP PLC		05/05/2015	VENDOR CODE LLYO NOT IN T	X X X	2,954,288	2,900,000	1,450
539830BB4	LOCKHEED MARTIN CORP		06/03/2015	DEUTSCHE BANK SECURITIES	X X X	2,445,744	2,593,000	50,715
55616XAM9	MACYS RETAIL HLDGS INC		06/10/2015	IMPERIAL CAPITAL LLC	X X X	1,153,560	1,200,000	
585055BP0	MEDTRONIC INC		05/01/2015	CHASE SECURITIES INC	X X X	7,674,264	7,200,000	47,175
59562VBD8	MIDAMERICAN ENERGY HLDGS NEW		05/05/2015	BARCLAYS CAPITAL FIXED	X X X	2,105,633	1,850,000	45,785

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
655664AH3	NORDSTROM INC		04/30/2015	CAPITAL CHANGE	X X X	3,731,656	4,100,000	
655844BH0	NORFOLK SOUTHERN CORP		05/19/2015	CITIGROUP GLOBAL/SALOMON	X X X	3,270,035	3,100,000	21,242
655844BQ0	NORFOLK SOUTHERN CORP		05/28/2015	CHASE SECURITIES INC	X X X	1,596,288	1,600,000	
66989HAH1	NOVARTIS CAPITAL CORP		06/11/2015	VARIOUS	X X X	6,515,933	6,280,000	22,819
743862AA2	PROVIDENT COS INC		05/01/2015	VENDOR CODE SAND NOT IN T	X X X	2,020,000	1,600,000	16,433
05581JAA2	PVTPL BNSF RY CO 2015-1 PASS THRU		06/11/2015	MORGAN STANLEY & CO NY	X X X	2,400,000	2,400,000	
771196AU6	PVTPL ROCHE HLDGS INC GTD NT 144A		05/05/2015	CREDIT SUISSE 1ST BOSTON	X X X	7,249,700	5,000,000	65,139
878742AW5	TECK RESOURCES LTD		06/30/2015	VARIOUS	X X X	1,470,272	1,800,000	51,701
88732JAN8	TIME WARNER CABLE INC		05/05/2015	CHASE SECURITIES INC	X X X	4,965,324	4,550,000	117,175
89190AAC4	TOYOTA AUTO RECEIVABLES 2014-C		01/05/2015	VARIOUS	X X X	9,799,267	9,800,000	30
89417EAD1	TRAVELERS COMPANIES INC		05/27/2015	CITIGROUP GLOBAL/SALOMON	X X X	3,169,714	2,425,000	69,280
89417EAH2	TRAVELERS COMPANIES INC		05/28/2015	CITIGROUP GLOBAL/SALOMON	X X X	4,168,535	3,500,000	16,124
907818DZ8	UNION PAC CORP		05/01/2015	DEUTSCHE BANK SECURITIES	X X X	7,940,625	7,700,000	98,528
91324PAR3	UNITEDHEALTH GROUP INC		05/27/2015	CREDIT SUISSE 1ST BOSTON	X X X	5,595,208	4,515,000	43,200
91324PBK7	UNITEDHEALTH GROUP INC		05/01/2015	GOLDMAN SACHS & CO	X X X	1,937,771	1,390,000	21,502
91412F7Y7	UNIVERSITY CALIF REVS 5.77% 05-15		05/11/2015	RAYMOND JAMES/FI	X X X	5,578,240	4,515,000	128,041
92343VBT0	VERIZON COMMUNICATIONS INC		04/30/2015	CAPITAL CHANGE	X X X	3,970,349	3,975,000	
92343VCU6	VERIZON COMMUNICATIONS INC		03/15/2015	CAPITAL CHANGE	X X X	9,469,220	10,980,860	
92976GAJ0	WACHOVIA BK NATL ASSN MTN SUB		06/03/2015	VARIOUS	X X X	6,203,269	4,700,000	116,421
931142CK7	WAL-MART STORES INC		05/01/2015	BARCLAYS CAPITAL FIXED	X X X	8,137,860	6,000,000	87,750
94973VBB2	WELLPOINT INC		05/04/2015	UBS WARBURG LLC	X X X	4,957,872	4,800,000	69,440
94974BGE4	WELLS FARGO CO MTN BE		05/04/2015	CHASE SECURITIES INC	X X X	1,439,421	1,425,000	552
984121CB7	XEROX CORP		05/19/2015	CHASE SECURITIES INC	X X X	2,369,919	2,095,000	61,517
98978VAH6	ZOETIS INC		05/01/2015	UBS WARBURG LLC	X X X	5,025,700	5,000,000	62,014
404280AG4	HSBC HOLDINGS PLC	R	05/01/2015	HSBC SECURITIES INC	X X X	5,273,035	4,228,000	3,054
822582AD4	SHELL INTERNATIONAL FIN	R	05/04/2015	MORGAN STANLEY & CO NY	X X X	7,826,715	5,850,000	147,103
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						443,404,826	411,147,860	3,043,266
8399997 Subtotal - Bonds - Part 3						1,081,128,703	1,037,986,179	6,052,784
8399998 Summary item from Part 5 for Bonds						659,001,504	648,272,409	2,843,516
8399999 Subtotal - Bonds						1,740,130,207	1,686,258,589	8,896,300
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
003654100	ABIOMED INC		10/14/2014	VARIOUS	37,671.000	945,256	X X X	
00508Y102	ACUITY BRANDS INC		06/02/2015	VARIOUS	9,508.000	1,222,728	X X X	
006739106	ADDUS HOMECARE CORP		03/17/2015	VARIOUS	95,190.000	2,162,425	X X X	
00751Y106	ADVANCE AUTO PARTS INC		06/02/2015	VARIOUS	24,985.000	3,555,773	X X X	
00766T100	AECOM TECHNOLOGY CORP		06/02/2015	VARIOUS	113,558.000	3,692,769	X X X	
00971T101	AKAMAI TECHNOLOGIES INC		03/05/2015	VARIOUS	25,452.000	1,571,750	X X X	
G0177J108	ALLERGAN PLC		06/15/2015	CAPITAL CHANGE	12,815.000	1,403,158	X X X	
02043Q107	ALNYLAM PHARMACEUTICALS INC		06/02/2015	VARIOUS	1,909.000	175,027	X X X	
031100100	AMETEK INC		06/08/2015	VARIOUS	53,942.000	2,887,329	X X X	
03765N108	APIGEE CORP		04/23/2015	MORGAN STANLEY & CO NY	6,200.000	105,400	X X X	
040413106	ARISTA NETWORKS INC		06/03/2015	VARIOUS	46,174.000	3,082,721	X X X	
04685W103	ATHENAHEALTH INC		06/03/2015	VARIOUS	15,042.000	1,775,338	X X X	
075887109	BECTON DICKINSON & CO		12/29/2014	VARIOUS	29,164.000	3,820,629	X X X	
077454106	BELDEN INC		12/03/2014	VARIOUS	17,938.000	1,243,581	X X X	
101137107	BOSTON SCIENTIFIC CORP		06/26/2015	VARIOUS	193,637.000	3,516,024	X X X	
122017106	BURLINGTON STORES INC		05/15/2015	VARIOUS	48,839.000	2,139,933	X X X	
144577103	CARRIZO OIL & GAS INC		01/27/2015	VARIOUS	24,074.000	1,055,117	X X X	
12504L109	CBRE GROUP INC		06/02/2015	VARIOUS	45,810.000	1,541,664	X X X	
12514G108	CDW CORP		06/08/2015	VARIOUS	83,726.000	3,163,004	X X X	
156782104	CERNER CORP COM		12/29/2014	VARIOUS	32,620.000	1,852,487	X X X	

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712999FD8	CF ABERDEEN EMERGING MARKETS EQUI		04/16/2015	v	4,291,535.340	244,244,231	X X X	
581995ME4	CF PRUDENTIAL INSTL LNG DUR GVT/C		05/29/2015	v	103,312,200.000	1,035,932,634	X X X	
159864107	CHARLES RIV LABS INTL INC		05/01/2015	VARIOUS	6,907.000	428,681	X X X	
169656105	CHIPOTLE MEXICAN GRILL INC COM ST		06/23/2015	VARIOUS	6,890.000	4,546,029	X X X	
192422103	COGNEX CORP		06/09/2015	VARIOUS	52,146.000	2,185,823	X X X	
204166102	COMMVAULT SYSTEMS INC		06/29/2015	VARIOUS	28,475.000	1,296,118	X X X	
218681104	CORE MARK HOLDING CO INC		05/21/2015	VARIOUS	42,481.000	2,827,741	X X X	
22160N109	COSTAR GROUP INC		06/02/2015	VARIOUS	15,882.000	2,999,654	X X X	
12646R105	CST BRANDS INC		04/24/2015	RAYMOND JAMES	11,262.000	499,317	X X X	
252131107	DEXCOM INC		06/02/2015	VARIOUS	15,040.000	756,090	X X X	
233203587	DFA INVT DIMENSIONS GROUP INC		04/16/2015	v	3,913,851.720	103,056,000	X X X	
25272T104	DIAMOND RESORTS OWNER TRUST COM U		06/02/2015	VARIOUS	117,552.000	2,895,956	X X X	
25278X109	DIAMONDBACK ENERGY INC		12/29/2014	VARIOUS	14,388.000	912,001	X X X	
25389M877	DIGITALGLOBE INC		06/02/2015	VARIOUS	19,209.000	552,333	X X X	
258278100	DORMAN PRODUCTS INC		02/18/2015	VARIOUS	47,761.000	2,277,134	X X X	
265504100	DUNKIN BRANDS GROUP INC		06/02/2015	VARIOUS	45,745.000	2,420,737	X X X	
29084Q100	EMCOR GROUP INC		10/15/2014	STERNE AGEE & LEACH INC	11,091.000	462,835	X X X	
292562105	ENCORE WIRE CORP		01/29/2015	VARIOUS	53,508.000	1,944,025	X X X	
29265N108	ENERGEN CORP		12/29/2014	VARIOUS	8,330.000	576,903	X X X	
29413U103	ENVISION HEALTHCARE HLDGS INC		06/02/2015	VARIOUS	12,226.000	434,389	X X X	
29444U700	EQUINIX INC		01/31/2015	CAPITAL CHANGE	15,680.000	3,371,602	X X X	
30066A105	EXAMWORKS GROUP INC		09/09/2014	VARIOUS	24,726.000	817,450	X X X	
336433107	FIRST SOLAR INC		06/02/2015	VARIOUS	3,984.000	224,587	X X X	
34964C106	FORTUNE BRANDS HOME & SEC INC		06/08/2015	VARIOUS	77,864.000	3,645,869	X X X	
36237H101	G-III APPAREL GROUP LTD		02/10/2015	VARIOUS	28,765.000	2,503,901	X X X	
368736104	GENERAC HLDGS INC		12/29/2014	VARIOUS	43,617.000	1,908,769	X X X	
379577208	GLOBUS MED INC		03/25/2015	VARIOUS	18,956.000	412,203	X X X	
38268T103	GOPRO INC		06/23/2015	VARIOUS	85,142.000	5,100,443	X X X	
413086109	HARMAN INTL INDS INC		06/02/2015	VARIOUS	17,521.000	1,973,911	X X X	
40416M105	HD SUPPLY HLDGS INC		06/02/2015	VARIOUS	30,631.000	872,577	X X X	
42210P102	HEADWATERS INC		12/29/2014	VARIOUS	76,155.000	1,011,373	X X X	
421906108	HEALTHCARE SVCS GRP INC		10/17/2014	LEERINK SWANN & CO	9,310.000	254,024	X X X	
422245100	HEALTHWAYS INC		05/01/2015	VARIOUS	45,310.000	853,542	X X X	
422368100	HEARTWARE INTERNATIONAL INC		06/02/2015	VARIOUS	10,993.000	863,412	X X X	
43300A104	HILTON WORLDWIDE HLDGS INC		06/26/2015	VARIOUS	154,348.000	4,057,433	X X X	
40425J101	HMS HOLDINGS CORP		05/08/2015	VARIOUS	126,208.000	2,523,434	X X X	
436440101	HOLOGIC INC		06/02/2015	VARIOUS	73,500.000	2,452,785	X X X	
436893200	HOME BANCSHARES INC		12/29/2014	FIG PARTNERS LLC	7,976.000	258,752	X X X	
440694305	HORSEHEAD HLDG CORP		01/23/2015	STIFEL NICOLAUS & CO	95,022.000	1,211,531	X X X	
450828108	IBERIABANK CORP		12/29/2014	FIG PARTNERS LLC	4,002.000	263,839	X X X	
45245E109	IMAX CORP COM		06/02/2015	VARIOUS	56,772.000	1,640,673	X X X	
45337C102	INCYTE CORP		12/29/2014	VARIOUS	3,136.000	175,096	X X X	
45780L104	INOGEN INC COM		12/11/2014	VARIOUS	71,819.000	1,654,691	X X X	
45784P101	INSULET CORP		06/02/2015	VARIOUS	53,118.000	1,806,915	X X X	
46120E602	INTUITIVE SURGICAL INC		06/11/2015	VARIOUS	8,254.000	4,304,036	X X X	
464330109	ISIS PHARMACEUTICALS INC		06/02/2015	VARIOUS	22,235.000	1,480,625	X X X	
48273J107	K2M GROUP HLDGS INC		06/17/2015	VARIOUS	100,519.000	1,959,518	X X X	
485170302	KANSAS CITY SOUTHERN		06/26/2015	VARIOUS	25,187.000	2,828,078	X X X	
485865109	KATE SPADE & COMPANY COM		06/29/2015	VARIOUS	104,590.000	3,280,047	X X X	
515098101	LANDSTAR SYSTEM INC		06/02/2015	VARIOUS	41,253.000	2,794,061	X X X	
50187A107	LHC GROUP INC COM		03/19/2015	VARIOUS	63,279.000	1,574,090	X X X	
55405Y100	MA COM TECHNOLOGY SOLUTIONS		04/29/2015	VARIOUS	54,134.000	1,725,927	X X X	
556269108	MADDEN STEVEN LTD		12/29/2014	VARIOUS	29,383.000	989,599	X X X	
573284106	MARTIN MARIETTA MATLS INC		12/29/2014	VARIOUS	14,279.000	1,715,545	X X X	

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575385109	MASONITE INTL CORP NEW		04/29/2015	VARIOUS	31,147.000	2,077,796	XXX	
576485205	MATADOR RES CO		10/15/2014	NORTHLAND SECURITIES INC	13,091.000	265,327	XXX	
594972408	MICROSTRATEGY INC		11/17/2014	VARIOUS	13,893.000	2,216,044	XXX	
596278101	MIDDLEBY CORP		06/02/2015	VARIOUS	12,135.000	1,263,250	XXX	
N51488117	MOBILEYE N V AMSTELVEEN		06/02/2015	VARIOUS	64,734.000	2,413,871	XXX	
246994925	MONDRIAN INTL EQUITY FUND LP		04/01/2015	v	736,263.320	135,793,177	XXX	
610236101	MONRO MUFFLER BRAKE INC		01/29/2015	VARIOUS	38,218.000	2,045,568	XXX	
61174X109	MONSTER BEVERAGE CORP NEW		06/29/2015	VARIOUS	25,794.000	2,608,768	XXX	
624758108	MUELLER WATER PRODUCTS INC		10/15/2014	VARIOUS	90,456.000	781,029	XXX	
N59465109	Mylan NV		03/04/2015	VARIOUS	67,030.000	3,831,041	XXX	
64110L106	NETFLIX INC COM STK		01/13/2015	JANNEY MONTGOMERY SCOTT	6,906.000	2,251,090	XXX	
64829B100	NEW RELIC INC		12/12/2014	VARIOUS	9,500.000	285,333	XXX	
629337106	NN INC		06/26/2015	VARIOUS	38,263.000	924,603	XXX	
665859104	NORTHERN TR CORP		06/08/2015	VARIOUS	45,689.000	3,138,258	XXX	
67091K203	NUVERRA ENVIRONMENTAL SOLUTIONS		06/26/2015	CAPITAL CHANGE	1,046.000		XXX	
N6596X109	NXP SEMICONDUCTORS N V		10/20/2014	VARIOUS	16,410.000	969,131	XXX	
671044105	OSI SYSTEMS INC		08/28/2014	PELLINOR SECURITIES CORP	15,831.000	1,098,530	XXX	
691497309	OXFORD INDS INC		08/04/2014	OPPENHEIMER AND COMPANY	2,484.000	147,044	XXX	
69840W108	PANERA BREAD CO		06/02/2015	VARIOUS	4,369.000	739,217	XXX	
703481101	PATTERSON-UTI ENERGY INC		03/26/2015	VARIOUS	102,013.000	1,888,480	XXX	
69327R101	PDC ENERGY INC		01/14/2015	PIPER JAFFRAY INC	28,676.000	1,195,958	XXX	
69336V101	PGT INC		01/02/2015	VARIOUS	94,763.000	900,953	XXX	
723787107	PIONEER NAT RES CO		12/29/2014	VARIOUS	6,544.000	1,127,966	XXX	
72766Q105	PLATFORM SPECIALTY PRODS CORP		01/07/2015	VARIOUS	138,190.000	3,499,919	XXX	
69344F106	PMC-SIERRA INC		06/29/2015	VARIOUS	174,257.000	1,566,620	XXX	
227999810	PRUDENTIAL INST ENHANCED INDEX FD		06/01/2015	CAPITAL INFUSION		96,775,070	XXX	
75606N109	REALPAGE INC		06/17/2015	VARIOUS	107,349.000	2,267,098	XXX	
75971M108	REMY INTL INC		03/05/2015	VENDOR CODE MERR NOT IN T	1,688.000	37,507	XXX	
76169B102	REXNORD CORP		01/20/2015	VARIOUS	17,220.000	460,162	XXX	
767744105	RITCHIE BROS AUCTIONEERS		12/30/2014	VARIOUS	78,663.000	1,878,155	XXX	
Y7542C106	SCORPIO TANKERS INC		04/24/2015	VARIOUS	95,881.000	963,109	XXX	
81762P102	SERVICENOW INC		06/02/2015	VARIOUS	29,796.000	2,158,497	XXX	
825690100	SHUTTERSTOCK INC		06/19/2015	VARIOUS	41,381.000	2,725,441	XXX	
826919102	SILICON LABORATORIES INC		02/11/2015	VARIOUS	17,180.000	833,008	XXX	
835451105	SONIC CORP		09/26/2014	VARIOUS	44,258.000	984,981	XXX	
86732Y109	SUNEDISON INC		06/02/2015	VARIOUS	18,244.000	418,390	XXX	
86881L106	SURGICAL CARE AFFILIATES INC COM		12/22/2014	VARIOUS	46,082.000	1,450,777	XXX	
87482X101	TALMER BANCORP INC		05/07/2015	VARIOUS	138,042.000	1,891,319	XXX	
H84989104	TE CONNECTIVITY LTD		12/29/2014	VARIOUS	58,874.000	3,622,762	XXX	
87918A105	TELADOC INC		06/30/2015	DEUTSCHE BANK SECURITIES	1,400.000	26,600	XXX	
88160R101	TESLA MTRS INC		03/18/2015	VARIOUS	24,301.000	5,066,587	XXX	
883203101	TEXTRON INC		06/02/2015	VARIOUS	26,314.000	1,010,384	XXX	
899035505	TUESDAY MORNING CORP		01/29/2015	VARIOUS	36,927.000	769,137	XXX	
902252105	TYLER TECHNOLOGIES INC		06/02/2015	VARIOUS	3,075.000	317,519	XXX	
904214103	UMPQUA HLDGS CORP		12/29/2014	VARIOUS	10,705.000	185,784	XXX	
782997977	US TIPS INDEX FUND		06/30/2015	v	78,285,796.250	1,112,531,419	XXX	
92206J206	VANGUARD DMIF		06/25/2015	v	22,363,731.780	451,339,434	XXX	
922040209	VANGUARD INST INDEX FUND		06/19/2015	v	347,783.590	65,455,109	XXX	
922908389	VANGUARD MID CAP INDEX FUND TR		03/24/2015	v	27,641.050	4,615,152	XXX	
922908819	VANGUARD SMALL CAP INDEX FUND		03/24/2015	v	70,555.710	2,499,830	XXX	
922908785	VANGUARD SMALL CAP VALUE FUND		04/30/2015	v	8,972,178.650	238,476,400	XXX	
922475108	VEEVA SYS INC		06/24/2015	VARIOUS	145,915.000	3,602,317	XXX	
92342Y109	VERIFONE SYS INC		03/27/2015	VARIOUS	29,535.000	1,048,611	XXX	
963320106	WHIRLPOOL CORP		06/02/2015	VARIOUS	3,801.000	596,938	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
966837106	WHOLE FOODS MKT INC		06/02/2015	VARIOUS	75,111.000	3,643,387	X X X	
978097103	WOLVERINE WORLD WIDE INC		04/27/2015	VARIOUS	41,473.000	1,422,657	X X X	
98138H101	WORKDAY INC		04/13/2015	VARIOUS	47,301.000	4,065,569	X X X	
98310W108	WYNDHAM WORLDWIDE CORP		06/30/2015	VARIOUS	11,159.000	906,754	X X X	
98954M101	ZILLOW GROUP INC		06/02/2015	VARIOUS	36,702.000	3,746,822	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,705,492,741	X X X	
9799997 Subtotal - Common Stocks - Part 3						3,705,492,741	X X X	
9799998 Summary Item from Part 5 for Common Stocks						622,790,422	X X X	
9799999 Subtotal - Common Stocks						4,328,283,163	X X X	
9899999 Subtotal - Preferred and Common Stocks						4,328,283,163	X X X	
9999999 Totals						6,068,413,370	X X X	8,896,300

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
690353NL7	OVERSEAS PRIVATE INV CORP		06/15/2015	VARIOUS	XXX	3,079,245	3,079,246	3,088,174	3,079,246						3,079,246				133,165	12/15/2023
83162CQG1	SMALL BUS ADMIN PART CERT 2006-20E		05/01/2015	VARIOUS	XXX	718,812	718,812	718,812	718,812						718,812				31,944	05/01/2026
83162CQR7	SMALL BUS ADMIN SER 2006-20K CL 1		05/01/2015	VARIOUS	XXX	846,782	846,782	846,782	846,782						846,782				36,309	11/01/2026
83162CRD7	SMALL BUS ADMIN SER 2007-20G CL 1		01/02/2015	VARIOUS	XXX	699,023	699,023	699,023	699,023						699,023				28,973	07/01/2027
83162CKM4	SMALL BUSINESS ADMIN DB 00-20A		01/02/2015	VARIOUS	XXX	91,068	91,068	91,068	91,068						91,068				4,550	01/01/2020
83162CKQ5	SMALL BUSINESS ADMIN DB 00-20C		03/02/2015	VARIOUS	XXX	39,057	39,057	39,057	39,057						39,057				2,115	03/01/2020
83162CLG6	SMALL BUSINESS ADMIN DB 01-20B6		02/02/2015	VARIOUS	XXX	155,007	155,007	155,007	155,007						155,007				7,200	02/01/2021
83162CLT8	SMALL BUSINESS ADMIN DB 01-20I		03/02/2015	VARIOUS	XXX	140,922	140,922	150,082	140,922						140,922				6,304	09/01/2021
83162CKG7	SMALL BUSINESS ADMIN DB 99-20J		04/01/2015	VARIOUS	XXX	61,889	61,889	61,889	61,889						61,889				3,501	10/01/2019
83162CKJ1	SMALL BUSINESS ADMIN DB 99-20K		05/01/2015	VARIOUS	XXX	53,652	53,653	53,653	53,653						53,653				2,976	11/01/2019
83162CPV9	SMALL BUSINESS ADMIN GTD DEV		04/01/2015	VARIOUS	XXX	689,313	689,313	689,313	689,313						689,313				26,534	10/01/2025
83162CPD9	SMALL BUSINESS ADMIN GTD DEV PTC		05/01/2015	VARIOUS	XXX	224,139	224,139	224,139	224,139						224,139				7,892	11/01/2024
911760MJ2	US DEPT VETERANS AFFAIRS		06/15/2015	VARIOUS	XXX	1,262,436	1,262,436	1,458,114	1,456,262		(193,825)		(193,825)		1,262,436				43,711	01/15/2029
912828UQ1	US TREASURY NOTES		03/13/2015	BARCLAYS CAPITAL FIXED	XXX	24,611,328	25,000,000	24,621,194	24,679,515		38,227		38,227		24,717,743		(106,414)	(106,414)	326,087	02/29/2020
912810RD2	US TREASURY BONDS		10/06/2014	BANC AMER SECUR MONTGOM	XXX	8,975,000	8,000,000	8,294,063	8,292,202		(1,504)		(1,504)		8,290,698		684,302	684,302	119,022	11/15/2043
912810RJ9	US TREASURY BONDS		06/23/2015	VARIOUS	XXX	4,974,040	4,920,000	5,097,581			(326)		(326)		5,097,255		(123,215)	(123,215)	64,793	11/15/2044
912810RK6	US TREASURY BONDS		06/11/2015	VARIOUS	XXX	1,836,276	2,100,000	1,828,641			13		13		1,828,653		7,623	7,623	17,210	02/15/2045
912828B66	US TREASURY NOTES		10/06/2014	BARCLAYS CAPITAL FIXED	XXX	17,425,484	16,900,000	16,969,977	16,967,954		(1,649)		(1,649)		16,966,305		459,180	459,180	296,701	02/15/2024
912828J27	US TREASURY NOTES		06/30/2015	VARIOUS	XXX	48,674,878	49,815,000	49,293,499			3,739		3,739		49,297,239		(622,361)	(622,361)	298,125	02/15/2025
912828J92	US TREASURY NOTES		04/29/2015	BANC AMER SECUR MONTGOM	XXX	44,943,750	45,000,000	44,963,086			52		52		44,963,138		(19,388)	(19,388)	18,443	03/31/2017
912828K58	US TREASURY NOTES		05/27/2015	HSBC SECURITIES INC	XXX	1,200,878	1,210,000	1,197,664			135		135		1,197,799		3,079	3,079	1,447	04/30/2020
912828TT7	US TREASURY NOTES		06/26/2015	VARIOUS	XXX	85,056,250	85,000,000	84,879,883	49,921,868		10,601		10,601		84,980,320		75,930	75,930	196,179	10/15/2015
912828UE8	US TREASURY NOTES		04/29/2015	BANC AMER SECUR MONTGOM	XXX	64,845,117	65,000,000	64,801,038	64,853,393		34,228		34,228		64,887,621		(42,504)	(42,504)	405,352	12/31/2017
912828VF4	US TREASURY NOTES		03/13/2015	HSBC SECURITIES INC	XXX	41,470,078	42,000,000	41,537,344	41,605,221		44,741		44,741		41,649,962		(179,883)	(179,883)	456,923	05/31/2020
912828VS6	US TREASURY NOTES		10/06/2014	HSBC SECURITIES INC	XXX	40,532,813	40,000,000	38,686,779	38,778,796		31,217		31,217		38,810,012		1,722,800	1,722,800	649,457	08/15/2023
912828VU1	US TREASURY NOTES		06/26/2015	VARIOUS	XXX	25,020,427	25,000,000	25,000,084	25,000,050		(39)		(39)		25,000,011		20,416	20,416	117,746	08/31/2015
912828VV9	US TREASURY NOTES		04/15/2015	GOLDMAN SACHS & CO	XXX	31,105,078	30,000,000	29,594,651	29,637,967		43,585		43,585		29,681,552		1,423,526	1,423,526	718,920	08/31/2020
912828VZ0	US TREASURY NOTES		02/13/2015	VARIOUS	XXX	50,759,496	50,000,000	50,039,063	50,035,166		(1,867)		(1,867)		50,033,299		726,197	726,197	611,428	09/30/2020
912828WE6	US TREASURY NOTES		10/06/2014	HSBC SECURITIES INC	XXX	25,819,336	25,000,000	24,925,881	24,929,868		1,734		1,734		24,931,602		887,734	887,734	274,626	11/15/2023
0599999 Subtotal - Bonds - U.S. Governments						525,311,574	523,006,349	520,005,541	382,957,173		9,062		9,062		520,394,556		4,917,022	4,917,022	4,907,633	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063A7G3	CALIFORNIA ST		04/28/2015	MORGAN STANLEY & CO NY	XXX	1,540,604	1,300,000	1,429,792	1,388,272		(12,486)		(12,486)		1,375,786		164,818	164,818	87,093	10/01/2019
13063BFU1	CALIFORNIA ST		04/28/2015	RAYMOND JAMES/FI	XXX	668,886	575,000	630,965	611,395		(5,875)		(5,875)		605,520		63,366	63,366	41,493	03/01/2019
13063A5G5	CALIFORNIA ST GO		04/30/2015	VARIOUS	XXX	7,649,654	6,700,000	6,792,192	6,786,815		(1,065)		(1,065)		6,785,749		863,904	863,904	515,429	04/01/2039
452152HS3	ILLINOIS ST		04/28/2015	MERRILL LYNCH PIERCE FEN	XXX	7,383,483	6,900,000	6,900,000	6,900,000						6,900,000		483,483	483,483	430,854	03/01/2017
452152HR5	ILLINOIS ST 4.961% 03-01-2016 BEO		04/28/2015	BARCLAYS CAPITAL FIXED	XXX	2,792,394	2,700,000	2,850,525	2,757,910		(28,216)		(28,216)		2,729,694		62,700	62,700	155,899	03/01/2016
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						20,035,021	18,175,000	18,603,474	18,444,392		(47,642)		(47,642)		18,396,749		1,638,271	1,638,271	1,230,768	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
544646ZR6	LOS ANGELES CALIF UNI SCHOOL DIST		04/30/2015	VARIOUS	XXX	7,755,017	7,200,000	7,200,000	7,200,000						7,200,000		555,017	555,017	518,967	07/01/2034
73358WAH7	PORT AUTH N Y & N J		04/28/2015	DEUTSCHE BANK SECURITIES	XXX	2,487,380	2,000,000	2,579,700	2,520,775		(35,719)		(35,719)		2,485,056		2,324	2,324	107,090	12/01/2024
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						10,242,397	9,200,000	9,779,700	9,720,775		(35,719)		(35,719)		9,685,056		557,341	557,341	626,057	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue, Special Assessment																				
3128P7RX3	FEDERAL HOME LN MTG CORP POOL #C9		04/27/2015	VARIOUS	XXX	14,500,316	13,550,301	14,240,520	14,219,309		(112,624)		(112,624)		14,106,685		393,631	393,631	458,794	10/01/2031
3132HTN36	FEDERAL HOME LN MTG CORP SER 311		06/30/2015	VARIOUS	XXX	1,177,359	1,177,359	1,177,359	1,177,359						1,177,359				4,914	08/15/2043
3128QPT44	FHLMC VR POOL #1B-7420		06/15/2015	VARIOUS	XXX	720,574	720,574	705,684	703,562		17,012		17,012		720,574				7,579	07/01/2035
3128S4C54	FHLMC ARM GIANT II #1Q-0092		06/15/2015	VARIOUS	XXX	282,298	282,298	287,856	289,071		(6,773)		(6,773)		282,298				3,001	03/01/2036
3128QLRA1	FHLMC GOLD POOL #1H-2581		06/15/2015	PRINCIPAL RECEIPT	XXX	154,474	154,474	152,905	152,912		1,562		1,562		154,474				2,236	01/01/2036
3128E5M71	FHLMC GOLD POOL #D9-8482		06/15/2015	PRINCIPAL RECEIPT	XXX	4,746,120	4,746,120	5,116,169	5,097,316		(351,197)		(351,197)		4,746,120				120,785	12/01/2030
3128LXUF5	FHLMC GOLD POOL #G0-2382		06/15/2015	PRINCIPAL RECEIPT	XXX	213,022	213,022	214,753	214,372		(1,350)		(1,350)		213,022				7,711	06/01/2035
31283H5J0	FHLMC GOLD POOL #G01749		06/15/2015	PRINCIPAL RECEIPT	XXX	735,960	735,960	799,896	819,449		(83,489)		(83,489)		735,960				20,692	01/01/2035
3128M5B74	FHLMC GOLD POOL #G03362		11/17/2014	VARIOUS	XXX	1,311,820	1,179,029	1,294,721	1,330,977		(20,980)		(20,980)		1,309,997		1,823	1,823	29,757	09/01/2037
3128M5C57	FHLMC GOLD POOL #G03392		11/17/2014	VARIOUS	XXX	3,192,410	2,870,046	3,139,113	3,249,195		(53,449)		(53,449)		3,195,746		(3,336)	(3,336)	72,287	10/01/2037
3128M6SC3	FHLMC GOLD POOL #G04715		11/17/2014	VARIOUS	XXX	828,209	743,659	821,395	845,876		(13,621)		(13,621)		832,255		(4,045)	(4,045)	18,841	06/01/2038
3128M76Q4	FHLMC GOLD POOL #G05979		11/17/2014	VARIOUS	XXX	6,826,981	6,210,146	6,713,750	6,861,866		(71,125)		(71,125)		6,790,741		36,240	36,240	148,201	10/01/2038
3128M8AV6	FHLMC GOLD POOL #G06020		11/17/2014	VARIOUS	XXX	2,229,764	2,026,818	2,207,332	2,335,173		(37,525)		(37,525)		2,297,648		(67,884)	(67,884)	48,499	12/01/2039
3128M8T46	FHLMC GOLD POOL #G06571		11/17/2014	VARIOUS	XXX	4,362,555	3,916,039	4,310,702	4,592,147		(81,910)		(81,910)		4,510,237		(147,682)	(147,682)	99,454	11/01/2037
3128M9UD2	FHLMC GOLD POOL #G074806		06/15/2015	PRINCIPAL RECEIPT	XXX	1,613,853	1,613,853	1,787,342	1,727,192		(113,339)		(113,339)		1,613,853				48,913	05/01/2039
3128M1RQ4	FHLMC GOLD POOL #G1-2395		06/15/2015	PRINCIPAL RECEIPT	XXX	1,193,049	1,193,049	1,195,659	1,194,944		(1,895)		(1,895)		1,193,049				35,845	10/01/2021
3128MDKB8	FHLMC GOLD POOL #G1-4590		06/15/2015	PRINCIPAL RECEIPT	XXX	3,942,983	3,942,983	4,220,840	4,300,945		(357,962)		(357,962)		3,942,983				91,897	07/01/2026
3132GJCX5	FHLMC GOLD POOL #Q0-3086		06/15/2015	VARIOUS	XXX	3,448,220	3,448,220	3,656,729	3,652,703		(204,483)		(204,483)		3,448,220				93,956	09/01/2041
31335HSR5	FHLMC GOLD POOL C9-0528		06/15/2015	PRINCIPAL RECEIPT	XXX	371,979	371,979	391,624	386,707		(14,728)		(14,728)		371,979				13,296	03/01/2022
3128P7RF2	FHLMC GOLD POOL C9-1386		06/15/2015	PRINCIPAL RECEIPT	XXX	6,595,822	6,595,822	7,126,580	7,111,315		(515,492)		(515,492)		6,595,822				165,873	08/01/2031
3128P7QX4	FHLMC GOLD POOL C91370		06/15/2015	PRINCIPAL RECEIPT	XXX	4,120,010	4,120,010	4,451,542	4,440,756		(320,747)		(320,747)		4,120,010				101,507	05/01/2031
31294KJR7	FHLMC GOLD POOL E0-1172		06/15/2015	PRINCIPAL RECEIPT	XXX	586,311	586,311	613,932	597,228		(10,917)		(10,917)		586,311				17,586	07/01/2017
31283HUA1	FHLMC GOLD POOL G0-1477		06/15/2015	PRINCIPAL RECEIPT	XXX	169,979	169,979	172,582	172,357		(2,378)		(2,378)		169,979				5,403	12/01/2032
31283H6C4	FHLMC GOLD POOL G0-1767		06/15/2015	PRINCIPAL RECEIPT	XXX	146,863	146,863	149,754	149,367		(2,504)		(2,504)		146,863				4,858	12/01/2032
3128LXFR6	FHLMC GOLD POOL G0-1976		06/15/2015	PRINCIPAL RECEIPT	XXX	247,547	247,547	250,409	249,742		(2,195)		(2,195)		247,547				7,875	12/01/2033
3128M8W83	FHLMC GOLD POOL G06671		06/15/2015	VARIOUS	XXX	1,088,446	1,088,446	1,158,345	1,156,290		(67,844)		(67,844)		1,088,446				26,944	07/01/2041
31283KRW0	FHLMC GOLD POOL G1-1401		06/15/2015	VARIOUS	XXX	123,293	123,293	129,419	126,592		(3,299)		(3,299)		123,293				3,759	09/01/2017
31283KSU3	FHLMC GOLD POOL G1-1431		06/15/2015	PRINCIPAL RECEIPT	XXX	25,629	25,629	26,903	26,306		(676)		(676)		25,629				821	02/01/2018
31283KX52	FHLMC GOLD POOL G1-1600		06/15/2015	PRINCIPAL RECEIPT	XXX	314,312	314,312	325,903	321,068		(6,756)		(6,756)		314,312				9,769	02/01/2019
31283KYT9	FHLMC GOLD POOL G1-1622		06/15/2015	PRINCIPAL RECEIPT	XXX	301,473	301,473	316,547	307,988		(6,514)		(6,514)		301,473				9,510	02/01/2018
31283KYU6	FHLMC GOLD POOL G1-1623		06/15/2015	PRINCIPAL RECEIPT	XXX	393,931	393,931	413,812	412,604		(18,674)		(18,674)		393,931				12,039	03/01/2019
31283K3W6	FHLMC GOLD POOL G1-1713		06/15/2015	PRINCIPAL RECEIPT	XXX	1,027,826	1,027,826	1,027,425	1,027,579		247		247		1,027,826				29,600	06/01/2020
31283KR67	FHLMC GOLD POOL G11409		06/15/2015	PRINCIPAL RECEIPT	XXX	117,481	117,481	121,951	119,992		(2,511)		(2,511)		117,481				3,693	05/01/2017
3128MBGJ0	FHLMC GOLD POOL G12701		06/15/2015	VARIOUS	XXX	1,541,820	1,541,820	1,664,202	1,680,462		(138,641)		(138,641)		1,541,820				41,003	07/01/2022
31335PCE3	FHLMC GOLD POOL G80069		06/17/2015	VARIOUS	XXX	110,672	110,673	112,437	111,211		(539)		(539)		110,673		(1)	(1)	4,372	09/17/2020
31335PDQ5	FHLMC GOLD POOL G80111		06/17/2015	VARIOUS	XXX	61,522	61,522	62,724	61,979		(457)		(457)		61,522				2,385	12/17/2022
31288MCX5	FHLMC GOLD POOL P6-0086		09/15/2014	PRINCIPAL RECEIPT	XXX	1,597	1,597	1,690	1,605		(8)		(8)		1,597				13	11/01/2014
31283KST6	FHLMC GROUP POOL G11430		06/15/2015	PRINCIPAL RECEIPT	XXX	103,060	103,060	108,390	103,060						103,060				3,400	12/01/2017
3128QSDX1	FHLMC II HYBRID ARM POOL #1G-1918		06/15/2015	PRINCIPAL RECEIPT	XXX	84,174	84,174	83,089	82,971		1,203		1,203		84,174				1,023	05/01/2037
3128NHL68	FHLMC II HYBRID ARM POOL #1J-1249		06/15/2015	PRINCIPAL RECEIPT	XXX	5,512	5,512	5,449	5,460		52		52		5,512				54	11/01/2035
3128NHZW6	FHLMC II HYBRID ARM POOL #1J-1657		06/15/2015	PRINCIPAL RECEIPT	XXX	216,256	216,256	218,385	218,852		(2,596)		(2,596)		216,256				1,278	05/01/2037
3132HTV60	FHLMC MULTICLASS FHLMC #S0-6937		04/28/2015	VARIOUS	XXX	20,022,626	19,775,551	19,775,551	19,775,551						19,775,551		247,076	247,076	115,153	11/15/2043
3128UHFA8	FHLMC PC 1YR LIBOR VR		06/15/2015	PRINCIPAL RECEIPT	XXX	1,143,648	1,143,648	1,204,940	1,204,574		(60,926)		(60,926)		1,143,648				21,632	11/15/2041
3128PPUG6	FHLMC PC GOLD 15 YR		06/15/2015	PRINCIPAL RECEIPT	XXX	418,210	418,210	441,604	441,628		(23,418)		(23,418)		418,210				8,378	08/01/2024
3128S5TY0	FHLMC POOL #1Q1467		06/15/2015	PRINCIPAL RECEIPT	XXX	2,656,740	2,656,740	2,864,298	2,991,611		(334,871)		(334,871)		2,656,740				80,054	11/01/2039
31349ULK2	FHLMC POOL #78-3030		06/15/2015	PRINCIPAL RECEIPT	XXX	470,069	470,069	464,781	463,663		6,406		6,406		470,069				6,888	02/01/2035
3128JRM29	FHLMC POOL #84-7577		06/15/2015	PRINCIPAL RECEIPT	XXX	100,395	100,395	99,030	98,780		1,615		1,615		100,395				1,437	05/01/2035
31292KYV3	FHLMC POOL #CO-3424		11/17/2014	VARIOUS	XXX	7,667,765	6,865,789	7,446,163	7,471,559		(64,971)		(64,971)		7,406,588		261,177	261,177	178,438	10/01/2039
3128M84R2	FHLMC POOL #G06832		11/17/2014	VARIOUS	XXX	5,223,197	4,699,669	5,137,326	5,413,919		(90,827)		(90,827)		5,323,092		(99,894)	(99,894)	117,441	03/01/2040
31300MLK7	FHLMC POOL 84-9330 GUAR ADJ 30YR		06/15/2015	PRINCIPAL RECEIPT	XXX	1,812,325	1,812,325	1,873,491	1,873,665		(61,340)		(61,340)		1,812,325				33,654	05/01/2044
3137B35B0	FHLMC REMIC SERIES 4215		06/15/2015	PRINCIPAL RECEIPT	XXX	594,255	594,255	591,377	591,172		3,083		3,083		594,255				1,724	06/15/2043
3137B3V70	FHLMC REMIC SERIES 4240		06/15/2015	PRINCIPAL RECEIPT	XXX	1,945,350	1,945,350	1,944,439	1,943,845		1,506		1,506		1,945,350				7,675	08/15/2043
31405RJ80	FNMA PASS-THRU ADJ LIBOR		06/25/2015	PRINCIPAL RECEIPT	XXX	295,325	295,325	314,521	315,820		(20,495)		(20,495)		295,325				3,742	10/01/2034
3138XPMC4	FNMA PASS-THRU LNG 30 YEAR		04/27/2015	VARIOUS	XXX	8,193,537	7,534,221	8,161,680	8,160,402		(83,562)		(83,562)		8,076,840		116,697	116,697	303,785	03/01/2044
3138ENBJ7	FNMA PASS-THRU POOL #AL5440		06/25/2015	PRINCIPAL RECEIPT	XXX	1,125,627	1,125,627	1,224,296	1,223,725		(98,098)		(98,098)		1,125,627				28,223	02/01/2041
3138WAAK3	FNMA PASS-THRU POOL #AS0909		06/25/2015	VARIOUS	XXX	11,699,319	10,932,775	11,865,478	9,751,346		(166,158)		(166,158)		11,698,991		328	328	46,540	11/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ENQP7	FNMA PASS-THRU POOL AL5861		06/25/2015	PRINCIPAL RECEIPT	XXX	762,293	762,293	830,184			(67,892)		(67,892)		762,293				13,712	01/01/2031
3138ENSV2	FNMA PASS-THRU POOL AL5931		06/25/2015	PRINCIPAL RECEIPT	XXX	1,289,207	1,289,207	1,365,351			(76,144)		(76,144)		1,289,207				15,304	09/01/2028
3138ENAH2	FNMA PASS-THRU ADJ LIBOR		06/25/2015	VARIOUS	XXX	6,082,431	6,082,431	6,276,309	6,277,368		(194,937)		(194,937)		6,082,431				105,049	06/01/2044
3138EJDE5	FNMA PASS-THRU POOL #AL1900		06/25/2015	PRINCIPAL RECEIPT	XXX	4,316,778	4,316,778	4,593,996	4,588,100		(271,322)		(271,322)		4,316,778				104,287	08/01/2026
3138ELTX1	FNMA PASS-THRU POOL #AL4165		06/25/2015	PRINCIPAL RECEIPT	XXX	7,602,647	7,602,647	8,134,833	8,121,040		(518,392)		(518,392)		7,602,647				189,913	01/01/2031
31371NJD8	FNMA POOL #256860		04/27/2015	VARIOUS	XXX	431,249	397,878	401,546	401,268		(1,169)		(1,169)		400,098		31,150	31,150	18,504	08/01/2037
31371NLH6	FNMA POOL #256928		05/26/2015	VARIOUS	XXX	2,944,445	2,655,609	2,731,128	2,730,264		(20,159)		(20,159)		2,710,105		234,340	234,340	131,587	10/01/2027
31371NLS2	FNMA POOL #256937		04/27/2015	VARIOUS	XXX	1,041,074	963,411	980,873	978,117		(5,485)		(5,485)		972,631		68,443	68,443	44,052	10/01/2037
31371NLU7	FNMA POOL #256939		06/25/2015	PRINCIPAL RECEIPT	XXX	459,372	459,372	482,915	481,078		(21,706)		(21,706)		459,372				17,791	10/01/2037
31374CL53	FNMA POOL #310048		06/25/2015	PRINCIPAL RECEIPT	XXX	271,231	271,231	297,973	296,765		(25,534)		(25,534)		271,231				9,041	02/01/2038
31385XEC7	FNMA POOL #555531		06/25/2015	VARIOUS	XXX	2,014,262	2,014,262	2,149,281	2,182,329		(168,067)		(168,067)		2,014,262				58,676	06/01/2033
31402RDG1	FNMA POOL #735503		06/25/2015	VARIOUS	XXX	1,222,841	1,222,842	1,321,815	1,330,061		(107,219)		(107,219)		1,222,842		(1)	(1)	37,452	04/01/2035
31403DGG8	FNMA POOL #745499		06/25/2015	VARIOUS	XXX	305,920	305,920	301,618	303,097		2,824		2,824		305,920				8,499	07/01/2020
31403DNM7	FNMA POOL #745696 ADJ LIBOR		06/25/2015	VARIOUS	XXX	210,645	210,645	206,350	205,772		4,873		4,873		210,645				2,246	04/01/2035
31403DV55	FNMA POOL #745936		06/25/2015	PRINCIPAL RECEIPT	XXX	600,196	600,196	616,139	603,053		(2,857)		(2,857)		600,196				26,099	08/01/2016
31410F6B6	FNMA POOL #888366		05/01/2015	VARIOUS	XXX	4,449,340	3,889,168	4,233,116	4,272,902		(96,062)		(96,062)		4,176,840		272,500	272,500	218,856	04/01/2037
31410F6C4	FNMA POOL #888367		06/25/2015	VARIOUS	XXX	188,928	188,928	209,504	207,072		(18,144)		(18,144)		188,928				7,456	03/01/2037
31410F6D2	FNMA POOL #888368		04/27/2015	VARIOUS	XXX	5,952,413	5,230,415	5,926,714	5,947,407		(179,212)		(179,212)		5,768,196		184,217	184,217	294,447	03/01/2037
31410F6E0	FNMA POOL #888369		04/28/2015	VARIOUS	XXX	6,243,677	5,477,163	6,089,920	6,010,286		(136,884)		(136,884)		5,873,403		370,274	370,274	307,407	03/01/2037
31410GDV2	FNMA POOL #888516		06/25/2015	VARIOUS	XXX	383,795	383,795	384,080	384,116		(321)		(321)		383,795				5,846	11/01/2035
31410GLZ4	FNMA POOL #888744		06/25/2015	PRINCIPAL RECEIPT	XXX	293,256	293,256	297,380	296,660		(3,404)		(3,404)		293,256				8,020	03/01/2036
31410GRF2	FNMA POOL #888886		04/28/2015	VARIOUS	XXX	785,546	720,883	732,260	728,278		(2,278)		(2,278)		726,000		59,546	59,546	36,059	11/01/2037
31410GRL9	FNMA POOL #888891		06/25/2015	PRINCIPAL RECEIPT	XXX	388,946	388,946	404,565	400,420		(11,474)		(11,474)		388,946				13,090	11/01/2037
31410GZQ9	FNMA POOL #889151		04/28/2015	VARIOUS	XXX	1,060,875	976,967	1,004,978	1,020,489		(13,802)		(13,802)		1,006,687		54,188	54,188	47,002	01/01/2038
31410KL77	FNMA POOL #889650		04/27/2015	VARIOUS	XXX	4,744,758	4,215,529	4,376,246	4,361,386		(35,435)		(35,435)		4,325,951		418,807	418,807	222,517	02/01/2038
31410KPF5	FNMA POOL #889722		06/25/2015	PRINCIPAL RECEIPT	XXX	749,380	749,380	790,128	810,508		(61,128)		(61,128)		749,380				8,030	06/01/2038
31410LEN8	FNMA POOL #890341		11/25/2014	VARIOUS	XXX	1,122,574	1,010,796	1,110,751	1,171,499		(24,378)		(24,378)		1,147,121		(24,547)	(24,547)	25,314	06/01/2040
31413T4X7	FNMA POOL #955438		04/27/2015	VARIOUS	XXX	2,885,261	2,595,374	2,703,650	2,751,632		(12,507)		(12,507)		2,739,125		146,135	146,135	130,422	10/01/2037
31415Y4H9	FNMA POOL #993724		11/25/2014	VARIOUS	XXX	9,683,322	8,708,928	9,544,441	9,497,011		(126,223)		(126,223)		9,370,788		312,534	312,534	220,176	08/01/2038
31416BSG4	FNMA POOL #995219		06/25/2015	VARIOUS	XXX	1,286,474	1,286,474	1,318,636	1,312,448		(25,974)		(25,974)		1,286,474				40,917	11/01/2023
31416B4J4	FNMA POOL #995525		11/25/2014	VARIOUS	XXX	4,001,029	3,600,135	3,918,522	4,059,489		(72,162)		(72,162)		3,987,326		13,703	13,703	91,163	12/01/2038
31418MEC2	FNMA POOL #AD0130		06/25/2015	PRINCIPAL RECEIPT	XXX	446,917	446,917	487,000	465,022		(18,106)		(18,106)		446,917				14,203	08/01/2039
31418MG30	FNMA POOL #AD0217		06/25/2015	VARIOUS	XXX	1,847,680	1,847,680	1,952,767	1,970,690		(123,010)		(123,010)		1,847,680				57,790	08/01/2037
31418MH47	FNMA POOL #AD0250		06/25/2015	PRINCIPAL RECEIPT	XXX	482,059	482,059	517,460	531,710		(49,651)		(49,651)		482,059				13,893	04/01/2035
31418MKY7	FNMA POOL #AD0310		04/27/2015	VARIOUS	XXX	4,181,394	3,690,685	4,012,467	4,211,191		(142,192)		(142,192)		4,068,999		112,395	112,395	203,661	12/01/2038
31418MXZ0	FNMA POOL #AD0695		04/27/2015	VARIOUS	XXX	3,193,763	2,965,917	3,159,860	3,337,811		(121,845)		(121,845)		3,215,966		(22,204)	(22,204)	127,045	05/01/2038
31419AB89	FNMA POOL #AE0062		04/27/2015	VARIOUS	XXX	3,480,325	3,196,062	3,419,287	3,549,349		(84,819)		(84,819)		3,464,530		15,795	15,795	144,649	01/01/2039
31419ADD6	FNMA POOL #AE0099		06/25/2015	PRINCIPAL RECEIPT	XXX	981,344	981,344	1,059,008	1,086,392		(105,049)		(105,049)		981,344				26,755	10/01/2036
31419ADJ3	FNMA POOL #AE0104		06/25/2015	PRINCIPAL RECEIPT	XXX	2,233,321	2,233,321	2,403,262	2,470,739		(237,419)		(237,419)		2,233,321				61,444	04/01/2037
31419AQV2	FNMA POOL #AE0467		06/25/2015	PRINCIPAL RECEIPT	XXX	1,189,611	1,189,611	1,282,364	1,300,896		(111,285)		(111,285)		1,189,611				34,254	03/01/2024
31419AVJ3	FNMA POOL #AE0616		11/25/2014	VARIOUS	XXX	1,283,426	1,150,006	1,260,514	1,317,281		(19,838)		(19,838)		1,297,443		(14,017)	(14,017)	29,358	03/01/2040
3138EHAB8	FNMA POOL #AL0901		04/27/2015	VARIOUS	XXX	2,822,056	2,578,292	2,819,202	2,597,218		(12,488)		(12,488)		2,584,729		237,327	237,327	120,826	07/01/2038
3138EJNM6	FNMA POOL #AL2195		06/25/2015	PRINCIPAL RECEIPT	XXX	2,499,166	2,499,166	2,704,567	2,742,620		(243,453)		(243,453)		2,499,166				70,908	05/01/2025
3138ELBW2	FNMA POOL #AL3652		11/25/2014	VARIOUS	XXX	9,949,205	8,940,801	9,762,237	10,105,131		(143,782)		(143,782)		9,961,350		(12,145)	(12,145)	225,698	10/01/2040
3138WAPR2	FNMA POOL #AS1331		03/25/2015	VARIOUS	XXX	22,080,587	20,626,860	22,093,301	22,070,554		(189,057)		(189,057)		21,881,497		199,091	199,091	675,579	12/01/2043
31417YV46	FNMA POOL #MA0634		06/25/2015	PRINCIPAL RECEIPT	XXX	480,268	480,268	520,490	519,445		(39,177)		(39,177)		480,268				11,894	01/01/2031
31371MB89	FNMA POOL 255763		06/25/2015	VARIOUS	XXX	85,299	85,299	84,343	84,354		945		945		85,299				894	05/01/2035
31371MCQ8	FNMA POOL 255779		05/26/2015	VARIOUS	XXX	816,250	725,029	735,338	732,432		(1,276)		(1,276)		731,155		85,095	85,095	38,765	06/01/2025
31384AC22	FNMA POOL 517689		06/25/2015	PRINCIPAL RECEIPT	XXX	5,974	5,974	6,203	6,026		(52)		(52)		5,974				291	10/01/2018
31385JD21	FNMA POOL 545621		06/25/2015	PRINCIPAL RECEIPT	XXX	229,086	229,086	241,185	234,441		(5,355)		(5,355)		229,086				7,709	05/01/2017
31385JLF3	FNMA POOL 545826		06/25/2015	PRINCIPAL RECEIPT	XXX	248,778	248,778	258,262	252,836		(4,058)		(4,058)		248,778				7,592	08/01/2017
31385W2S7	FNMA POOL 555285		06/25/2015	PRINCIPAL RECEIPT	XXX	546,046	546,046	547,923	547,678		(1,632)		(1,632)		546,046				16,975	03/01/2033
31400FBQ9	FNMA POOL 685947		06/25/2015	PRINCIPAL RECEIPT	XXX	22,212	22,212	23,351	23,692		(1,479)		(1,479)		22,212				790	09/01/2032
31400FB48	FNMA POOL 685959		06/25/2015	VARIOUS	XXX	8,119	8,119	8,503	8,516		(396)		(396)		8,119				260	10/01/2032
31400FCB1	FNMA POOL 685966		06/25/2015	VARIOUS	XXX	4,524	4,524	4,795	4,686		(162)		(162)		4,524				176	08/01/2032
31400FCF2	FNMA POOL 685970		06/25/2015	PRINCIPAL RECEIPT	XXX	53,383	53,383	54,943	55,511		(2,128)		(2,128)		53,383				1,809	01/01/2033
31400FCM7	FNMA POOL 685976		06/25/2015	VARIOUS	XXX	99,379	99,379	104,332	106,548		(7,169)		(7,169)		99,379				2,013	10/01/2032
31402BVL5	FNMA POOL 724319		06/25/2015	VARIOUS	XXX	844	844	884	848		(3)		(3)		844				30	08/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31402BVU5	FNMA POOL 724327		06/25/2015	PRINCIPAL RECEIPT	XXX	171,924	171,924	182,240	182,229		(10,305)		(10,305)		171,924				9,850	07/01/2032
31402BWP5	FNMA POOL 724354		06/25/2015	VARIOUS	XXX	72,462	72,462	76,074	78,514		(6,052)		(6,052)		72,462				1,092	11/01/2032
31402CV90	FNMA POOL 725240		06/25/2015	PRINCIPAL RECEIPT	XXX	327,621	327,621	344,463	343,883		(16,263)		(16,263)		327,621				10,147	03/01/2018
31402Q6E6	FNMA POOL 735369		05/27/2015	VARIOUS	XXX	3,176,572	2,863,419	2,996,188	2,936,723		(28,247)		(28,247)		2,908,476		268,097	268,097	152,395	04/01/2019
31402RAS8	FNMA POOL 735417		04/27/2015	VARIOUS	XXX	2,530,364	2,189,187	2,251,613	2,252,895		(10,754)		(10,754)		2,242,141		288,223	288,223	120,493	03/01/2035
31402RCS6	FNMA POOL 735481		06/25/2015	VARIOUS	XXX	284,293	284,293	293,488	292,202		(7,910)		(7,910)		284,293				8,745	08/01/2018
31402RFK0	FNMA POOL 735570		06/25/2015	VARIOUS	XXX	331,020	331,020	344,727	350,034		(19,014)		(19,014)		331,020				12,814	03/01/2035
31403CVF5	FNMA POOL 745014		06/25/2015	VARIOUS	XXX	217,426	217,426	223,609	221,477		(4,051)		(4,051)		217,426				6,829	05/01/2020
31403CVG3	FNMA POOL 745015		06/25/2015	VARIOUS	XXX	231,040	231,040	239,343	235,065		(4,025)		(4,025)		231,040				7,654	04/01/2018
31403C4X6	FNMA POOL 745238		06/25/2015	PRINCIPAL RECEIPT	XXX	298,676	298,676	302,176	301,121		(2,446)		(2,446)		298,676				9,188	12/01/2020
31403DA66	FNMA POOL 745329		06/25/2015	VARIOUS	XXX	228,807	228,807	231,203	230,669		(1,861)		(1,861)		228,807				7,272	07/01/2035
31403DXP9	FNMA POOL 745986		06/25/2015	VARIOUS	XXX	320,328	320,328	320,803	320,629		(301)		(301)		320,328				9,062	06/01/2020
31405AQU0	FNMA POOL 783567		06/25/2015	PRINCIPAL RECEIPT	XXX	78,428	78,428	76,516	76,458		1,969		1,969		78,428				680	11/01/2034
31407EM59	FNMA POOL 828480		06/25/2015	VARIOUS	XXX	335,097	335,097	356,878	358,232		(23,135)		(23,135)		335,097				5,016	06/01/2035
31407LJJ7	FNMA POOL 833765		06/25/2015	PRINCIPAL RECEIPT	XXX	461,824	461,824	492,997	497,388		(35,564)		(35,564)		461,824				5,328	07/01/2035
31409UTH8	FNMA POOL 879052		06/25/2015	PRINCIPAL RECEIPT	XXX	540,704	540,704	534,706	535,174		5,530		5,530		540,704				5,471	03/01/2036
31410FSC0	FNMA POOL 888015		06/25/2015	PRINCIPAL RECEIPT	XXX	460,496	460,496	466,127	461,519		(1,023)		(1,023)		460,496				15,111	11/01/2016
31410FWL5	FNMA POOL 888151		06/25/2015	PRINCIPAL RECEIPT	XXX	666,442	666,442	669,254	668,345		(1,903)		(1,903)		666,442				18,892	01/01/2021
31410F2Y0	FNMA POOL 888291		06/25/2015	PRINCIPAL RECEIPT	XXX	343,518	343,518	349,798	348,612		(5,094)		(5,094)		343,518				10,858	03/01/2022
31410F6S9	FNMA POOL 888381		06/25/2015	PRINCIPAL RECEIPT	XXX	3,981,150	3,981,150	3,963,732	3,977,394		3,756		3,756		3,981,150				255,438	04/01/2017
31410US29	FNMA POOL 897937		06/25/2015	VARIOUS	XXX	805,327	805,327	817,314	813,774		(8,447)		(8,447)		805,327				24,130	08/01/2021
31416B5H7	FNMA POOL 995548		06/25/2015	PRINCIPAL RECEIPT	XXX	664,037	664,037	707,200	707,259		(43,222)		(43,222)		664,037				7,080	09/01/2035
31416W5Z1	FNMA POOL AB1763		05/01/2015	VARIOUS	XXX	24,876,176	23,283,041	24,781,750	24,844,846		(244,983)		(244,983)		24,599,863		276,313	276,313	783,898	11/01/2030
31416YU30	FNMA POOL AB3301		06/25/2015	VARIOUS	XXX	515,562	515,562	552,941	562,913		(47,351)		(47,351)		515,562				10,355	07/01/2026
3138EJWC8	FNMA POOL AL2442		06/25/2015	PRINCIPAL RECEIPT	XXX	3,660,800	3,660,800	3,983,980	4,072,936		(412,136)		(412,136)		3,660,800				95,009	09/01/2025
3138ELNP4	FNMA POOL AL3997		06/25/2015	PRINCIPAL RECEIPT	XXX	4,850,750	4,850,750	5,166,049	5,174,592		(323,842)		(323,842)		4,850,750				98,829	09/01/2041
3138EMLM1	FNMA POOL AL4831		06/25/2015	PRINCIPAL RECEIPT	XXX	1,203,413	1,203,413	1,245,532	1,246,635		(43,223)		(43,223)		1,203,413				17,777	02/01/2044
3138WAAZ0	FNMA POOL AS0923		03/25/2015	VARIOUS	XXX	2,461,877	2,298,597	2,490,028	2,489,633		(24,227)		(24,227)		2,465,406		(3,529)	(3,529)	75,636	11/01/2043
31392A4Q8	FNMA REMIC TRUST 2001-69 CL PQ		06/25/2015	PRINCIPAL RECEIPT	XXX	463,523	463,523	460,300	460,352		3,170		3,170		463,523				14,859	12/25/2031
31393BU94	FNMA REMIC TRUST 2003-W6 3A		06/25/2015	PRINCIPAL RECEIPT	XXX	158,562	158,562	162,768	159,154		(592)		(592)		158,562				5,739	09/25/2042
31393XFU6	FNMA REMIC TRUST 2004-T1		06/25/2015	PRINCIPAL RECEIPT	XXX	566,666	566,666	657,156	664,874		(98,207)		(98,207)		566,666				21,184	01/25/2044
31393X7D3	FNMA REMIC TRUST 2004-T2		06/25/2015	PRINCIPAL RECEIPT	XXX	282,048	282,048	331,230	333,410		(51,362)		(51,362)		282,048				10,838	11/25/2043
31394BZ72	FNMA REMIC TRUST 2004-W15 1A2		06/25/2015	VARIOUS	XXX	355,148	355,148	365,331	355,148						355,148				10,750	08/25/2044
31395B5G4	FNMA REMIC TRUST 2006-W1 1A1		06/25/2015	VARIOUS	XXX	129,436	129,437	132,177	132,464		(3,027)		(3,027)		129,437		(1)	(1)	3,919	12/25/2045
31395B5J8	FNMA REMIC TRUST 2006-W1 1A3		06/25/2015	VARIOUS	XXX	253,516	253,516	266,321	253,516						253,516				10,199	12/25/2045
31396VKM9	FNMA REMIC TRUST 2007-28		04/28/2015	VARIOUS	XXX	12,073,887	11,234,283	12,381,979	12,343,814		(285,247)		(285,247)		12,058,567		15,320	15,320	509,422	04/25/2037
31396XD27	FNMA REMIC TRUST 2007-W10		06/25/2015	VARIOUS	XXX	565,398	565,398	571,383	573,016		(7,618)		(7,618)		565,398				18,350	08/25/2047
31396XD35	FNMA REMIC TRUST 2007-W10		04/28/2015	VARIOUS	XXX	4,717,416	4,241,417	4,282,102	4,295,968		(8,209)		(8,209)		4,287,759		429,657	429,657	221,366	08/25/2047
3136AGZE5	FNMA REMIC TRUST 2013-101		06/25/2015	VARIOUS	XXX	1,020,987	1,020,987	1,020,349	1,020,085		902		902		1,020,987				4,261	10/25/2043
3136ACK34	FNMA REMIC TRUST 2013-15		04/28/2015	VARIOUS	XXX	13,196,792	13,157,927	13,162,039	13,177,355		2,657		2,657		13,180,012		16,780	16,780	54,324	03/25/2043
3136ABY80	FNMA REMIC TRUST 2013-6		02/25/2015	VARIOUS	XXX	12,591,663	12,548,739	12,584,032	12,569,224		1,214		1,214		12,570,437		21,225	21,225	43,241	02/25/2043
646139X83	NEW JERSEY ST TPK AUTH TPK REV REV		04/30/2015	VARIOUS	XXX	7,988,698	7,200,000	7,200,000	7,200,000						7,200,000		788,698	788,698	551,253	01/01/2041
64908QAA9	NEW VALLEY GEN V SERIES 2003-2		01/15/2015	VARIOUS	XXX	755,102	755,102	755,102	755,102						755,102				37,219	01/15/2021
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						374,864,027	355,676,083	376,436,842	374,295,284		(9,318,131)		(9,318,131)		369,286,489		5,577,539	5,577,539	10,390,355	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131HBK0	21ST CENTY FOX AMER INC		04/30/2015	CAPITAL CHANGE	XXX	3,870,900	3,000,000	3,870,900			(1,634)		(1,634)		3,869,266		1,634	1,634		03/01/2037
007634AA6	AEGON FUNDING CORP		04/30/2015	CAPITAL CHANGE	XXX	7,627,122	7,200,000	7,627,122	7,527,276		(36,547)		(36,547)		7,490,729		136,393	136,393	207,000	12/15/2020
00104UAC2	AEP TEXAS CTR FDG 2012-3		06/01/2015	VARIOUS	XXX		0													03/01/2026
020002AR2	ALLSTATE CORP		08/15/2014	MATURITY	XXX	2,950,000	2,950,000	2,993,129	2,950,725		(725)		(725)		2,950,000				73,750	08/15/2014
00184AAC9	AOL TIME WARNER INC		04/30/2015	CAPITAL CHANGE	XXX	5,058,506	3,975,000	5,058,506	5,039,560		(33,911)		(33,911)		5,005,649		52,856	52,856	303,094	04/15/2031
001957BD0	AT&T CORP		04/30/2015	VARIOUS	XXX	6,555,470	5,000,000	6,227,592	6,038,260		(27,769)		(27,769)		6,010,491		544,979	544,979	252,250	11/15/2031
00206RAR3	AT&T INC		04/13/2015	WACHOVIA CAPITAL MARKETS	XXX	3,861,924	3,400,000	4,105,058	3,959,254		(91,083)		(91,083)		3,868,172		(6,248)	(6,248)	230,614	02/15/2019
06051GDZ9	BANK AMERICA FDG CORP		04/28/2015	VARIOUS	XXX	14,398,177	11,900,000	12,170,482	12,148,428		(108,681)		(108,681)		12,039,746		2,358,431	2,358,431	751,719	06/01/2019
06738EAC9	BARCLAYS PLC		04/28/2015	BARCLAYS CAPITAL FIXED	XXX	4,499,618	4,450,000	4,443,236			354		354		4,443,590		56,027	56,027	123,843	09/11/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05567YAA7	BNSF RAILWAY CO 2005-4		06/01/2015	PRINCIPAL RECEIPT	XXX	235,034	235,034	260,594	256,965		(21,931)		(21,931)		235,034				11,613	04/01/2023
05568YAA6	BNSF RY CO 2007-1		04/02/2015	VARIOUS	XXX	804,242	804,242	804,242	804,242						804,242				48,052	04/01/2024
12189PAF9	BURLINGTON NORTHERN SANTA FE		01/02/2015	VARIOUS	XXX	464,326	464,326	456,572	461,563		(16)		(16)		461,548		2,778	2,778	34,914	01/02/2021
12189PAM4	BURLINGTON NORTHERN SF 2002-2		06/15/2015	VARIOUS	XXX	148,539	148,539	146,146	147,622		916		916		148,539				7,635	01/15/2021
14040HAY1	CAPITAL ONE FINL CORP		04/28/2015	KEYBANC CAPITAL MARKETS I	XXX	2,793,925	2,500,000	2,488,425	2,491,301		874		874		2,492,176		301,749	301,749	153,385	07/15/2021
149123BM2	CATERPILLAR INC DEL		04/27/2015	US BANCORP INVESTMENTS IN	XXX	9,616,769	9,025,000	10,653,471	9,827,218		(307,840)		(307,840)		9,519,378		97,391	97,391	621,597	08/15/2016
171232AQ4	CHUBB CORP		04/30/2015	CAPITAL CHANGE	XXX	2,998,740	3,000,000	2,998,740	2,998,875		20		20		2,998,895		(155)	(155)	90,000	05/11/2037
172967EM9	CITIGROUP INC		04/28/2015	CITIGROUP GLOBAL/SALOMON	XXX	7,773,290	7,000,000	7,023,990	7,017,730		(4,124)		(4,124)		7,013,606		759,684	759,684	403,740	11/21/2017
20030NBD2	COMCAST CORP		04/27/2015	WACHOVIA CAPITAL MARKETS	XXX	5,936,208	5,700,000	5,815,482	5,801,370		(9,325)		(9,325)		5,792,045		144,163	144,163	230,373	07/15/2022
20825CAR5	CONOCOPHILLIPS		04/27/2015	US BANCORP INVESTMENTS IN	XXX	9,539,024	8,300,000	8,244,058	8,270,365		4,752		4,752		8,275,116		1,263,908	1,263,908	595,237	02/01/2019
224044BU0	COX COMMUNICATIONS INC		10/06/2014	MORGAN STANLEY & CO NY	XXX	4,477,480	3,500,000	3,471,755	3,484,036		750		750		3,484,785		992,695	992,695	240,625	01/15/2019
224044BW6	COX COMMUNICATIONS INC NEW		04/27/2015	CHASE SECURITIES INC	XXX	5,026,450	5,000,000	4,478,100	4,519,289		38,964		38,964		4,558,253		468,197	468,197	142,188	12/15/2022
126410LM9	CSX TRANS INC 2007-1		06/15/2015	PRINCIPAL RECEIPT	XXX	220,523	220,523	220,523	220,523						220,523				6,892	01/15/2023
126410LN7	CSX TRANSPORTATION INC		08/15/2014	CALLED @ 101.3087079	XXX	6,192,365	6,112,372	6,112,372	6,112,372						6,112,372		79,993	79,993	170,637	10/15/2014
25746UBY4	DOMINION RES INC VA NEW		04/27/2015	WACHOVIA CAPITAL MARKETS	XXX	4,048,900	3,800,000	3,800,000							3,800,000		248,900	248,900	125,638	10/01/2054
260543BJ1	DOW CHEMICAL CO		04/30/2015	CAPITAL CHANGE	XXX	3,507,854	3,000,000	3,507,854	3,395,982		(13,551)		(13,551)		3,382,431		125,423	125,423	110,625	11/01/2029
260543BV4	DOW CHEMICAL CO		10/06/2014	CHASE SECURITIES INC	XXX	32,630	29,000	28,776	28,898		6		6		28,904		3,726	3,726	661	05/15/2018
29268BAF8	ENEL FIN INTL S A		04/30/2015	VARIOUS	XXX	6,133,294	6,000,000	5,715,180	5,720,707		3,844		3,844		5,724,551		408,743	408,743	366,421	10/07/2039
31331FAX9	FEDERAL EXPRESS CORP 1998 1A		04/13/2015	VARIOUS	XXX	11,686,572	10,127,596	10,637,205	10,127,596						10,127,596		1,558,976	1,558,976	843,239	01/15/2022
31410HAQ4	FEDERATED DEPT STORES INC		04/30/2015	CAPITAL CHANGE	XXX	1,277,430	1,500,000	1,277,430	1,309,622		5,690		5,690		1,315,312		(37,882)	(37,882)	103,500	04/01/2029
345397VR1	FORD MOTOR CREDIT CO LLC		04/28/2015	VARIOUS	XXX	10,934,402	9,500,000	10,688,290	10,534,764		(79,251)		(79,251)		10,455,514		478,888	478,888	553,038	02/01/2021
345397VU4	FORD MOTOR CREDIT CO LLC		04/28/2015	DEUTSCHE BANK SECURITIES	XXX	2,230,182	1,900,000	2,144,359	2,128,424		(23,463)		(23,463)		2,104,960		125,222	125,222	138,911	08/02/2021
36962G3U6	GENERAL ELECTRIC CAP CORP		04/28/2015	CANTOR FITZGERALD & CO 73	XXX	5,062,410	4,500,000	4,860,540	4,701,133		(40,574)		(40,574)		4,660,560		401,850	401,850	252,422	05/01/2018
36962G4J0	GENERAL ELECTRIC CAP CORP MTN BE		04/28/2015	WACHOVIA CAPITAL MARKETS	XXX	9,750,426	8,391,000	9,991,115	9,639,394		(175,376)		(175,376)		9,464,018		286,408	286,408	605,084	01/08/2020
377373AD7	GLAXOSMITHKLINE CAP PLC		02/12/2015	MORGAN STANLEY & CO NY	XXX	24,934,794	24,600,000	24,189,577	24,222,334		26,202		26,202		24,248,536		686,258	686,258	544,447	05/08/2022
404280AK5	HSBC HLDGS PLC		04/28/2015	HSBC SECURITIES INC	XXX	6,383,552	5,600,000	5,888,960	5,815,500		(23,018)		(23,018)		5,792,481		591,071	591,071	305,433	04/05/2021
46625HHQ6	JPMORGAN CHASE & CO		04/28/2015	FIRST TENNESSEE SECUR	XXX	8,126,888	7,250,000	7,732,390	7,623,131		(48,970)		(48,970)		7,574,161		552,726	552,726	393,766	03/25/2020
46625HJC5	JPMORGAN CHASE & CO		04/28/2015	VENDOR CODE BBVA NOT IN T	XXX	2,195,160	2,000,000	2,065,440	2,052,491		(5,361)		(5,361)		2,047,130		148,030	148,030	105,125	08/15/2021
49456BAF8	KINDER MORGAN INC DEL		04/27/2015	WACHOVIA CAPITAL MARKETS	XXX	3,090,840	3,000,000	2,987,940			388		388		2,988,328		102,512	102,512	55,183	06/01/2025
524901AP0	LEGG MASON INC		07/23/2014	CALLED @ 115.1685655	XXX	6,173,035	5,360,000	5,845,777	5,756,140		(396,140)		(396,140)		5,360,000		813,035	813,035	50,771	05/21/2019
53947NAA2	LLOYDS TSB BANK PLC 144A		04/28/2015	BNP PARIBAS SECUR BOND	XXX	1,651,132	1,400,000	1,462,995	1,455,585		(6,320)		(6,320)		1,449,264		201,868	201,868	102,628	09/14/2020
539830AE9	LOCKHEED MARTIN CORP		04/27/2015	WACHOVIA CAPITAL MARKETS	XXX	8,346,078	7,800,000	8,446,620	7,985,189		(80,547)		(80,547)		7,904,642		441,436	441,436	595,043	05/01/2016
577778BH5	MAY DEPT STORES CO		04/27/2015	RBC DAIN RAUSCHER	XXX	2,793,428	2,200,000	1,566,462	1,566,462						1,566,462		1,226,966	1,226,966	165,825	09/15/2028
652482BJ8	NEWS AMER INC		04/06/2015	CAPITAL CHANGE	XXX	4,583,961	4,525,000	4,583,961	4,580,276		(1,073)		(1,073)		4,579,204		4,757	4,757	140,275	12/15/2034
655664AH3	NORDSTROM INC		04/30/2015	CAPITAL CHANGE	XXX	3,731,656	4,100,000	3,731,656	3,830,626		9,582		9,582		3,840,208		(108,552)	(108,552)	284,950	03/15/2028
724479AH3	PITNEY BOWES INC		05/05/2015	VARIOUS	XXX	13,894,909	12,360,000	12,414,827	12,394,148		(5,673)		(5,673)		12,388,475		1,506,434	1,506,434	872,340	03/15/2019
76720AAL0	RIO TINTO FIN USA PLC		04/27/2015	WACHOVIA CAPITAL MARKETS	XXX	12,072,348	12,005,000	11,969,945	11,981,971		9,571		9,571		11,991,542		80,806	80,806	143,518	06/17/2016
78010XAK7	ROYAL BK SCOTLAND PLC		04/28/2015	CHASE SECURITIES INC	XXX	10,923,160	9,200,000	9,194,282	9,196,594		345		345		9,196,939		1,726,221	1,726,221	734,115	01/11/2021
78443XAB4	SLM STUDENT LOAN TR 2007-2		04/27/2015	PRINCIPAL RECEIPT	XXX	1,518,091	1,518,091	1,511,627	1,512,870		5,221		5,221		1,518,091				2,245	07/25/2017
78443YAB2	SLM STUDENT LOAN TR 2007-3 A2		04/27/2015	PRINCIPAL RECEIPT	XXX	1,258,409	1,258,409	1,258,409	1,258,409						1,258,409				1,915	10/25/2017
78447MAB4	SLM STUDENT LOAN TR 2013-1		06/25/2015	PRINCIPAL RECEIPT	XXX	2,854,132	2,854,132	2,854,132	2,854,132						2,854,132				9,589	09/25/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
87927VAU2	TELECOM ITALIA CAP		04/27/2015	GOLDMAN SACHS & CO	XXX	5,353,488	4,800,000	5,355,148	5,170,122		(72,036)		(72,036)		5,098,086		255,402	255,402	304,223	06/04/2018
88732JAP3	TIME WARNER CABLE INC		10/06/2014	VARIOUS	XXX	10,879,844	8,600,000	8,539,945	8,566,250		1,237		1,237		8,567,487		2,312,357	2,312,357	472,889	02/14/2019
88732JBA5	TIME WARNER CABLE INC		12/10/2014	VARIOUS	XXX	9,635,337	9,100,000	9,244,275	9,243,695		(7,891)		(7,891)		9,235,804		399,533	399,533	285,767	09/01/2021
90783SAA0	UNION PACIFIC RR C0 2003-1		06/02/2015	PRINCIPAL RECEIPT	XXX	358,917	358,917	356,634	359,509		(591)		(591)		358,917				30,382	01/02/2024
90783RAA2	UNION PACIFIC RR CO 2002-1		06/17/2015	PRINCIPAL RECEIPT	XXX	81,891	81,891	84,947	83,420		(1,529)		(1,529)		81,891				4,963	01/17/2023
90783VAA3	UNION PACIFIC RR CO 2005-1 EETC		01/02/2015	VARIOUS	XXX	158,761	158,761	158,761	158,761						158,761				6,403	01/02/2029
90783XAA9	UNION PACIFIC RR CO 2007-3		01/02/2015	PRINCIPAL RECEIPT	XXX	120,454	120,454	120,454	120,454						120,454				5,963	01/02/2031
90783WAA1	UNION PACIFIC RR CO SERIES 2006-1		01/02/2015	CALLED @ 100.0000000	XXX	332,776	332,776	337,129	332,776						332,776				14,709	07/02/2030
907833AJ6	UNION PACIFIC SER 2000-1		05/05/2015	VARIOUS	XXX	2,391,754	2,136,560	2,136,560	2,136,560						2,136,560		255,194	255,194	214,320	01/10/2021
91324PBT8	UNITEDHEALTH GROUP INC		04/28/2015	BARCLAYS CAPITAL FIXED	XXX	8,554,410	8,100,000	8,055,693	8,065,974		3,398		3,398		8,069,372		485,038	485,038	261,984	11/15/2021
92343VBR4	VERIZON COMMUNICATIONS INC		03/15/2015	CAPITAL CHANGE	XXX	9,469,220	9,500,000	9,469,220	9,471,151		1,766		1,766		9,472,917		(3,697)	(3,697)	486,532	09/15/2023
92343VBT0	VERIZON COMMUNICATIONS INC		04/30/2015	VARIOUS	XXX	7,891,173	7,000,000	6,991,810	6,991,883		80		80		6,991,963		899,210	899,210	483,267	09/15/2043
92343VCU6	VERIZON COMMUNICATIONS INC		03/17/2015	v	XXX	860	860	742							742		118	118		01/15/2036
92976GAH4	WACHOVIA BANK NA		04/28/2015	WACHOVIA CAPITAL MARKETS	XXX	8,304,292	7,450,000	7,390,624	7,425,873		5,461		5,461		7,431,334		872,957	872,957	428,375	11/15/2017
92976WBH8	WACHOVIA CORP GLOBAL MTN		04/28/2015	CANTOR FITZGERALD & CO 73	XXX	2,793,900	2,500,000	2,755,100	2,637,338		(29,852)		(29,852)		2,607,486		186,414	186,414	179,288	02/01/2018
94973VAR8	WELLPOINT INC		09/24/2014	BANC AMER SECUR MONTGOM	XXX	9,855,704	8,278,000	8,264,755	8,270,759		309		309		8,271,068		1,584,636	1,584,636	360,553	02/15/2019
136375BM3	CANADIAN NATL RY CO	I	04/27/2015	STERNE AGEE & LEACH INC	XXX	6,274,791	5,939,000	5,517,747	5,810,096		53,170		53,170		5,863,266		411,525	411,525	314,800	06/01/2016
22303QAG5	COVIDIEN INTL FIN SA	R	04/27/2015	MORGAN STANLEY & CO NY	XXX	5,917,556	5,300,000	5,338,323	5,315,950		(3,710)		(3,710)		5,312,240		605,316	605,316	331,250	10/15/2017
500472AB1	KONINKLIJKE PHILIPS ELECTRS NV	R	04/27/2015	VENDOR CODE MARK NOT IN T	XXX	6,685,560	6,000,000	5,928,300	5,968,581		6,419		6,419		5,975,000		710,560	710,560	391,958	03/11/2018
505861AB0	LAFARGE S.A.	R	09/09/2014	CHASE SECURITIES INC	XXX	4,054,688	3,750,000	3,752,640	3,748,778		88		88		3,748,865		305,822	305,822	160,469	07/15/2016
771196AS1	ROCHE HOLDINGS INC	R	03/26/2015	VARIOUS	XXX	8,384,563	7,209,000	8,753,270	8,317,115		(630,736)		(630,736)		7,686,379		698,185	698,185	161,705	03/01/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						381,744,244	346,379,482	358,578,321	339,944,397		(2,109,841)		(2,109,841)		352,937,373		28,806,867	28,806,867	17,205,665	XXX
8399997 Subtotal - Bonds - Part 4						1,312,197,263	1,252,436,914	1,283,403,878	1,125,362,021		(11,502,271)		(11,502,271)		1,270,700,223		41,497,040	41,497,040	34,360,478	XXX
8399998 Summary Item from Part 5 for Bonds						656,565,215	648,272,409	659,001,504			(424,261)		(424,261)		658,577,240		(2,012,024)	(2,012,024)	5,465,180	XXX
8399999 Subtotal - Bonds						1,968,762,478	1,900,709,323	1,942,405,382	1,125,362,021		(11,926,532)		(11,926,532)		1,929,277,463		39,485,016	39,485,016	39,825,658	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000360206	AAON INC		04/13/2015	VARIOUS	8,756.500	199,108	XXX	93,976	195,679		(101,703)		(101,703)		93,976		105,132	105,132	666	XXX
003654100	ABIOMED INC		05/01/2015	VARIOUS	29,149.000	1,302,791	XXX	712,439	618,545		(24,426)		(24,426)		712,439		590,351	590,351		XXX
G0083B108	ACTAVIS PLC		04/15/2015	VARIOUS	19,293.000	5,268,672	XXX	2,781,349	4,303,304		(1,521,955)		(1,521,955)		2,781,349		2,487,323	2,487,323		XXX
00507V109	ACTIVISION BLIZZARD INC		01/09/2015	VARIOUS	248,122.000	4,843,679	XXX	4,321,175	5,533,121		(1,211,946)		(1,211,946)		4,321,175		522,504	522,504		XXX
00508Y102	ACUITY BRANDS INC		04/15/2015	VARIOUS	31,168.000	5,074,520	XXX	3,974,435	4,308,976		(334,541)		(334,541)		3,974,435		1,100,085	1,100,085	8,553	XXX
005125109	ACXIOM CORP		07/30/2014	VARIOUS	68,753.000	1,241,623	XXX	1,778,741	1,491,253		287,489		287,489		1,778,741		(537,118)	(537,118)		XXX
006739106	ADDUS HOMECARE CORP		04/13/2015	VARIOUS	23,859.000	561,360	XXX	573,809							573,809		(12,449)	(12,449)		XXX
00738A106	ADTRAN INC		04/01/2015	VARIOUS	380,141.000	7,568,184	XXX	8,012,540	8,575,981		(563,441)		(563,441)		8,012,540		(444,355)	(444,355)	97,949	XXX
00751Y106	ADVANCE AUTO PARTS INC		04/15/2015	MORGAN STANLEY & CO NY	632.000	94,527	XXX	85,267							85,267		9,260	9,260	76	XXX
00766T100	AECOM TECHNOLOGY CORP		04/15/2015	VARIOUS	125,910.000	3,801,638	XXX	4,010,959	4,054,302		(43,343)		(43,343)		4,010,959		(209,321)	(209,321)		XXX
00971T101	AKAMAI TECHNOLOGIES INC		06/25/2015	VARIOUS	81,061.000	5,804,921	XXX	3,065,968	4,949,585		(1,883,617)		(1,883,617)		3,065,968		2,738,954	2,738,954		XXX
011527108	ALAMOS GOLD INC		04/06/2015	VARIOUS	371,664.000	2,139,074	XXX	3,863,608	3,768,673		94,935		94,935		3,863,608		(1,724,534)	(1,724,534)	28,359	XXX
H01531104	ALLIED WRLD ASSUR COM HLDG AG		04/01/2015	VARIOUS	119,344.000	4,805,396	XXX	2,281,816	4,537,459		(2,255,643)		(2,255,643)		2,281,816		2,523,580	2,523,580	98,647	XXX
02043Q107	ALNYLAM PHARMACEUTICALS INC		04/15/2015	VARIOUS	11,710.000	1,290,383	XXX	756,924	739,721		17,203		17,203		756,924		533,459	533,459		XXX
02553E106	AMERICAN EAGLE OUTFITTERS INC		03/31/2015	VARIOUS	218,200.000	3,638,483	XXX	2,384,932	2,448,204		(63,272)		(63,272)		2,384,932		1,253,552	1,253,552	82,152	XXX
030371108	AMERICAN VANGUARD CORP		04/07/2015	VARIOUS	210,831.000	2,329,385	XXX	2,787,186	2,787,186						2,787,186		(457,801)	(457,801)	28,237	XXX
03062T105	AMERICAS CAR MART INC		04/17/2015	VARIOUS	81,143.000	4,268,275	XXX	3,267,585	3,209,206		58,380		58,380		3,267,585		1,000,689	1,000,689		XXX
03071H100	AMERISAFE INC		04/16/2015	VARIOUS	55,022.000	2,414,854	XXX	1,016,116	2,237,745		(1,221,629)		(1,221,629)		1,016,116		1,398,738	1,398,738	64,346	XXX
031100100	AMETEK INC		04/15/2015	MORGAN STANLEY & CO NY	41.000	2,185	XXX	2,180							2,180		6	6		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
037347101	ANWORTH MORTGAGE ASSET CP		04/06/2015	VARIOUS	782,239.000	3,994,936	XXX	4,773,255	4,036,353	736,902			736,902		4,773,255		(778,319)	(778,319)	382,302	XXX
037598109	APOGEE ENTERPRISES INC		04/28/2015	VARIOUS	37,252.000	1,822,824	XXX	918,057	1,298,605	(380,547)			(380,547)		918,057		904,767	904,767	1,464	XXX
03834A103	APPROACH RESOURCES INC		02/05/2015	VARIOUS	270,901.000	1,873,234	XXX	6,273,712	6,157,580	116,132			116,132		6,273,712		(4,400,478)	(4,400,478)		XXX
040413106	ARISTA NETWORKS INC		04/15/2015	MORGAN STANLEY & CO NY	2,786.000	188,816	XXX	189,542							189,542		(726)	(726)		XXX
04247X102	ARMSTRONG WORLD INDS INC NEW		08/20/2014	VARIOUS	94,075.000	5,026,155	XXX	4,790,448	5,402,727	(612,279)			(612,279)		4,790,448		235,707	235,707		XXX
042735100	ARROW ELECTRONICS INC		04/02/2015	VARIOUS	164,822.000	9,994,202	XXX	4,152,839	9,956,897	(5,804,058)			(5,804,058)		4,152,839		5,841,363	5,841,363		XXX
046224101	ASTEC INDUSTRIES INC		03/03/2015	VARIOUS	84,434.000	3,412,741	XXX	2,298,109	3,704,964	(1,406,855)			(1,406,855)		2,298,109		1,114,632	1,114,632	12,186	XXX
049079205	ATLANTIC TELE NETWORK INC		04/14/2015	VARIOUS	92,361.000	6,425,215	XXX	3,786,583	5,356,938	(1,570,355)			(1,570,355)		3,786,583		2,638,632	2,638,632	90,075	XXX
05155C105	AURICO GOLD INC		03/31/2015	VARIOUS	530,937.000	1,532,301	XXX	2,473,254	2,261,792	211,463			211,463		2,473,254		(940,954)	(940,954)	11,747	XXX
052769106	AUTODESK INC		08/22/2014	VARIOUS	141,998.000	7,599,101	XXX	5,538,351	8,005,847	(2,467,497)			(2,467,497)		5,538,351		2,060,750	2,060,750		XXX
002474104	AZZ INC		04/09/2015	VARIOUS	110,990.000	5,068,199	XXX	4,472,981	5,114,419	(641,438)			(641,438)		4,472,981		595,218	595,218	53,668	XXX
06846N104	BARRETT BILL CORP		01/28/2015	VARIOUS	64,868.000	586,482	XXX	1,453,493	1,737,165	(283,672)			(283,672)		1,453,493		(867,011)	(867,011)		XXX
075887109	BECTON DICKINSON & CO		04/15/2015	MORGAN STANLEY & CO NY	4,189.000	589,800	XXX	542,824							542,824		46,976	46,976	29,662	XXX
077454106	BELDEN INC		04/13/2015	VARIOUS	6,256.000	546,124	XXX	408,661							408,661		137,463	137,463	406	XXX
08160H101	BENCHMARK ELECTRONICS INC		04/01/2015	VARIOUS	97,822.000	2,317,982	XXX	1,473,600	2,492,505	(1,018,904)			(1,018,904)		1,473,600		844,381	844,381		XXX
084680107	BERKSHIRE HILLS BANCORP INC		04/07/2015	VARIOUS	116,957.000	3,180,848	XXX	2,912,297	2,715,742	196,556			196,556		2,912,297		268,550	268,550	71,281	XXX
09227Q100	BLACKBAUD INC		04/13/2015	VARIOUS	30,916.000	1,401,357	XXX	1,028,308	1,104,938	(76,630)			(76,630)		1,028,308		373,049	373,049		XXX
094235108	BLOOMIN BRANDS INC		12/23/2014	VARIOUS	221,513.000	4,547,537	XXX	4,421,756	4,968,537	(546,780)			(546,780)		4,421,756		125,780	125,780		XXX
095229100	BLUCORA INC		03/31/2015	VARIOUS	87,986.000	1,215,519	XXX	1,854,278	1,660,296	193,982			193,982		1,854,278		(638,758)	(638,758)		XXX
104674106	BRADY CORP		10/02/2014	VARIOUS	52,875.000	1,190,665	XXX	1,543,069	1,579,376	(36,307)			(36,307)		1,543,069		(352,404)	(352,404)	10,311	XXX
119848109	BUFFALO WILD WINGS INC		10/31/2014	VARIOUS	24,224.000	3,601,360	XXX	3,314,295	4,014,159	(699,864)			(699,864)		3,314,295		287,065	287,065		XXX
122017106	BURLINGTON STORES INC		04/13/2015	OPPENHEIMER AND COMPANY	6,046.000	349,850	XXX	237,960							237,960		111,890	111,890		XXX
12467B304	C&J ENERGY SVCS INC		10/02/2014	JEFFERIES & CO	30,176.000	814,592	XXX	673,951	1,019,345	(345,395)			(345,395)		673,951		140,642	140,642		XXX
127387108	CADENCE DESIGN SYSTEM INC		04/13/2015	VARIOUS	424,617.000	7,716,170	XXX	4,871,983	7,426,551	(2,554,568)			(2,554,568)		4,871,983		2,844,187	2,844,187		XXX
13466Y105	CAMPUS CREST CMNTYS INC		04/01/2015	VARIOUS	516,122.000	3,619,083	XXX	5,094,483	4,469,617	624,867			624,867		5,094,483		(1,475,400)	(1,475,400)	216,233	XXX
144577103	CARRIZO OIL & GAS INC		04/13/2015	VARIOUS	8,085.000	392,732	XXX	358,291							358,291		34,441	34,441		XXX
147528103	CASEYS GEN STORES INC		04/13/2015	VARIOUS	14,161.000	1,258,741	XXX	1,052,403	995,377	57,027			57,027		1,052,403		206,338	206,338	10,570	XXX
12504L109	CBRE GROUP INC		04/15/2015	VARIOUS	89,480.000	3,219,348	XXX	2,597,667	2,866,939	(269,272)			(269,272)		2,597,667		621,681	621,681		XXX
12514G108	CDW CORP		04/15/2015	BARCLAYS CAPITAL INC LE	497.000	19,105	XXX	18,802							18,802		303	303		XXX
150838100	CELADON GROUP INC		04/08/2015	VARIOUS	144,276.000	3,747,489	XXX	2,713,649	3,075,964	(362,315)			(362,315)		2,713,649		1,033,840	1,033,840	10,693	XXX
156782104	CERNER CORP COM		04/15/2015	MORGAN STANLEY & CO NY	1,684.000	122,879	XXX	93,349							93,349		29,531	29,531		XXX
972992911	CF FEDERATED INSTITUTIONAL FIXED		04/16/2015	v	17,106,166.050	196,545,000	XXX	172,048,001	191,589,060	(19,541,059)			(19,541,059)		172,048,001		24,496,999	24,496,999		XXX
159864107	CHARLES RIV LABS INTL INC		04/28/2015	VARIOUS	32,892.000	2,442,362	XXX	1,894,375	1,760,380	133,996			133,996		1,894,375		547,986	547,986		XXX
169656105	CHIPOTLE MEXICAN GRILL INC COM ST		04/15/2015	MORGAN STANLEY & CO NY	68.000	46,075	XXX	46,162							46,162		(87)	(87)		XXX
171604101	CHUYS HLDGS INC		11/05/2014	VARIOUS	22,956.000	519,207	XXX	896,617	833,303	63,314			63,314		896,617		(377,410)	(377,410)		XXX
184496107	CLEAN HARBORS INC		11/06/2014	VARIOUS	89,828.000	4,206,396	XXX	5,147,319	5,771,449	(624,130)			(624,130)		5,147,319		(940,923)	(940,923)		XXX
18911Q102	CLOUD PEAK ENERGY INC		04/02/2015	VARIOUS	350,408.000	2,228,527	XXX	6,640,245	6,454,515	185,729			185,729		6,640,245		(4,411,718)	(4,411,718)		XXX
192422103	COGNEX CORP		04/15/2015	VARIOUS	106,932.000	4,973,581	XXX	3,962,993	4,106,189	(143,196)			(143,196)		3,962,993		1,010,588	1,010,588		XXX
197236102	COLUMBIA BANKING SYSTEM INC		04/13/2015	VARIOUS	34,892.000	980,925	XXX	678,756	918,009	(239,252)			(239,252)		678,756		302,169	302,169	152	XXX
199908104	COMFORT SYSTEMS USA INC		05/12/2015	VARIOUS	197,291.000	3,864,671	XXX	2,484,421	3,117,198	(632,777)			(632,777)		2,484,421		1,380,250	1,380,250	31,053	XXX
204166102	COMMVAULT SYSTEMS INC		10/01/2014	VARIOUS	52,562.000	2,516,392	XXX	2,169,063	2,584,474	(415,410)			(415,410)		2,169,063		347,329	347,329		XXX
206708109	CONCUR TECHNOLOGIES INC		09/19/2014	WACHOVIA CAPITAL MARKETS	69,549.000	8,842,167	XXX	5,412,172	6,491,704	(1,079,531)			(1,079,531)		5,412,172		3,429,995	3,429,995		XXX
207410101	CONMED CORP		07/25/2014	VARIOUS	9,658.000	375,078	XXX	253,287	426,401	(173,114)			(173,114)		253,287		121,791	121,791	1,932	XXX
218681104	CORE MARK HOLDING CO INC		04/13/2015	WACHOVIA CAPITAL MARKETS	4,795.000	294,316	XXX	330,946							330,946		(36,630)	(36,630)		XXX
22160N109	COSTAR GROUP INC		04/15/2015	VARIOUS	16,503.000	3,212,882	XXX	2,917,356	2,610,280	307,076			307,076		2,917,356		295,526	295,526		XXX
22163N106	COTT CORP QUE		11/28/2014	VARIOUS	364,698.000	2,367,514	XXX	3,033,576	2,578,415	455,161			455,161		3,033,576		(666,062)	(666,062)	16,420	XXX
222070203	COTY INC		09/02/2014	VARIOUS	142,119.000	2,409,588	XXX	2,460,026	2,434,498	25,527			25,527		2,460,026		(50,437)	(50,437)		XXX
222816100	COVANCE INC		11/03/2014	VARIOUS	50,751.000	5,086,207	XXX	3,253,392	4,343,271	(1,089,879)			(1,089,879)		3,253,392		1,832,815	1,832,815		XXX
12618T105	CRA INTERNATIONAL INC		10/16/2014	VARIOUS	91,859.000	2,350,954	XXX	1,975,323	2,117,350	(142,027)			(142,027)		1,975,323		375,631	375,631		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
228227104	CROWN CASTLE INTL CORP		07/16/2014	MORGAN STANLEY & CO NY	42,100.000	3,131,644	XXX	3,153,265	3,126,346	26,919			26,919		3,153,265		(21,621)	(21,621)		XXX
12646R105	CST BRANDS INC		04/13/2015	VARIOUS	17,434.000	751,989	XXX	592,954	601,473	(8,519)			(8,519)		592,954		159,035	159,035	3,221	XXX
229669106	CUBIC CORP		04/14/2015	VARIOUS	167,468.000	8,563,376	XXX	7,916,706	7,454,001	462,706			462,706		7,916,706		646,670	646,670	451	XXX
229678107	CUBIST PHARMACEUTICALS INC		12/08/2014	VARIOUS	24,860.000	2,512,356	XXX	1,083,557	1,735,725	(652,168)			(652,168)		1,083,557		1,428,799	1,428,799		XXX
12673A108	CYS INVTS INC		03/31/2015	VARIOUS	355,304.000	3,124,498	XXX	3,237,609	3,204,842	32,767			32,767		3,237,609		(113,111)	(113,111)	376,659	XXX
237266101	DARLING INTL INC		02/09/2015	VARIOUS	272,138.000	4,879,710	XXX	4,675,652	5,687,684	(1,012,032)			(1,012,032)		4,675,652		204,058	204,058		XXX
242370203	DEAN FOODS CO NEW		03/31/2015	VARIOUS	189,243.000	3,095,425	XXX	2,683,816	3,328,784	(644,968)			(644,968)		2,683,816		411,609	411,609	36,124	XXX
252131107	DEXCOM INC		06/26/2015	VARIOUS	125,712.000	7,940,482	XXX	3,635,588	4,985,738	(1,350,150)			(1,350,150)		3,635,588		4,304,894	4,304,894		XXX
25272T104	DIAMOND RESORTS OWNER TRUST COM U		04/15/2015	VARIOUS	131,661.000	4,207,373	XXX	2,529,208	3,063,751	(534,544)			(534,544)		2,529,208		1,678,165	1,678,165		XXX
25278X109	DIAMONDBACK ENERGY INC		05/21/2015	VARIOUS	61,272.000	4,124,849	XXX	3,262,278	5,400,994	(2,165,591)			(2,165,591)		3,262,278		862,572	862,572		XXX
25389M877	DIGITALGLOBE INC		04/15/2015	VARIOUS	150,205.000	4,947,696	XXX	2,829,600	4,175,699	(1,346,099)			(1,346,099)		2,829,600		2,118,096	2,118,096		XXX
253922108	DIME CMNTY BANCSHARES		03/31/2015	VARIOUS	84,840.000	1,332,714	XXX	1,248,445	1,339,624	(91,178)			(91,178)		1,248,445		84,268	84,268		XXX
258278100	DORMAN PRODUCTS INC		04/13/2015	OPPENHEIMER AND COMPANY	1,164.000	57,947	XXX	58,171							58,171		(224)	(224)		XXX
26153C103	DREAMWORKS ANIMATION SKG INC		03/31/2015	VARIOUS	391,277.000	8,932,337	XXX	9,503,079	9,101,103	401,976			401,976		9,503,079		(570,742)	(570,742)		XXX
265504100	DUNKIN BRANDS GROUP INC		04/23/2015	VARIOUS	51,880.000	2,414,359	XXX	1,437,625	2,376,623	(938,998)			(938,998)		1,437,625		976,734	976,734	26,377	XXX
267888105	DYNAMIC MATLS CORP		03/31/2015	VARIOUS	84,800.000	1,152,717	XXX	1,683,980	1,876,624	(192,644)			(192,644)		1,683,980		(531,263)	(531,263)	11,459	XXX
26969P108	EAGLE MATERIALS INC		01/29/2015	VARIOUS	43,548.000	3,117,445	XXX	3,568,718	4,105,705	(536,988)			(536,988)		3,568,718		(451,273)	(451,273)	13,193	XXX
27033X101	EARTHLINK HLDGS CORP		04/02/2015	VARIOUS	1,013,353.000	4,604,741	XXX	3,769,673	3,769,673						3,769,673		835,068	835,068	186,339	XXX
277276101	EASTGROUP PPTY INC		09/22/2014	UBS WARBURG LLC	3,664.000	220,710	XXX	228,942	235,339	(6,397)			(6,397)		228,942		(8,232)	(8,232)	2,088	XXX
286082102	ELECTRONICS FOR IMAGING INC		01/29/2015	VARIOUS	57,460.000	2,134,454	XXX	2,546,668	2,597,192	(50,524)			(50,524)		2,546,668		(412,213)	(412,213)		XXX
29084Q100	EMCOR GROUP INC		04/13/2015	VARIOUS	441,609.000	20,055,153	XXX	12,985,759	19,664,849	(6,679,089)			(6,679,089)		12,985,759		7,069,394	7,069,394	111,040	XXX
29101U209	EMERALD OIL INC		12/09/2014	ITG INC	164,995.000	396,417	XXX	1,393,011	1,262,212	130,799			130,799		1,393,011		(996,594)	(996,594)		XXX
292218104	EMPLOYERS HOLDINGS INC		04/27/2015	VARIOUS	78,994.000	1,966,383	XXX	1,518,277	1,673,093	(154,816)			(154,816)		1,518,277		448,107	448,107	13,514	XXX
292562105	ENCORE WIRE CORP		04/13/2015	VARIOUS	123,080.000	4,388,577	XXX	4,320,223	6,035,843	(1,715,620)			(1,715,620)		4,320,223		68,354	68,354	8,558	XXX
29265N108	ENERGEN CORP		05/21/2015	VARIOUS	54,922.000	3,594,106	XXX	3,826,513	4,881,467	(1,054,954)			(1,054,954)		3,826,513		(232,407)	(232,407)	11,443	XXX
29413U103	ENVISION HEALTHCARE HLDGS INC		04/22/2015	VARIOUS	86,067.000	3,251,286	XXX	2,631,538	3,090,666	(459,128)			(459,128)		2,631,538		619,748	619,748		XXX
29444U700	EQUINIX INC		04/15/2015	VARIOUS	5,354.000	1,274,145	XXX	1,147,341							1,147,341		126,804	126,804	12,887	XXX
26885G109	ERA Group Inc		04/07/2015	VARIOUS	195,525.000	4,192,196	XXX	5,367,758	5,607,657	(239,899)			(239,899)		5,367,758		(1,175,562)	(1,175,562)		XXX
30066A105	EXAMWORKS GROUP INC		04/13/2015	VARIOUS	24,829.000	985,975	XXX	854,993	787,824	67,169			67,169		854,993		130,982	130,982		XXX
315616102	F5 NETWORKS INC		04/17/2015	VARIOUS	53,362.000	6,581,821	XXX	5,817,835	5,946,661	(128,826)			(128,826)		5,817,835		763,985	763,985		XXX
336433107	FIRST SOLAR INC		04/15/2015	VARIOUS	22,505.000	1,296,512	XXX	1,552,862	1,599,205	(46,343)			(46,343)		1,552,862		(256,350)	(256,350)		XXX
33829M101	FIVE BELOW INC COM USD0.01		03/06/2015	VARIOUS	79,974.000	2,564,877	XXX	3,142,822	3,191,762	(48,941)			(48,941)		3,142,822		(577,945)	(577,945)		XXX
G35569105	FLEETMATICS GROUP PLC		09/16/2014	VARIOUS	105,638.000	3,418,020	XXX	4,089,234	3,416,333	672,901			672,901		4,089,234		(671,214)	(671,214)		XXX
345838106	FOREST LABS INC		07/01/2014	BEAR STEARNS 57079	43,440.000	2,703,641	XXX	1,572,464	4,300,560	(2,728,096)			(2,728,096)		1,572,464		1,131,178	1,131,178		XXX
34964C106	FORTUNE BRANDS HOME & SEC INC		04/15/2015	MORGAN STANLEY & CO NY	2,226.000	102,127	XXX	104,733							104,733		(2,606)	(2,606)		XXX
G36738105	FRESH DEL MONTE PRODUCE INC		03/31/2015	VARIOUS	167,008.000	6,232,745	XXX	4,494,206	5,118,795	(624,589)			(624,589)		4,494,206		1,738,538	1,738,538	58,144	XXX
302941109	FTI CONSULTING INC		04/02/2015	VARIOUS	207,253.000	7,737,619	XXX	7,492,527	7,838,308	(345,782)			(345,782)		7,492,527		245,092	245,092		XXX
359694106	FULLER, H B CO		04/09/2015	VARIOUS	314,774.000	13,490,201	XXX	8,057,551	15,140,629	(7,083,079)			(7,083,079)		8,057,551		5,432,650	5,432,650	114,224	XXX
36237H101	G-III APPAREL GROUP LTD		04/13/2015	SIDOTI & COMPANY LLC	1,486.000	175,600	XXX	125,701							125,701		49,900	49,900		XXX
368736104	GENERAC HLDGS INC		06/01/2015	VARIOUS	39,896.000	1,727,020	XXX	1,750,176	1,811,325	(175,215)			(175,215)		1,750,176		(23,156)	(23,156)		XXX
37364X109	GEOSPACE TECHNOLOGIES CORP COM		08/06/2014	VARIOUS	26,120.000	1,052,490	XXX	1,438,690	1,438,690						1,438,690		(386,199)	(386,199)		XXX
37953G103	GLOBAL BRASS & COPPR HLDGS INC		04/09/2015	VARIOUS	130,771.000	1,937,329	XXX	1,781,120	2,210,030	(428,910)			(428,910)		1,781,120		156,209	156,209	14,059	XXX
37954N206	GLOBE SPECIALTY METALS INC		03/31/2015	VARIOUS	49,576.000	831,619	XXX	969,981	1,030,189	(60,208)			(60,208)		969,981		(138,362)	(138,362)	3,718	XXX
379577208	GLOBUS MED INC		04/13/2015	VARIOUS	116,545.000	2,609,445	XXX	1,749,536	2,787,756	(1,038,220)			(1,038,220)		1,749,536		859,909	859,909		XXX
38268T103	GOPRO INC		04/15/2015	MORGAN STANLEY & CO NY	32,749.000	1,495,292	XXX	1,952,204							1,952,204		(456,912)	(456,912)		XXX
387328107	GRANITE CONSTRUCTION INC		12/18/2014	VARIOUS	87,507.000	3,126,132	XXX	2,583,188	3,148,502	(565,314)			(565,314)		2,583,188		542,943	542,943	17,240	XXX
402629208	GULFMARK OFFSHORE INC		03/09/2015	VARIOUS	199,329.000	4,427,424	XXX	7,232,940	9,005,684	(1,772,744)			(1,772,744)		7,232,940		(2,805,516)	(2,805,516)	112,291	XXX
410120109	HANCOCK HLDG CO		01/22/2015	VARIOUS	64,901.000	1,666,526	XXX	2,237,037	2,292,303	(55,267)			(55,267)		2,237,037		(570,510)	(570,510)	31,152	XXX
413086109	HARMAN INTL INDS INC		04/24/2015	VARIOUS	36,816.000	4,819,213	XXX	4,023,866	3,955,143	68,723			68,723		4,023,866		795,347	795,347	38,861	XXX
41902R103	HATTERAS FINANCIAL CORP		04/01/2015	VARIOUS	318,429.000	5,754,367	XXX	6,308,078	6,308,078						6,308,078		(553,711)	(553,711)	553,602	XXX
40416M105	HD SUPPLY HLDGS INC		06/08/2015	VARIOUS	198,883.000	5,933,055	XXX	3,656,388	5,646,288	(1,989,900)			(1,989,900)		3,656,388		2,276,667	2,276,667		XXX
42210P102	HEADWATERS INC		04/13/2015	VARIOUS	71,378.000	1,182,185	XXX	754,486	991,440	(236,954)			(236,954)		754,486		427,698	427,698		XXX
421906108	HEALTHCARE SVCS GRP INC		04/13/2015	VARIOUS	40,341.000	1,292,665	XXX	688,458	1,187,639	(499,182)			(499,182)		688,458		604,207	604,207	35,464	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
422245100	HEALTHWAYS INC		04/13/2015	VARIOUS	46,361.000	969,566	XXX	782,474	813,172	(30,698)			(30,698)		782,474		187,092	187,092		XXX
422368100	HEARTWARE INTERNATIONAL INC		04/15/2015	VARIOUS	64,966.000	5,233,734	XXX	5,306,001	5,749,491	(443,490)			(443,490)		5,306,001		(72,267)	(72,267)		XXX
42727J102	HERITAGE INS HLDGS INC		05/07/2015	VARIOUS	77,325.000	1,632,398	XXX	860,691	1,176,113	(315,422)			(315,422)		860,691		771,707	771,707		XXX
43300A104	HILTON WORLDWIDE HLDGS INC		04/15/2015	VARIOUS	62,573.000	1,860,212	XXX	1,625,578							1,625,578		234,635	234,635		XXX
40425J101	HMS HOLDINGS CORP		04/13/2015	WM BLAIR & CO	12,950.000	201,222	XXX	280,627							280,627		(79,404)	(79,404)		XXX
436893200	HOME BANCSHARES INC		06/30/2015	VARIOUS	40,824.000	1,350,881	XXX	479,065	1,339,844	(860,779)			(860,779)		479,065		871,816	871,816	14,557	XXX
43739Q100	HOMEAWAY INC		04/24/2015	VARIOUS	28,503.000	849,715	XXX	893,251	992,474	(99,223)			(99,223)		893,251		(43,537)	(43,537)		XXX
440694305	HORSEHEAD HLDG CORP		04/13/2015	VARIOUS	31,653.000	405,848	XXX	403,576							403,576		2,272	2,272		XXX
450828108	IBERIABANK CORP		04/13/2015	VARIOUS	14,515.000	909,903	XXX	730,739	1,004,293	(273,554)			(273,554)		730,739		179,164	179,164	11,023	XXX
44930G107	ICU MED INC		04/01/2015	VARIOUS	23,273.000	2,092,785	XXX	1,364,492	1,415,231	(50,739)			(50,739)		1,364,492		728,293	728,293		XXX
451734107	IHS INC		06/02/2015	VARIOUS	57,281.000	6,859,661	XXX	5,967,997	7,771,313	(1,803,316)			(1,803,316)		5,967,997		891,664	891,664		XXX
45245E109	IMAX CORP COM		05/11/2015	VARIOUS	100,830.000	3,545,509	XXX	2,635,073	2,871,638	(236,566)			(236,566)		2,635,073		910,437	910,437		XXX
45337C102	INCYTE CORP		04/15/2015	VARIOUS	26,289.000	2,347,497	XXX	1,395,020	1,483,751	(88,731)			(88,731)		1,395,020		952,477	952,477		XXX
45780L104	INOGEN INC COM		06/19/2015	VARIOUS	25,469.000	1,002,177	XXX	547,584							547,584		454,594	454,594		XXX
45784P101	INSULET CORP		04/15/2015	VARIOUS	87,148.000	2,824,903	XXX	3,761,230	3,457,161	304,069			304,069		3,761,230		(936,327)	(936,327)		XXX
46121Y102	INTREPID POTASH INC		04/01/2015	VARIOUS	69,405.000	930,190	XXX	977,792	1,163,228	(185,435)			(185,435)		977,792		(47,603)	(47,603)		XXX
464330109	ISIS PHARMACEUTICALS INC		04/15/2015	MORGAN STANLEY & CO NY	3,602.000	235,314	XXX	228,648							228,648		6,666	6,666		XXX
48123V102	J2 GLOBAL INC		04/13/2015	VARIOUS	38,311.000	2,400,653	XXX	1,128,856	1,948,497	(819,642)			(819,642)		1,128,856		1,271,797	1,271,797	32,962	XXX
466367109	JACK IN THE BOX INC		04/13/2015	VARIOUS	22,058.000	2,043,917	XXX	635,014	1,319,951	(684,936)			(684,936)		635,014		1,408,902	1,408,902	26,836	XXX
48273J107	K2M GROUP HLDGS INC		04/13/2015	VARIOUS	12,384.000	287,624	XXX	232,200							232,200		55,424	55,424		XXX
483548103	KAMAN CORP		04/06/2015	VARIOUS	120,094.000	4,958,950	XXX	4,394,055	5,131,617	(737,562)			(737,562)		4,394,055		564,895	564,895	68,066	XXX
485170302	KANSAS CITY SOUTHERN		04/15/2015	MORGAN STANLEY & CO NY	61.000	6,463	XXX	7,087							7,087		(624)	(624)	86	XXX
485865109	KATE SPADE & COMPANY COM		04/15/2015	MORGAN STANLEY & CO NY	3,818.000	128,740	XXX	153,053							153,053		(24,313)	(24,313)		XXX
49271M100	KEURIG GREEN MTN INC		11/06/2014	VARIOUS	49,595.000	7,314,670	XXX	3,768,155	6,180,033	(2,411,878)			(2,411,878)		3,768,155		3,546,515	3,546,515	22,611	XXX
492914106	KEY ENERGY SVCS INC		11/14/2014	VARIOUS	459,613.000	1,358,021	XXX	3,293,351	4,200,863	(907,512)			(907,512)		3,293,351		(1,935,330)	(1,935,330)		XXX
49926D109	KNOWLES CORP COM		07/25/2014	VARIOUS	44,505.000	1,327,288	XXX	1,378,216	1,368,084	10,132			10,132		1,378,216		(50,928)	(50,928)		XXX
500643200	KORN/FERRY INTERNATIONAL		02/02/2015	VARIOUS	89,142.000	2,463,732	XXX	1,796,272	2,618,101	(821,828)			(821,828)		1,796,272		667,460	667,460		XXX
51476K103	LANDAUER INC		02/05/2015	ROBERT W BAIRD LIMITED	61,328.000	1,864,154	XXX	2,869,373	2,575,776	293,597			293,597		2,869,373		(1,005,219)	(1,005,219)	112,214	XXX
515098101	LANDSTAR SYSTEM INC		04/15/2015	VARIOUS	40,813.000	2,733,195	XXX	2,561,855	2,612,032	(50,177)			(50,177)		2,561,855		171,339	171,339	80,898	XXX
526057104	LENNAR CORP		12/24/2014	VARIOUS	98,069.000	4,263,348	XXX	3,511,770	4,116,937	(605,167)			(605,167)		3,511,770		751,578	751,578	7,961	XXX
529771107	LEXMARK INTL INC		08/22/2014	VARIOUS	52,270.000	2,579,500	XXX	1,256,021	2,517,323	(1,261,302)			(1,261,302)		1,256,021		1,323,479	1,323,479		XXX
50187A107	LHC GROUP INC COM		04/13/2015	OPPENHEIMER AND COMPANY	7,350.000	255,684	XXX	186,360							186,360		69,324	69,324		XXX
55405Y100	MA COM TECHNOLOGY SOLUTIONS		04/13/2015	VARIOUS	13,373.000	462,693	XXX	401,190							401,190		61,503	61,503		XXX
55608B105	MACQUARIE INFRASTR CO LLC		04/13/2015	VARIOUS	14,303.000	1,297,093	XXX	750,679	1,004,763	(254,084)			(254,084)		750,679		546,414	546,414	(73,435)	XXX
556269108	MADDEN STEVEN LTD		06/30/2015	VARIOUS	55,612.000	2,140,982	XXX	1,444,294	1,907,492	(463,197)			(463,197)		1,444,294		696,687	696,687		XXX
56382Q102	MANNING & NAPIER INC		02/17/2015	WEEDEN & COMPANY	26,745.000	313,368	XXX	425,238	461,619	(36,381)			(36,381)		425,238		(111,870)	(111,870)	4,183	XXX
56418H100	MANPOWER INC		10/23/2014	VARIOUS	61,717.000	3,764,976	XXX	4,785,856	5,236,687	(450,831)			(450,831)		4,785,856		(1,020,880)	(1,020,880)		XXX
573284106	MARTIN MARIETTA MATLS INC		05/27/2015	BEAR STEARNS 57079	1,185.000	179,185	XXX	140,856							140,856		38,329	38,329		XXX
575385109	MASONITE INTL CORP NEW		04/13/2015	SIDOTI & COMPANY LLC	2,908.000	199,140	XXX	191,199							191,199		7,941	7,941		XXX
576485205	MATADOR RES CO		04/13/2015	VARIOUS	75,844.000	1,713,725	XXX	1,447,739	2,220,712	(772,974)			(772,974)		1,447,739		265,986	265,986		XXX
580037109	MCDERMOTT INTL INC		03/31/2015	VARIOUS	178,765.000	636,572	XXX	1,350,061	1,446,209	(96,148)			(96,148)		1,350,061		(713,488)	(713,488)		XXX
58502B106	MEDNAX INC		09/24/2014	VARIOUS	67,448.000	3,733,621	XXX	1,949,942	3,922,101	(1,972,159)			(1,972,159)		1,949,942		1,783,679	1,783,679		XXX
585464100	MELCO CROWN ENTMT LTD		07/22/2014	VARIOUS	113,333.000	3,709,851	XXX	3,091,789	4,047,121	(955,332)			(955,332)		3,091,789		618,062	618,062		XXX
589889104	MERIT MEDICAL SYSTEMS INC		01/29/2015	VARIOUS	225,599.000	3,580,297	XXX	2,722,119	3,406,545	(684,426)			(684,426)		2,722,119		858,178	858,178		XXX
594972408	MICROSTRATEGY INC		04/13/2015	VARIOUS	72,556.000	12,058,422	XXX	7,283,536	9,901,054	(2,951,314)			(2,951,314)		7,283,536		4,774,886	4,774,886		XXX
606501104	MITCHAM INDS INC		04/06/2015	VARIOUS	88,854.000	487,171	XXX	1,192,495	1,242,179	(49,684)			(49,684)		1,192,495		(705,324)	(705,324)		XXX
55306N104	MKS INSTRUMENT INC		04/07/2015	VARIOUS	155,735.000	5,338,599	XXX	4,276,576	4,865,161	(588,585)			(588,585)		4,276,576		1,062,023	1,062,023	75,417	XXX
N51488117	MOBILEYE N V AMSTELVEEN		04/15/2015	MORGAN STANLEY & CO NY	1,878.000	87,570	XXX	81,706							81,706		5,863	5,863		XXX
246994925	MONDRIAN INTL EQUITY FUND LP		04/01/2015	v	2,088.370	64,480	XXX	54,297	71,591	(17,294)			(17,294)		54,297		10,183	10,183	2,838	XXX
61022P100	MONOTYPE IMAGING HOLDINGS INC		04/13/2015	VARIOUS	34,263.000	1,081,645	XXX	338,749	965,189	(626,440)			(626,440)		338,749		742,896	742,896	5,482	XXX
610236101	MONRO MUFFLER BRAKE INC		04/13/2015	VARIOUS	18,347.000	1,151,648	XXX	620,324	876,571	(352,288)			(352,288)		620,324		531,323	531,323	1,966	XXX
553498106	MSA SAFETY INC COM		01/20/2015	VARIOUS	15,335.000	720,838	XXX	838,959	881,456	(42,497)			(42,497)		838,959		(118,121)	(118,121)	10,499	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
624758108	MUELLER WATER PRODUCTS INC		04/13/2015	VARIOUS	127,867.000	1,159,728	XXX	1,200,752	1,104,771	95,982			95,982		1,200,752		(41,024)	(41,024)	49	XXX
N59465109	Mylan NV		04/15/2015	VARIOUS	18,845.000	1,250,365	XXX	1,062,100							1,062,100		188,265	188,265		XXX
629579103	NACCO INDS INC		04/09/2015	VARIOUS	24,214.000	1,307,718	XXX	1,244,022	1,225,228	18,794			18,794		1,244,022		63,696	63,696	13,711	XXX
630077105	NANOMETRICS INC		04/14/2015	VARIOUS	272,806.000	4,464,359	XXX	4,076,276	4,978,710	(902,433)			(902,433)		4,076,276		388,082	388,082		XXX
64110L106	NETFLIX INC COM STK		06/24/2015	VARIOUS	20,417.000	10,057,041	XXX	7,342,849	8,247,151	(1,458,110)			(1,458,110)		7,342,849		2,714,192	2,714,192		XXX
64829B100	NEW RELIC INC		04/15/2015	VARIOUS	4,866.000	162,934	XXX	146,150							146,150		16,784	16,784		XXX
651718504	NEWPARK RESOURCES INC		04/06/2015	VARIOUS	523,383.000	4,998,922	XXX	4,807,758	6,521,352	(1,713,595)			(1,713,595)		4,807,758		191,164	191,164		XXX
N63218106	NIELSEN HOLDINGS N V		01/23/2015	VARIOUS	83,672.000	3,752,629	XXX	3,990,736	4,050,562	(59,825)			(59,825)		3,990,736		(238,107)	(238,107)		XXX
65540B105	NOODLES & CO		12/03/2014	VARIOUS	26,376.000	645,128	XXX	932,159	907,071	25,088			25,088		932,159		(287,031)	(287,031)		XXX
665859104	NORTHERN TR CORP		04/15/2015	MORGAN STANLEY & CO NY	4,985.000	354,626	XXX	341,925							341,925		12,702	12,702	3,709	XXX
668074305	NORTHWESTERN CORP		04/01/2015	VARIOUS	18,125.000	960,297	XXX	820,965	945,944	(124,979)			(124,979)		820,965		139,332	139,332	23,265	XXX
62936P103	NPS PHARMACEUTICALS INC COM		01/12/2015	VARIOUS	53,135.000	2,412,377	XXX	1,622,670	1,756,112	(133,442)			(133,442)		1,622,670		789,707	789,707		XXX
N6596X109	NXP SEMICONDUCTORS N V		04/15/2015	VARIOUS	98,943.000	7,865,647	XXX	3,020,718	6,548,048	(3,527,330)			(3,527,330)		3,020,718		4,844,929	4,844,929		XXX
67072V103	NXSTAGE MEDICAL INC		04/13/2015	VARIOUS	82,214.000	1,445,860	XXX	1,012,740	1,181,415	(168,675)			(168,675)		1,012,740		433,119	433,119		XXX
674215108	OASIS PETROLEUM INC		01/14/2015	JEFFERIES & CO	43,873.000	563,014	XXX	1,117,632	2,452,062	(1,334,430)			(1,334,430)		1,117,632		(554,618)	(554,618)		XXX
679580100	OLD DOMINION FREIGHT LINES INC		04/13/2015	VARIOUS	11,077.000	826,296	XXX	162,832	705,383	(542,551)			(542,551)		162,832		663,464	663,464		XXX
68213N109	OMNICELL INC		02/05/2015	VARIOUS	76,421.000	2,578,178	XXX	1,680,601	2,194,047	(513,446)			(513,446)		1,680,601		897,577	897,577		XXX
68628V308	ORION MARINE GROUP INC		04/07/2015	VARIOUS	244,760.000	2,300,937	XXX	1,897,443	2,650,751	(753,308)			(753,308)		1,897,443		403,494	403,494		XXX
68633D103	ORITANI FINL CORP DEL		03/31/2015	VARIOUS	60,986.000	874,937	XXX	915,299	938,575	(23,275)			(23,275)		915,299		(40,362)	(40,362)	21,218	XXX
671044105	OSI SYSTEMS INC		04/13/2015	VARIOUS	39,740.000	2,693,484	XXX	2,687,321	2,301,607	20,706			20,706		2,687,321		6,163	6,163		XXX
690732102	OWENS & MINOR INC		04/01/2015	VARIOUS	75,082.000	2,555,134	XXX	2,175,208	2,551,286	(376,078)			(376,078)		2,175,208		379,926	379,926	51,290	XXX
690742101	OWENS CORNING NEW		07/21/2014	VARIOUS	72,964.000	2,698,349	XXX	2,781,415	2,822,248	(40,833)			(40,833)		2,781,415		(83,066)	(83,066)	11,674	XXX
691497309	OXFORD INDS INC		04/13/2015	VARIOUS	18,644.000	1,108,004	XXX	1,154,662	1,242,995	(88,334)			(88,334)		1,154,662		(46,657)	(46,657)	10,127	XXX
696429307	PALL CORP		12/12/2014	VARIOUS	46,467.000	4,425,353	XXX	3,163,764	3,967,817	(804,053)			(804,053)		3,163,764		1,261,588	1,261,588	27,716	XXX
697435105	PALO ALTO NETWORKS INC		08/29/2014	VARIOUS	50,617.000	4,220,436	XXX	2,910,866	4,244,235	(1,333,370)			(1,333,370)		2,910,866		1,309,570	1,309,570		XXX
69840W108	PANERA BREAD CO		04/15/2015	VARIOUS	27,015.000	4,269,859	XXX	4,349,611	4,047,657	301,954			301,954		4,349,611		(79,752)	(79,752)		XXX
700416209	PARK ELECTROCHEMICAL CORP		04/13/2015	VARIOUS	206,848.000	4,417,416	XXX	5,408,370	5,835,182	(426,812)			(426,812)		5,408,370		(990,955)	(990,955)	47,696	XXX
701081101	PARKER DRILLING CO		12/18/2014	VARIOUS	757,993.000	2,946,192	XXX	3,981,259	4,942,114	(960,855)			(960,855)		3,981,259		(1,035,067)	(1,035,067)		XXX
701877102	PARSLEY ENERGY INC		07/22/2014	STIFEL NICOLAUS & CO	1,837.000	43,494	XXX	33,985	44,217	(10,232)			(10,232)		33,985		9,510	9,510		XXX
703481101	PATTERSON-UTI ENERGY INC		04/13/2015	SIDOTI & COMPANY LLC	9,015.000	180,319	XXX	162,570							162,570		17,749	17,749		XXX
69327R101	PDC ENERGY INC		04/13/2015	VARIOUS	8,249.000	427,619	XXX	344,032							344,032		83,587	83,587		XXX
69336V101	PGT INC		04/13/2015	OPPENHEIMER AND COMPANY	3,788.000	42,199	XXX	36,337							36,337		5,862	5,862		XXX
693366205	PICO HOLDINGS INC		04/01/2015	VARIOUS	214,949.000	3,552,363	XXX	5,097,480	5,107,188	(9,708)			(9,708)		5,097,480		(1,545,117)	(1,545,117)		XXX
723787107	PIONEER NAT RES CO		05/21/2015	VARIOUS	28,877.000	4,523,643	XXX	4,425,157	6,636,223	(2,211,067)			(2,211,067)		4,425,157		98,487	98,487	1,296	XXX
72766Q105	PLATFORM SPECIALTY PRODS CORP		06/01/2015	FRIEDMAN BILLING & RAMSEY	16,461.000	446,100	XXX	429,805							429,805		16,295	16,295		XXX
743312100	PROGRESS SOFTWARE CORP		11/28/2014	VARIOUS	239,518.000	6,091,715	XXX	4,674,643	5,758,013	(1,083,370)			(1,083,370)		4,674,643		1,417,071	1,417,071		XXX
227999810	PRUDENTIAL INST ENHANCED INDEX FD		05/29/2015	VARIOUS	877537176.380	1,284,093,000	XXX	1,168,155,518	1,272,386,416	(104,230,898)			(104,230,898)		1,168,155,518		115,937,482	115,937,482	27,916,776	XXX
74733T105	QLIK TECHNOLOGIES INC		10/15/2014	VARIOUS	72,952.000	1,861,731	XXX	1,611,697	1,650,174	(38,477)			(38,477)		1,611,697		250,034	250,034		XXX
747277101	QLOGIC CORP		09/08/2014	VARIOUS	517,175.000	4,654,078	XXX	6,982,310	5,218,296	1,764,014			1,764,014		6,982,310		(2,328,232)	(2,328,232)		XXX
747301109	QUAD / GRAPHICS INC		03/31/2015	VARIOUS	72,519.000	1,622,774	XXX	1,358,582	1,622,250	(263,668)			(263,668)		1,358,582		264,192	264,192	50,731	XXX
747619104	QUANEX BUILDING PRODUCTS CORP		02/10/2015	WEEDEN & COMPANY	19,802.000	379,440	XXX	353,180	353,862	(682)			(682)		353,180		26,260	26,260		XXX
750917106	RAMBUS INC DEL		09/12/2014	JOHNSON RICE & CO	19,430.000	251,829	XXX	200,507	277,849	(77,342)			(77,342)		200,507		51,322	51,322		XXX
75508B104	RAYONIER ADVANCED MATLS INC COM		02/10/2015	WEEDEN & COMPANY	12,695.000	219,328	XXX	468,783	491,931	(23,148)			(23,148)		468,783		(249,455)	(249,455)		XXX
75606N109	REALPAGE INC		04/13/2015	VARIOUS	110,853.000	2,234,526	XXX	2,030,622	2,325,016	(453,854)			(453,854)		2,030,622		203,905	203,905		XXX
75886F107	REGENERON PHARMACEUTICALS		04/15/2015	VARIOUS	5,127.000	2,222,610	XXX	520,284	1,448,224	(927,940)			(927,940)		520,284		1,702,326	1,702,326		XXX
758932107	REGIS CORP MINN		08/06/2014	VARIOUS	93,575.000	1,315,343	XXX	1,438,895	1,317,536	121,359			121,359		1,438,895		(123,552)	(123,552)		XXX
759663107	REMY INTL INC		01/02/2015	WEEDEN & COMPANY	117,880.000	2,467,683	XXX	2,468,899	2,752,498	(283,599)			(283,599)		2,468,899		(1,216)	(1,216)	23,717	XXX
75971M108	REMY INTL INC		04/01/2015	NORTHERN TRUST CO	1,688.000	37,758	XXX	37,507							37,507		251	251		XXX
76009N100	RENT A CENTER INC		04/08/2015	VARIOUS	333,571.000	9,312,913	XXX	9,023,229	9,566,816	(543,588)			(543,588)		9,023,229		289,684	289,684	286,172	XXX
761283100	RESTORATION HARDWARE HLDGS INC		04/13/2015	VARIOUS	10,354.000	924,149	XXX	652,590	963,440	(310,850)			(310,850)		652,590		271,559	271,559		XXX
76169B102	REXNORD CORP		06/29/2015	VARIOUS	67,594.000	1,737,007	XXX	1,587,592	1,902,771	(315,179)			(315,179)		1,587,592		149,415	149,415		XXX
767744105	RITCHIE BROS AUCTIONEERS		04/13/2015	SCOTT & STRINGFELLOW INVT	5,113.000	134,035	XXX	117,827							117,827		16,208	16,208		XXX
778296103	ROSS STORES INC		02/25/2015	VARIOUS	53,367.000	5,128,281	XXX	4,097,881	3,529,160	568,721			568,721		4,097,881		1,030,400	1,030,400	20,512	XXX
781270103	RUDOLPH TECHNOLOGIES INC		04/07/2015	VARIOUS	349,685.000	4,124,355	XXX	3,444,659	3,454,888	(10,229)			(10,229)		3,444,659		679,696	679,696		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
783549108	RYDER SYSTEM INC		04/01/2015	VARIOUS	107,323.000	9,979,628	XXX	4,424,047	9,454,083	(5,030,036)			(5,030,036)		4,424,047		5,555,581	5,555,581	86,307	XXX
795435106	SALIX PHARMACEUTICALS LTD		11/14/2014	VARIOUS	40,364.000	4,227,832	XXX	2,149,967	4,978,899	(2,828,933)			(2,828,933)		2,149,967		2,077,865	2,077,865		XXX
80004C101	SANDISK CORP		10/23/2014	VARIOUS	45,030.000	3,962,913	XXX	3,125,907	4,702,483	(1,576,576)			(1,576,576)		3,125,907		837,006	837,006	13,908	XXX
806882106	SCHNITZER STL INDS		04/02/2015	VARIOUS	258,142.000	4,178,900	XXX	6,310,387	6,729,762	(419,375)			(419,375)		6,310,387		(2,131,486)	(2,131,486)	145,205	XXX
811904101	SEACOR HOLDINGS INC		01/14/2015	WUNDERLICH SECURITIES INC	31,894.000	2,198,265	XXX	2,360,793	2,623,282	(262,489)			(262,489)		2,360,793		(162,528)	(162,528)		XXX
81725T100	SENSIENT TECHNOLOGIES CORP		04/01/2015	VARIOUS	56,759.000	3,758,722	XXX	1,977,367	3,162,611	(1,185,244)			(1,185,244)		1,977,367		1,781,355	1,781,355	44,922	XXX
81762P102	SERVICENOW INC		04/15/2015	VARIOUS	9,559.000	749,584	XXX	496,932	592,276	(95,343)			(95,343)		496,932		252,651	252,651		XXX
82568P304	SHUTTERFLY INC		10/13/2014	VARIOUS	118,243.000	5,728,158	XXX	4,323,894	5,091,544	(767,649)			(767,649)		4,323,894		1,404,263	1,404,263		XXX
825690100	SHUTTERSTOCK INC		04/15/2015	VARIOUS	72,609.000	4,674,545	XXX	4,906,590	6,025,095	(1,118,505)			(1,118,505)		4,906,590		(232,045)	(232,045)		XXX
G81276100	SIGNET JEWELERS LIMITED		12/12/2014	VARIOUS	38,889.000	4,954,712	XXX	3,901,688	4,300,735	(399,046)			(399,046)		3,901,688		1,053,024	1,053,024	14,448	XXX
826919102	SILICON LABORATORIES INC		04/13/2015	VARIOUS	13,764.000	702,675	XXX	637,685	677,877	(40,192)			(40,192)		637,685		64,990	64,990		XXX
830566105	SKECHERS USA INC		09/24/2014	VARIOUS	29,566.000	1,633,503	XXX	536,819	1,351,166	(814,347)			(814,347)		536,819		1,096,684	1,096,684		XXX
83421A104	SOLERA HOLDINGS INC		05/07/2015	VARIOUS	60,706.000	3,156,191	XXX	4,131,551	4,076,408	55,144			55,144		4,131,551		(975,361)	(975,361)		XXX
835451105	SONIC CORP		04/13/2015	VARIOUS	127,452.000	3,593,406	XXX	2,017,642	2,814,140	(796,498)			(796,498)		2,017,642		1,575,764	1,575,764	23,890	XXX
840441109	SOUTH ST CORP		04/13/2015	VARIOUS	9,832.000	651,654	XXX	299,238	599,752	(300,514)			(300,514)		299,238		352,416	352,416	54	XXX
84763R101	SPECTRUM BRANDS HLDGS INC		12/04/2014	VARIOUS	49,178.000	4,519,435	XXX	2,526,450	4,230,783	(1,704,333)			(1,704,333)		2,526,450		1,992,985	1,992,985	30,888	XXX
848577102	SPIRIT AIRLS INC		10/16/2014	VARIOUS	58,234.000	3,360,071	XXX	1,991,537	3,682,718	(1,691,181)			(1,691,181)		1,991,537		1,368,534	1,368,534		XXX
85172J101	SPRINGLEAF HLDGS INC COM		12/10/2014	VARIOUS	89,833.000	3,201,964	XXX	1,752,801	2,331,166	(578,365)			(578,365)		1,752,801		1,449,162	1,449,162		XXX
85208M102	SPROUTS FMRS MKT INC		10/13/2014	VARIOUS	95,126.000	2,791,237	XXX	3,222,574	3,112,523	110,051			110,051		3,222,574		(431,337)	(431,337)		XXX
85590A401	STARWOOD HOTELS&RESORTS WRLDWD		10/16/2014	GOLDMAN SACHS & CO	68,920.000	4,902,819	XXX	4,525,180	5,570,114	(1,044,935)			(1,044,935)		4,525,180		377,640	377,640	70,955	XXX
86732Y109	SUNEDISON INC		04/15/2015	VARIOUS	75,875.000	1,814,665	XXX	1,355,300	1,714,775	(359,475)			(359,475)		1,355,300		459,365	459,365		XXX
868157108	SUPERIOR ENERGY SVCS INC		10/02/2014	VARIOUS	96,004.000	3,154,589	XXX	2,431,932	3,469,585	(1,037,652)			(1,037,652)		2,431,932		722,656	722,656	5,100	XXX
86881L106	SURGICAL CARE AFFILIATES INC COM		04/13/2015	OPPENHEIMER AND COMPANY	660.000	23,484	XXX	20,209							20,209		3,275	3,275		XXX
87074U101	SWIFT TRANSN CO		08/12/2014	VARIOUS	125,974.000	2,570,619	XXX	2,823,069	3,178,324	(355,255)			(355,255)		2,823,069		(252,449)	(252,449)		XXX
871237103	SYKES ENTERPRISES INC		07/30/2014	VARIOUS	25,943.000	554,100	XXX	415,603	563,741	(148,138)			(148,138)		415,603		138,497	138,497		XXX
87164P103	SYNERGY RES CORP COM		12/16/2014	WEEDEN & COMPANY	118,399.000	1,326,415	XXX	1,282,483	1,568,787	(286,304)			(286,304)		1,282,483		43,932	43,932		XXX
87336U105	TABLEAU SOFTWARE INC		07/01/2014	VARIOUS	14,043.000	1,014,176	XXX	957,509	1,001,687	(44,178)			(44,178)		957,509		56,667	56,667		XXX
874083108	TAL INTL GROUP INC		10/08/2014	VARIOUS	58,067.000	2,436,323	XXX	2,423,027	2,575,852	(152,825)			(152,825)		2,423,027		13,296	13,296	41,808	XXX
87482X101	TALMER BANCORP INC		04/13/2015	VARIOUS	37,551.000	555,559	XXX	496,972							496,972		58,586	58,586		XXX
87724P106	TAYLOR MORRISON HOME CORP		07/01/2014	DEUTSCHE BANK SECURITIES	4,600.000	104,539	XXX	109,473	103,132	6,341			6,341		109,473		(4,934)	(4,934)		XXX
H84989104	TE CONNECTIVITY LTD		04/15/2015	MORGAN STANLEY & CO NY	10,588.000	749,617	XXX	667,355							667,355		82,261	82,261	12,650	XXX
87817A107	TEAM HEALTH HOLDINGS INC		08/22/2014	VARIOUS	95,457.000	5,281,132	XXX	3,856,749	4,767,123	(910,373)			(910,373)		3,856,749		1,424,382	1,424,382		XXX
878237106	TECH DATA CORP		04/02/2015	VARIOUS	164,459.000	9,351,071	XXX	7,644,085	10,281,977	(2,637,892)			(2,637,892)		7,644,085		1,706,987	1,706,987		XXX
880349105	TENNECO INC		10/27/2014	VARIOUS	44,490.000	2,343,169	XXX	1,377,350	2,922,993	(1,545,643)			(1,545,643)		1,377,350		965,819	965,819		XXX
88157K101	TESCO CORP COM		04/01/2015	VARIOUS	86,149.000	958,435	XXX	1,143,174	1,838,420	(695,245)			(695,245)		1,143,174		(184,740)	(184,740)	9,482	XXX
88160R101	TESLA MTRS INC		04/15/2015	VARIOUS	9,677.000	1,961,390	XXX	2,095,533							2,095,533		(134,143)	(134,143)		XXX
88162G103	TETRA TECH INC NEW		04/06/2015	VARIOUS	253,199.000	6,250,995	XXX	5,732,610	6,962,973	(1,230,362)			(1,230,362)		5,732,610		518,385	518,385	42,512	XXX
G8766E109	TEXTAINER GROUP HOLDINGS LTD		08/07/2014	VARIOUS	32,965.000	1,154,483	XXX	1,160,939	1,273,108	(112,170)			(112,170)		1,160,939		(6,456)	(6,456)		XXX
883203101	TEXTRON INC		04/15/2015	VARIOUS	77,485.000	3,447,081	XXX	2,793,987	2,966,901	(172,914)			(172,914)		2,793,987		653,094	653,094	5,269	XXX
885175307	THORATEC CORP		08/07/2014	VARIOUS	40,428.000	1,052,123	XXX	1,343,506	1,409,320	(65,814)			(65,814)		1,343,506		(291,383)	(291,383)		XXX
886423102	TIDEWATER INC		02/06/2015	VARIOUS	168,835.000	5,347,354	XXX	7,792,416	9,480,085	(1,687,669)			(1,687,669)		7,792,416		(2,445,062)	(2,445,062)	94,501	XXX
896215209	TRIMAS CORP		08/07/2014	VARIOUS	53,165.000	1,705,723	XXX	2,014,746	2,027,181	(12,435)			(12,435)		2,014,746		(309,024)	(309,024)		XXX
896945201	TRIPADVISOR INC		07/24/2014	VARIOUS	28,781.000	2,811,300	XXX	1,980,970	3,127,343	(1,146,373)			(1,146,373)		1,980,970		830,330	830,330		XXX
89785X101	TRUEBLUE INC		04/02/2015	VARIOUS	96,656.000	2,382,271	XXX	1,280,333	2,664,806	(1,384,473)			(1,384,473)		1,280,333		1,101,938	1,101,938		XXX
899035505	TUESDAY MORNING CORP		04/13/2015	VARIOUS	35,426.000	621,974	XXX	498,436	631,291	(132,855)			(132,855)		498,436		123,537	123,537		XXX
901109108	TUTOR PERINI CORP		04/01/2015	VARIOUS	60,973.000	1,428,411	XXX	975,249	1,935,283	(960,034)			(960,034)		975,249		453,161	453,161		XXX
902252105	TYLER TECHNOLOGIES INC		04/15/2015	VARIOUS	17,757.000	2,135,975	XXX	1,769,902	1,619,616	150,286			150,286		1,769,902		366,073	366,073		XXX
90347A100	UBIQUITI NETWORKS INC		02/06/2015	VARIOUS	79,999.000	2,351,610	XXX	3,448,271	3,615,155	(166,884)			(166,884)		3,448,271		(1,096,661)	(1,096,661)	12,228	XXX
904034105	ULTRATECH INC		04/08/2015	VARIOUS	348,170.000	6,078,174	XXX	6,468,468	7,722,411	(1,253,943)			(1,253,943)		6,468,468		(390,294)	(390,294)		XXX
904214103	UMPQUA HLDGS CORP		04/13/2015	VARIOUS	49,509.000	825,762	XXX	576,685	887,201	(310,516)			(310,516)		576,685		249,077	249,077	15,881	XXX
904311107	UNDER ARMOUR INC		07/24/2014	WUNDERLICH SECURITIES INC	15,592.000	1,039,826	XXX	288,973	927,568	(638,595)			(638,595)		288,973		750,853	750,853		XXX
909218109	UNIT CORP		04/01/2015	VARIOUS	123,537.000	4,320,909	XXX	5,223,367	8,503,052	(3,279,685)			(3,279,685)		5,223,367		(902,457)	(902,457)		XXX
922040209	VANGUARD INST INDEX FUND		04/16/2015	v	5,096,891.520	975,837,000	XXX	426,110,853	915,758,499	(489,647,646)			(489,647,646)		426,110,853		549,726,147	549,726,147		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
922908389	VANGUARD MID CAP INDEX FUND TR		04/16/2015	v	1,009,840.550	174,660,000	XXX	65,874,778	161,695,669	(95,820,891)			(95,820,891)		65,874,778		108,785,222	108,785,222		XXX
922908819	VANGUARD SMALL CAP INDEX FUND		04/16/2015	v	2,382,022.360	89,154,000	XXX	58,216,626	85,419,322	(27,202,695)			(27,202,695)		58,216,626		30,937,374	30,937,374		XXX
922475108	VEEVA SYS INC		04/15/2015	VARIOUS	26,361.000	742,977	XXX	649,214	257,045	(244)			(244)		649,214		93,763	93,763		XXX
92342Y109	VERIFONE SYS INC		04/13/2015	VARIOUS	43,270.000	1,398,946	XXX	998,465	1,590,173	(591,708)			(591,708)		998,465		400,481	400,481		XXX
92343X100	VERINT SYS INC		04/13/2015	VARIOUS	23,129.000	1,362,108	XXX	1,049,825	1,134,477	(84,652)			(84,652)		1,049,825		312,283	312,283		XXX
92719W108	VINCE HLDG CORP		03/03/2015	VARIOUS	77,000.000	1,878,336	XXX	2,665,117	2,819,740	(154,623)			(154,623)		2,665,117		(786,781)	(786,781)		XXX
92857F107	VOCERA COMMUNICATIONS INC		04/01/2015	VARIOUS	183,276.000	1,801,936	XXX	2,272,536	2,419,243	(146,707)			(146,707)		2,272,536		(470,600)	(470,600)		XXX
942749102	WATTS WATER TECHNOLOGIES INC		02/18/2015	VARIOUS	29,447.000	1,645,931	XXX	1,341,821	1,817,763	(475,942)			(475,942)		1,341,821		304,110	304,110	7,694	XXX
94733A104	WEB COM GROUP INC		11/06/2014	VARIOUS	148,893.000	2,582,861	XXX	2,476,978	4,298,541	(1,821,563)			(1,821,563)		2,476,978		105,883	105,883		XXX
95082P105	WESCO INTERNATIONAL INC		12/08/2014	VARIOUS	42,559.000	3,291,910	XXX	2,740,014	3,676,246	(936,232)			(936,232)		2,740,014		551,897	551,897		XXX
963320106	WHIRLPOOL CORP		04/15/2015	VARIOUS	37,415.000	7,564,060	XXX	3,612,383	5,208,916	(1,596,533)			(1,596,533)		3,612,383		3,951,676	3,951,676	53,669	XXX
966244105	WHITEWAVE FOODS CO		05/20/2015	VARIOUS	205,432.000	7,114,336	XXX	3,850,645	6,649,834	(2,799,189)			(2,799,189)		3,850,645		3,263,691	3,263,691		XXX
966837106	WHOLE FOODS MKT INC		04/15/2015	VARIOUS	191,300.000	7,099,858	XXX	8,382,588	7,202,139	948,021			948,021		8,382,588		(1,282,730)	(1,282,730)	22,466	XXX
980745103	WOODWARD GOVERNOR CO		03/31/2015	VARIOUS	112,521.000	5,645,721	XXX	2,588,757	5,646,304	(3,057,546)			(3,057,546)		2,588,757		3,056,964	3,056,964	27,007	XXX
98138H101	WORKDAY INC		04/15/2015	MORGAN STANLEY & CO NY	2,912.000	256,746	XXX	256,922							256,922		(176)	(176)		XXX
981475106	WORLD FUEL SVCS CORP		04/09/2015	VARIOUS	351,041.000	19,433,022	XXX	12,580,393	17,281,748	(4,701,356)			(4,701,356)		12,580,393		6,852,630	6,852,630	52,543	XXX
98310W108	WYNDHAM WORLDWIDE CORP		04/15/2015	VARIOUS	30,443.000	2,750,032	XXX	1,944,931	2,305,144	(360,213)			(360,213)		1,944,931		805,100	805,100	39,820	XXX
G98290102	XL GROUP PLC		08/14/2014	VARIOUS	119,340.000	3,843,315	XXX	3,827,305	3,905,998	(78,693)			(78,693)		3,827,305		16,010	16,010		XXX
985817105	YELP INC		02/06/2015	VARIOUS	55,654.000	2,686,973	XXX	3,543,968	4,267,549	(723,581)			(723,581)		3,543,968		(856,996)	(856,996)		XXX
98954M101	ZILLOW GROUP INC		04/15/2015	MORGAN STANLEY & CO NY	969.000	92,644	XXX	113,317							113,317		(20,672)	(20,672)		XXX
G0464B107	ARGO GROUP INTL HLDGS LTD	R	03/26/2015	VARIOUS	31,527.600	1,645,858	XXX	933,238	1,560,439	(627,202)			(627,202)		933,238		712,620	712,620	13,951	XXX
G0585R106	ASSURED GUARANTY LTD	R	06/08/2015	VARIOUS	154,748.000	4,206,386	XXX	3,120,030	3,791,326	(671,296)			(671,296)		3,120,030		1,086,356	1,086,356	68,925	XXX
G7127P100	PLATINUM UNDERWRITER HLDGS LTD	R	03/04/2015	WEEDEN & COMPANY	110,507.000	7,441,997	XXX	4,499,505	7,166,379	(2,666,873)			(2,666,873)		4,499,505		2,942,492	2,942,492	998,638	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,580,314,535	XXX	2,621,254,008	3,506,025,985	(904,248,349)			(904,248,349)		2,621,254,008		959,060,521	959,060,521	34,019,792	XXX
9799997 Subtotal - Common Stocks - Part 4						3,580,314,535	XXX	2,621,254,008	3,506,025,985	(904,248,349)			(904,248,349)		2,621,254,008		959,060,521	959,060,521	34,019,792	XXX
9799998 Summary Item from Part 5 for Common Stocks						619,439,443	XXX	622,790,422							622,790,421		(3,350,982)	(3,350,982)	1,779,857	XXX
9799999 Subtotal - Common Stocks						4,199,753,978	XXX	3,244,044,430	3,506,025,985	(904,248,349)			(904,248,349)		3,244,044,429		955,709,539	955,709,539	35,799,649	XXX
9899999 Subtotal - Preferred and Common Stocks						4,199,753,978	XXX	3,244,044,430	3,506,025,985	(904,248,349)			(904,248,349)		3,244,044,429		955,709,539	955,709,539	35,799,649	XXX
9999999 Totals						6,168,516,456	XXX	5,186,449,812	4,631,388,006	(904,248,349)	(11,926,532)		(916,174,881)		5,173,321,892		995,194,555	995,194,555	75,625,307	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828J84	US TREASURY NOTES		04/28/2015	VARIOUS	04/29/2015	VARIOUS	155,000,000	154,982,227	154,597,852	154,982,194		(33)		(33)			(384,342)	(384,342)	161,544	161,544
912810RJ9	US TREASURY BONDS		05/01/2015	VARIOUS	05/28/2015	VARIOUS	83,000,000	86,013,516	83,733,222	86,011,963		(1,553)		(1,553)			(2,278,741)	(2,278,741)	1,608,587	1,183,094
912828B66	US TREASURY NOTES		08/04/2014	BANC AMER SECUR MONTGOM	10/06/2014	BARCLAYS CAPITAL FIXED	35,000,000	35,881,836	36,088,281	35,867,730		(14,106)		(14,106)			220,551	220,551	630,236	459,979
912828G38	US TREASURY NOTES		12/03/2014	BANC AMER SECUR MONTGOM	02/13/2015	CHASE SECURITIES INC	15,000,000	14,954,883	15,299,414	14,955,687		804		804			343,728	343,728	87,638	21,443
912828J27	US TREASURY NOTES		05/01/2015	VARIOUS	05/19/2015	VARIOUS	130,000,000	129,092,188	127,920,649	129,093,863		1,675		1,675			(1,173,214)	(1,173,214)	595,405	566,298
912828J92	US TREASURY NOTES		04/28/2015	BANC AMER SECUR MONTGOM	04/29/2015	BANC AMER SECUR MONTGOM	75,000,000	74,938,477	74,906,250	74,938,563		87		87			(32,313)	(32,313)	30,738	30,738
912828WW6	US TREASURY NOTES		09/03/2014	BANC AMER SECUR MONTGOM	04/29/2015	HSBC SECURITIES INC	30,000,000	29,927,344	30,373,828	29,936,635		9,291		9,291			437,193	437,193	363,605	51,664
0599999 Subtotal - Bonds - U.S. Governments							523,000,000	525,790,471	522,919,496	525,786,635		(3,835)		(3,835)			(2,867,138)	(2,867,138)	3,477,753	2,474,760
Bonds - U.S. Special Revenue, Special Assessment																				
31300MR21	FHLMC POOL 84-9505		10/27/2014	CHASE SECURITIES INC	05/31/2015	VARIOUS	24,732,532	25,602,035	25,666,777	25,549,182		(52,853)		(52,853)			117,595	117,595	343,269	45,524
3138ENTP4	FNMA PASS-THRU POOL AL5957		10/21/2014	GOLDMAN SACHS & CO	04/27/2015	VARIOUS	27,518,869	29,569,885	29,363,019	29,411,629		(158,255)		(158,255)			(48,610)	(48,610)	519,266	51,980
3138EMWF4	FNMA POOL AL5145		10/30/2014	MORGAN STANLEY & CO NY	04/27/2015	VARIOUS	21,131,816	22,587,930	22,611,024	22,436,373		(151,557)		(151,557)			174,651	174,651	400,239	28,176
3138ENYZ6	FNMA POOL AL6127		12/12/2014	CANTOR FITZGERALD & CO 73	04/28/2015	VARIOUS	24,139,192	25,051,955	25,076,193	25,018,141		(33,814)		(33,814)			58,052	58,052	290,559	41,314
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							97,522,409	102,811,805	102,717,013	102,415,325		(396,479)		(396,479)			301,688	301,688	1,553,333	166,994
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00507UAP6	ACTAVIS FDG SCS 3% DUE 03-12-2020		03/03/2015	CHASE SECURITIES INC	04/13/2015	BARCLAYS CAPITAL FIXED	9,525,000	9,524,524	9,765,411	9,524,533		10		10			240,878	240,878	26,988	
075887BF5	BECTON DICKINSON & CO		12/05/2014	VARIOUS	05/28/2015	CREDIT SUISSE 1ST BOSTON	3,100,000	3,108,209	3,163,550	3,107,880		(329)		(329)			55,670	55,670	53,697	
49456BAB7	KINDER MORGAN INC DEL		12/10/2014	BARCLAYS CAPITAL FIXED	04/27/2015	CANTOR FITZGERALD & CO 73	3,000,000	3,270,000	3,351,330	3,260,503		(9,497)		(9,497)			90,827	90,827	77,344	14,063
532457BA5	LILLY ELI & CO		05/05/2015	VARIOUS	06/05/2015	CAPITAL CHANGE	4,000,000	4,868,370	4,969,040	4,866,093		(2,277)		(2,277)			102,947	102,947	49,333	31,758
652482BN9	NEWS AMER INC		01/07/2015	WACHOVIA CAPITAL MARKETS	04/06/2015	CAPITAL CHANGE	5,000,000	6,451,500	6,451,500	6,441,488		(10,012)		(10,012)			10,012	10,012	153,750	111,896
907818DM7	UNION PAC CORP		01/02/2015	CITIGROUP GLOBAL/SALOMON	04/27/2015	STERNE AGEE & LEACH INC	3,125,000	3,176,625	3,227,875	3,174,783		(1,842)		(1,842)			53,092	53,092	72,982	44,045
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							27,750,000	30,399,228	30,928,706	30,375,280		(23,947)		(23,947)			553,426	553,426	434,094	201,762
8399998 Subtotal - Bonds							648,272,409	659,001,504	656,565,215	658,577,240		(424,261)		(424,261)			(2,012,024)	(2,012,024)	5,465,180	2,843,516
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
282539105	8POINT3 ENERGY PARTNERS LP		06/19/2015	CITIGROUP GLOBAL/SMITH BA	06/19/2015	VARIOUS	3,400	71,400	70,263	71,400							(1,137)	(1,137)		
003654100	ABIOMED INC		08/19/2014	VARIOUS	05/01/2015	VARIOUS	30,774	795,870	1,923,098	795,870							1,127,228	1,127,228		
000957100	ABM INDS INC		03/05/2015	VARIOUS	03/31/2015	VARIOUS	36,828	1,072,610	1,145,351	1,072,610							72,741	72,741		
G0083B108	ACTAVIS PLC		07/01/2014	VARIOUS	06/15/2015	VARIOUS	14,361	1,572,464	1,865,342	1,572,463							292,879	292,879		
00507V109	ACTIVISION BLIZZARD INC		10/20/2014	VARIOUS	01/09/2015	VARIOUS	15,827	329,332	300,436	329,332							(28,896)	(28,896)		
006739106	ADDUS HOMECARE CORP		01/06/2015	VARIOUS	02/11/2015	CREDIT SUISSE 1ST BOSTON	6,747	161,877	142,153	161,877							(19,723)	(19,723)		
00653A107	ADR ADAPTIMMUNE THERAPEUTICS PLC		05/06/2015	MERRILL LYNCH PIERCE FEN	05/06/2015	VARIOUS	2,200	37,400	37,762	37,400							362	362		
00738A106	ADTRAN INC		10/07/2014	WEEDEN & COMPANY	04/01/2015	NORTHERN TRUST CO	4,554	85,921	85,424	85,921							(498)	(498)		
00739L101	ADURO BIOTECH INC		04/15/2015	MERRILL LYNCH PIERCE FEN	04/15/2015	VARIOUS	1,500	25,500	51,029	25,500							25,529	25,529		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00751Y106	ADVANCE AUTO PARTS INC		07/11/2014	VARIOUS	04/15/2015	VARIOUS	24,000	3,196,852	3,590,209	3,196,852							393,357	393,357	4,153	
00770F104	AEGION CORP 10		03/05/2015	VARIOUS	04/06/2015	VARIOUS	121,270	2,633,102	2,169,140	2,633,102							(463,962)	(463,962)		
00912X302	AIR LEASE CORP		03/05/2015	VARIOUS	03/31/2015	VARIOUS	113,192	3,761,869	4,270,332	3,761,869							508,462	508,462		
011527108	ALAMOS GOLD INC		03/05/2015	VARIOUS	04/06/2015	NORTHERN TRUST CO	8,154	56,786	47,331	56,786							(9,455)	(9,455)		
011642105	ALARM COM HLDGS INC		06/26/2015	GOLDMAN SACHS & CO	06/26/2015	CSI US INSTITUTIONAL DESK	700	9,800	11,433	9,800							1,633	1,633		
H01531104	ALLIED WRLD ASSUR COM HLDG AG		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	7,877	299,174	317,482	299,174							18,308	18,308	3,265	
02553E106	AMERICAN EAGLE OUTFITTERS INC		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	4,787	72,356	81,847	72,356							9,491	9,491		
030371108	AMERICAN VANGUARD CORP		03/05/2015	VARIOUS	04/07/2015	NORTHERN TRUST CO	4,626	47,094	52,301	47,094							5,207	5,207	128	
03062T105	AMERICAS CAR MART INC		03/05/2015	VARIOUS	04/17/2015	NORTHERN TRUST CO	6,279	288,011	321,404	288,011							33,394	33,394		
031100100	AMETEK INC		02/25/2015	VARIOUS	04/15/2015	VARIOUS	22,400	1,175,848	1,178,225	1,175,848							2,377	2,377		
035290105	ANIXTER INTL INC		03/05/2015	VARIOUS	03/31/2015	VARIOUS	23,719	1,792,412	1,804,171	1,792,412							11,759	11,759		
037347101	ANWORTH MORTGAGE ASSET CP		10/07/2014	WEEDEN & COMPANY	04/06/2015	NORTHERN TRUST CO	9,368	46,235	48,104	46,235							1,869	1,869	1,142	
03820C105	APPLIED INDL TECHNOLOGIES INC		03/05/2015	VARIOUS	03/31/2015	VARIOUS	17,350	742,208	779,521	742,208							37,313	37,313	3,439	
03834A103	APPROACH RESOURCES INC		10/07/2014	WEEDEN & COMPANY	02/05/2015	SANFORD C BERNSTEIR AND C	3,245	43,556	24,726	43,556							(18,831)	(18,831)		
040413106	ARISTA NETWORKS INC		12/16/2014	VARIOUS	04/15/2015	VARIOUS	37,400	2,509,822	2,486,450	2,509,822							(23,372)	(23,372)		
04247X102	ARMSTRONG WORLD INDS INC NEW		07/30/2014	BEAR STEARNS 57079	08/20/2014	VARIOUS	2,778	137,354	155,291	137,354							17,937	17,937		
042735100	ARROW ELECTRONICS INC		03/05/2015	VARIOUS	04/02/2015	NORTHERN TRUST CO	3,616	208,544	219,126	208,544							10,582	10,582		
04351P101	ASCENDIS PHARMA A S		01/28/2015	MERRILL LYNCH PIERCE FEN	01/28/2015	HEIGHT SECURITIES LLC	1,000	18,000	20,599	18,000							2,599	2,599		
046224101	ASTEC INDUSTRIES INC		10/07/2014	WEEDEN & COMPANY	03/03/2015	WEEDEN & COMPANY	650	22,998	27,584	22,998							4,587	4,587		
049079205	ATLANTIC TELE NETWORK INC		03/05/2015	VARIOUS	04/14/2015	NORTHERN TRUST CO	1,870	112,284	129,339	112,284							17,055	17,055	838	
05155C105	AURICO GOLD INC		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	11,650	39,495	32,004	39,495							(7,490)	(7,490)		
052769106	AUTODESK INC		07/30/2014	BEAR STEARNS 57079	08/22/2014	VARIOUS	4,193	234,021	225,055	234,021							(8,965)	(8,965)		
G0750W104	AXOVANT SCIENCES LTD		06/11/2015	JEFFERIES & CO	06/11/2015	SUNTRUST ROBINSON HUMPHR	2,300	34,500	60,641	34,500							26,141	26,141		
002474104	AZZ INC		03/05/2015	VARIOUS	04/10/2015	NORTHERN TRUST CO	19,697	892,041	901,503	892,041							9,462	9,462		
06846N104	BARRETT BILL CORP		07/30/2014	VARIOUS	01/28/2015	CREDIT SUISSE 1ST BOSTON	24,853	630,533	220,687	630,533							(409,846)	(409,846)		
075887109	BECTON DICKINSON & CO		11/14/2014	JEFFERIES & CO	04/15/2015	VARIOUS	22,700	2,930,139	3,231,602	2,930,139							301,463	301,463	13,892	
077454106	BELDEN INC		10/24/2014	WACHOVIA CAPITAL MARKETS	01/08/2015	VARIOUS	9,745	636,097	780,129	636,097							144,031	144,031	487	
08160H101	BENCHMARK ELECTRONICS INC		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	2,145	49,153	51,976	49,153							2,823	2,823		
084680107	BERKSHIRE HILLS BANCORP INC		03/05/2015	VARIOUS	04/09/2015	NORTHERN TRUST CO	29,616	705,582	820,578	705,582							114,996	114,996	6,745	
094235108	BLOOMIN BRANDS INC		10/20/2014	VARIOUS	12/24/2014	VARIOUS	11,341	221,659	268,922	221,659							47,263	47,263		
095229100	BLUCORA INC		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	1,931	28,875	26,367	28,875							(2,508)	(2,508)		
09627Y109	BLUEPRINT MEDICINES CORP		04/30/2015	GOLDMAN SACHS & CO	05/01/2015	VARIOUS	1,700	30,600	32,038	30,600							1,438	1,438		
097793103	BONANZA CREEK ENERGY INC		10/16/2014	VARIOUS	06/29/2015	VARIOUS	22,156	812,460	461,913	812,460							(350,547)	(350,547)		

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

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
119848109	BUFFALO WILD WINGS INC		07/30/2014	VARIOUS	11/04/2014	INVESTMENT TECHNOLOGY GRP	6,022	874,431	907,289	874,431							32,857	32,857		
122017106	BURLINGTON STORES INC		10/01/2014	PIPER JAFFRAY INC	04/13/2015	VARIOUS	13,039	515,187	710,659	515,187							195,473	195,473		
12467B304	C&J ENERGY SVCS INC		10/15/2014	VARIOUS	12/03/2014	VARIOUS	66,503	1,291,661	954,463	1,291,661							(337,198)	(337,198)		
127387108	CADENCE DESIGN SYSTEM INC		10/20/2014	BARCLAYS CAPITAL INC LE	04/09/2015	VARIOUS	10,800	180,415	204,996	180,415							24,581	24,581		
13466Y105	CAMPUS CREST CMNTYS INC		10/07/2014	WEEDEN & COMPANY	04/01/2015	NORTHERN TRUST CO	6,182	40,457	39,703	40,457							(754)	(754)	527	
140501107	CAPITAL SOUTHWEST CORP		03/05/2015	VARIOUS	04/09/2015	VARIOUS	43,679	1,917,145	2,079,194	1,917,145							162,048	162,048		
144285103	CARPENTER TECHNOLOGY CORP		03/05/2015	VARIOUS	03/31/2015	VARIOUS	56,465	2,121,648	2,202,667	2,121,648							81,019	81,019	10,065	
12514G108	CDW CORP		02/18/2015	VARIOUS	04/15/2015	VARIOUS	47,700	1,790,323	1,782,754	1,790,323							(7,569)	(7,569)	3,733	
150838100	CELADON GROUP INC		03/05/2015	VARIOUS	04/09/2015	NORTHERN TRUST CO	3,163	69,736	82,275	69,736							12,539	12,539	58	
15117K103	CELLECTIS S A		03/25/2015	MERRILL LYNCH PIERCE FEN	03/25/2015	CSI US INSTITUTIONAL DESK	2,800	116,200	108,834	116,200							(7,366)	(7,366)		
15670R107	CEPHEID		10/20/2014	VARIOUS	12/18/2014	VARIOUS	74,730	3,263,498	3,850,355	3,263,498							586,857	586,857		
156782104	CERNER CORP COM		08/07/2014	VARIOUS	04/15/2015	VARIOUS	31,623	1,696,536	2,256,931	1,696,536							560,395	560,395		
169656105	CHIPOTLE MEXICAN GRILL INC COM ST		07/30/2014	VARIOUS	04/15/2015	VARIOUS	6,200	4,178,670	4,188,966	4,178,670							10,296	10,296		
178787107	CIVEO CORP		03/05/2015	VARIOUS	03/31/2015	VARIOUS	264,954	3,293,681	744,288	3,293,681							(2,549,393)	(2,549,393)	31,314	
184496107	CLEAN HARBORS INC		10/20/2014	BARCLAYS CAPITAL INC LE	11/06/2014	JEFFERIES & CO	2,700	129,618	122,772	129,618							(6,846)	(6,846)		
18911Q102	CLOUD PEAK ENERGY INC		03/05/2015	VARIOUS	04/06/2015	NORTHERN TRUST CO	94,330	1,446,488	553,107	1,446,488							(893,381)	(893,381)		
199908104	COMFORT SYSTEMS USA INC		03/05/2015	VARIOUS	04/08/2015	NORTHERN TRUST CO	46,533	682,567	945,505	682,567							262,938	262,938	12,215	
206708109	CONCUR TECHNOLOGIES INC		08/22/2014	VARIOUS	09/19/2014	WACHOVIA CAPITAL MARKETS	10,554	1,039,586	1,341,791	1,039,586							302,205	302,205		
218681104	CORE MARK HOLDING CO INC		01/22/2015	JEFFERIES & CO	04/13/2015	VARIOUS	8,039	547,860	501,550	547,860							(46,311)	(46,311)		
22163N106	COTT CORP QUE		10/07/2014	WEEDEN & COMPANY	11/28/2014	JONES AND ASSOCIATES	4,368	29,593	28,653	29,593							(940)	(940)		
222070203	COTY INC		07/30/2014	BEAR STEARNS 57079	09/02/2014	MERRILL LYNCH PIERCE FEN	4,197	71,417	71,159	71,417							(258)	(258)		
222816100	COVANCE INC		10/20/2014	VARIOUS	11/03/2014	JEFFERIES & CO	3,199	264,246	320,456	264,246							56,210	56,210		
229669106	CUBIC CORP		03/05/2015	VARIOUS	04/17/2015	NORTHERN TRUST CO	52,812	2,402,320	2,620,587	2,402,320							218,267	218,267	49,922	
229678107	CUBIST PHARMACEUTICALS INC		10/20/2014	VARIOUS	12/08/2014	MORGAN STANLEY & CO NY	1,634	106,516	165,254	106,516							58,738	58,738		
12673A108	CYS INVTS INC		10/07/2014	WEEDEN & COMPANY	04/01/2015	NORTHERN TRUST CO	4,256	36,328	37,882	36,328							1,554	1,554	1,277	
237266101	DARLING INTL INC		10/07/2014	WEEDEN & COMPANY	02/09/2015	WEEDEN & COMPANY	1,823	32,698	31,102	32,698							(1,596)	(1,596)		
238661102	DAVIDSTEA INC COM		06/05/2015	GOLDMAN SACHS & CO	06/05/2015	CSI US INSTITUTIONAL DESK	1,500	28,500	38,883	28,500							10,383	10,383		
242370203	DEAN FOODS CO NEW		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	4,152	60,698	68,803	60,698							8,105	8,105		
252603105	DIAMOND FOODS INC		11/20/2014	CAPITAL CHANGE	01/21/2015	VARIOUS	12,008		339,132								339,132	339,132		
25278X109	DIAMONDBACK ENERGY INC		10/13/2014	VARIOUS	05/21/2015	VARIOUS	7,025	470,586	573,538	470,586							102,951	102,951		
253922108	DIME CMNTY BANCSHARES		03/05/2015	VARIOUS	04/02/2015	NORTHERN TRUST CO	82,242	1,277,368	1,336,068	1,277,368							58,699	58,699	62,123	
258278100	DORMAN PRODUCTS INC		01/08/2015	AVONDALE PARTNERS	04/13/2015	VARIOUS	21,003	1,052,775	1,000,932	1,052,775							(51,843)	(51,843)		
26153C103	DREAMWORKS ANIMATION SKG INC		03/05/2015	VENDOR CODE MERR NOT IN T	03/31/2015	NORTHERN TRUST CO	1,742	38,100	41,807	38,100							3,707	3,707		

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

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
267888105	DYNAMIC MATLS CORP		03/05/2015	VARIOUS	04/06/2015	NORTHERN TRUST CO	30,708	606,134	386,038	606,134							(220,096)	(220,096)	4,262	
26969P108	EAGLE MATERIALS INC		10/20/2014	VARIOUS	01/29/2015	BARCLAYS CAPITAL INC LE	2,786	256,355	196,077	256,355							(60,278)	(60,278)	279	
27033X101	EARTHLINK HLDGS CORP		03/05/2015	VENDOR CODE MERR NOT IN T	04/02/2015	NORTHERN TRUST CO	9,904	45,207	45,765	45,207							558	558	495	
268603107	EL POLLO LOCO HLDGS INC		07/25/2014	JEFFERIES & CO	07/25/2014	INVESTMENT TECHNOLOGY GRP	1,700	25,500	32,636	25,500							7,136	7,136		
29084Q100	EMCOR GROUP INC		03/05/2015	VARIOUS	04/08/2015	NORTHERN TRUST CO	8,827	368,620	413,765	368,620							45,145	45,145		
29101U209	EMERALD OIL INC		10/07/2014	WEEDEN & COMPANY	12/09/2014	ITG INC	1,976	9,930	2,676	9,930							(7,254)	(7,254)		
292562105	ENCORE WIRE CORP		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	48,654	1,757,902	1,838,601	1,757,902							80,699	80,699	688	
G3075P101	ENSTAR GROUP LIMITED COM		03/20/2015	WUNDERLICH SECURITIES INC	04/09/2015	NORTHERN TRUST CO	15,134	2,098,744	2,161,076	2,098,744							62,332	62,332		
29444U502	EQUINIX INC		01/27/2015	VARIOUS	01/31/2015	VARIOUS	21,905	4,700,502	4,700,512	4,700,502							10	10	44,585	
29444U700	EQUINIX INC		01/27/2015	CAPITAL CHANGE	03/13/2015	VARIOUS	5,762	1,229,566	1,317,475	1,229,566							87,908	87,908		
26885G109	ERA Group Inc		03/05/2015	VARIOUS	04/07/2015	NORTHERN TRUST CO	35,386	969,183	767,905	969,183							(201,279)	(201,279)		
29786A106	ETSY INC		04/16/2015	GOLDMAN SACHS & CO	04/16/2015	RBC DAIN RAUSCHER	800	12,800	26,974	12,800							14,174	14,174		
30050B101	EVOLENT HEALTH INC		06/05/2015	GOLDMAN SACHS & CO	06/05/2015	SUNTRUST ROBINSON HUMPHR	1,500	25,500	27,662	25,500							2,162	2,162		
315616102	F5 NETWORKS INC		10/20/2014	VARIOUS	04/20/2015	VARIOUS	9,376	1,037,318	1,094,488	1,037,318							57,170	57,170		
303075105	FACTSET RESH SYS INC		12/29/2014	VARIOUS	04/07/2015	VARIOUS	41,443	5,250,784	6,518,700	5,250,784							1,267,917	1,267,917	39,234	
311900104	FASTENAL CO		12/31/2014	VARIOUS	03/05/2015	VARIOUS	148,395	6,757,347	6,112,379	6,757,347							(644,969)	(644,969)	41,551	
31620R402	FIDELITY NATIONAL FINANCIAL IN		03/05/2015	VARIOUS	04/06/2015	VARIOUS	294,256	4,174,002	5,134,533	4,174,002							960,530	960,530		
33812L102	FITBIT INC		06/18/2015	VARIOUS	06/18/2015	VARIOUS	2,800	56,000	83,650	56,000							27,650	27,650		
G35569105	FLEETMATICS GROUP PLC		07/30/2014	BEAR STEARNS 57079	09/16/2014	JANNEY MONTGOMERY SCOTT	3,119	100,468	95,381	100,468							(5,086)	(5,086)		
33938A105	FLEX PHARMA INC		01/29/2015	JEFFERIES & CO	01/29/2015	ISI GROUP INC	1,900	30,400	29,483	30,400							(917)	(917)		
344177100	FOGO DE CHAO INC		06/19/2015	JEFFERIES & CO	06/19/2015	D A DAVIDSON & CO	500	10,000	12,942	10,000							2,942	2,942		
34964C106	FORTUNE BRANDS HOME & SEC INC		02/17/2015	VARIOUS	04/15/2015	VARIOUS	34,200	1,580,515	1,552,702	1,580,515							(27,813)	(27,813)	8,204	
34984V100	FORUM ENERGY TECHNOLOGIES INC		10/15/2014	VARIOUS	12/03/2014	VARIOUS	25,094	587,042	580,500	587,042							(6,542)	(6,542)		
351793104	FRANCESCAS HLDGS CORP		09/29/2014	VARIOUS	10/17/2014	VARIOUS	94,288	1,332,543	1,134,346	1,332,543							(198,197)	(198,197)		
353514102	FRANKLIN ELEC INC		03/11/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	37,111	1,331,044	1,412,077	1,331,044							81,033	81,033		
G3727Q101	FREESCALE SEMICONDUCTOR LTD		02/04/2015	VARIOUS	03/03/2015	VARIOUS	50,900	1,608,299	2,052,225	1,608,299							443,926	443,926		
G36738105	FRESH DEL MONTE PRODUCE INC		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	3,497	117,232	136,669	117,232							19,437	19,437		
359694106	FULLER, H B CO		03/05/2015	VARIOUS	04/09/2015	NORTHERN TRUST CO	6,907	287,115	294,367	287,115							7,252	7,252		
36237H101	G-III APPAREL GROUP LTD		09/25/2014	VARIOUS	04/13/2015	VARIOUS	9,714	811,826	1,039,806	811,826							227,980	227,980		
368736104	GENERAC HLDGS INC		10/13/2014	VARIOUS	05/29/2015	VARIOUS	105,568	4,675,698	4,919,410	4,675,698							243,712	243,712		
371559105	GENESEE & WYO INC		06/02/2015	VARIOUS	06/12/2015	VARIOUS	33,779	3,473,813	2,944,062	3,473,813							(529,752)	(529,752)		
377322102	GLAUKOS CORP COM		06/25/2015	BEAR STEARNS 57079	06/25/2015	HSBC BROKERAGE USA	700	12,600	21,747	12,600							9,147	9,147		
37953G103	GLOBAL BRASS & COPPR HLDGS INC		03/05/2015	VARIOUS	04/09/2015	NORTHERN TRUST CO	2,862	40,329	43,127	40,329							2,798	2,798		
37954N206	GLOBE SPECIALTY METALS INC		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	81,657	1,337,388	1,522,344	1,337,388							184,957	184,957	13,910	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
380237107	GODADDY INC CL A CL A		04/01/2015	BEAR STEARNS 57079	05/21/2015	VARIOUS	4,200	84,000	107,449	84,000							23,449	23,449		
387328107	GRANITE CONSTRUCTION INC		10/07/2014	WEEDEN & COMPANY	12/18/2014	WUNDERLICH SECURITIES INC	541	16,866	20,099	16,866							3,232	3,232		
402629208	GULFMARK OFFSHORE INC		03/05/2015	VARIOUS	04/02/2015	VARIOUS	100,832	2,677,063	1,365,091	2,677,063							(1,311,972)	(1,311,972)		
412822108	HARLEY DAVIDSON INC		12/29/2014	VARIOUS	03/16/2015	VARIOUS	114,729	7,515,628	6,942,523	7,515,628							(573,104)	(573,104)	89,379	
41902R103	HATTERAS FINANCIAL CORP		10/07/2014	WEEDEN & COMPANY	04/01/2015	NORTHERN TRUST CO	3,814	70,328	69,453	70,328							(875)	(875)	3,814	
422368100	HEARTWARE INTERNATIONAL INC		07/31/2014	PIPER JAFFRAY INC	12/30/2014	JANNEY MONTGOMERY SCOTT	2,862	243,174	206,382	243,174							(36,792)	(36,792)		
43300A104	HILTON WORLDWIDE HLDGS INC		12/03/2014	VARIOUS	03/13/2015	VARIOUS	59,000	1,521,597	1,674,801	1,521,597							153,205	153,205		
40425J101	HMS HOLDINGS CORP		12/29/2014	JONESTRADING INST SERV	04/13/2015	VARIOUS	29,694	661,282	531,926	661,282							(129,356)	(129,356)		
43739Q100	HOMEAWAY INC		08/01/2014	WM BLAIR & CO	04/24/2015	STIFEL NICOLAUS & CO	12,113	415,190	345,729	415,190							(69,461)	(69,461)		
44930G107	ICU MED INC		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	3,816	274,088	354,856	274,088							80,768	80,768		
451734107	IHS INC		10/20/2014	VARIOUS	06/02/2015	ISI GROUP INC	3,691	472,089	451,841	472,089							(20,248)	(20,248)		
45685L100	INFRAREIT INC		01/30/2015	MERRILL LYNCH PIERCE FEN	01/30/2015	HEIGHT SECURITIES LLC	6,900	158,700	184,948	158,700							26,248	26,248		
45780L104	INOGEN INC COM		10/30/2014	VARIOUS	03/11/2015	VARIOUS	14,947	344,116	487,890	344,116							143,774	143,774		
45781D101	INOVALON HLDGS INC		02/12/2015	GOLDMAN SACHS & CO	02/12/2015	HEIGHT SECURITIES LLC	4,200	113,400	130,174	113,400							16,774	16,774		
46185L103	INVITAE CORP		02/12/2015	BEAR STEARNS 57079	02/12/2015	CSI US INSTITUTIONAL DESK	4,800	76,800	82,887	76,800							6,087	6,087		
464287655	ISHARES TR		04/20/2015	NORTHERN TRUST CO	04/27/2015	NORTHERN TRUST CO	2,392,588	298,169,888	302,151,182	298,169,888							3,981,293	3,981,293		
464330109	ISIS PHARMACEUTICALS INC		01/05/2015	LIQUIDNET INC	04/15/2015	VARIOUS	14,600	929,470	976,288	929,470							46,819	46,819		
471109108	JARDEN CORP		12/29/2014	VARIOUS	02/05/2015	VARIOUS	101,881	4,635,134	4,965,285	4,635,134							330,151	330,151		
48205A109	JUNO THERAPEUTICS INC		12/19/2014	GOLDMAN SACHS & CO	12/19/2014	VARIOUS	3,300	79,200	126,071	79,200							46,871	46,871		
48273J107	K2M GROUP HLDGS INC		02/02/2015	PIPER JAFFRAY INC	03/11/2015	VARIOUS	11,452	219,685	227,786	219,685							8,102	8,102		
483548103	KAMAN CORP		03/05/2015	VARIOUS	04/10/2015	NORTHERN TRUST CO	63,941	2,533,032	2,671,075	2,533,032							138,043	138,043	20,857	
485170302	KANSAS CITY SOUTHERN		07/18/2014	VARIOUS	04/15/2015	VARIOUS	21,500	2,457,906	2,420,537	2,457,906							(37,369)	(37,369)	9,570	
485865109	KATE SPADE & COMPANY COM		07/21/2014	VARIOUS	04/15/2015	VARIOUS	80,500	3,095,770	2,639,638	3,095,770							(456,132)	(456,132)		
489170100	KENNAMETAL INC		03/13/2015	VARIOUS	04/02/2015	VARIOUS	142,426	5,142,774	4,829,643	5,142,774							(313,131)	(313,131)	22,026	
49271M100	KEURIG GREEN MTN INC		06/05/2015	VARIOUS	06/12/2015	VARIOUS	30,074	2,826,118	2,733,702	2,826,118							(92,416)	(92,416)		
49926D109	KNOWLES CORP COM		03/05/2015	VARIOUS	04/30/2015	VARIOUS	233,742	5,678,040	4,522,290	5,678,040							(1,155,750)	(1,155,750)		
51476K103	LANDAUER INC		10/07/2014	VARIOUS	02/09/2015	ROBERT W BAIRD LIMITED	21,005	842,627	676,574	842,627							(166,052)	(166,052)	11,112	
52603A109	LENDINGCLUB CORP		12/11/2014	GOLDMAN SACHS & CO	12/11/2014	VARIOUS	12,000	180,000	278,728	180,000							98,728	98,728		
526057104	LENNAR CORP		10/20/2014	VARIOUS	12/24/2014	INVESTMENT TECHNOLOGY GRP	6,296	253,795	273,986	253,795							20,191	20,191		
50187A107	LHC GROUP INC COM		08/27/2014	VARIOUS	04/13/2015	VARIOUS	19,261	471,419	609,622	471,419							138,203	138,203		
56382Q102	MANNING & NAPIER INC		03/05/2015	VARIOUS	04/07/2015	VARIOUS	160,939	2,347,288	2,087,425	2,347,288							(259,863)	(259,863)	46,394	
56418H100	MANPOWER INC		07/30/2014	VARIOUS	10/24/2014	VARIOUS	5,220	426,985	334,552	426,985							(92,433)	(92,433)		
573284106	MARTIN MARIETTA MATLS INC		10/09/2014	VARIOUS	05/26/2015	VARIOUS	32,377	4,067,809	4,634,677	4,067,809							566,868	566,868	40,401	
580037109	MCDERMOTT INTL INC		03/05/2015	VENDOR CODE MERR NOT IN T	03/31/2015	NORTHERN TRUST CO	1,760	5,970	6,776	5,970							806	806		
589889104	MERIT MEDICAL SYSTEMS INC		10/07/2014	VARIOUS	02/02/2015	WUNDERLICH SECURITIES INC	37,719	477,271	604,045	477,271							126,774	126,774		
594972408	MICROSTRATEGY INC		10/23/2014	VARIOUS	04/02/2015	VARIOUS	4,510	677,198	763,629	677,198							86,430	86,430		

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
60255W105	MINDBODY INC		06/18/2015	MORGAN STANLEY & CO NY	06/19/2015	BARCLAYS CAPITAL INC LE	1,000	14,000	14,618	14,000							618	618		
606501104	MITCHAM INDS INC		03/05/2015	VARIOUS	04/09/2015	NORTHERN TRUST CO	65,031	841,355	304,109	841,355							(537,245)	(537,245)		
55306N104	MKS INSTRUMENT INC		03/05/2015	VARIOUS	04/07/2015	NORTHERN TRUST CO	8,852	313,415	298,736	313,415							(14,679)	(14,679)		
60740F105	MOBILE MINI INC		10/15/2014	VARIOUS	01/20/2015	VARIOUS	64,803	2,547,371	2,408,735	2,547,371							(138,636)	(138,636)	17,857	
N51488117	MOBILEYE N V AMSTELVEEN		12/24/2014	VARIOUS	04/15/2015	VARIOUS	73,856	3,103,589	3,090,024	3,103,589							(13,565)	(13,565)		
611740101	MONSTER BEVERAGE CORP		12/29/2014	VARIOUS	06/15/2015	VARIOUS	44,828	4,159,642	5,051,585	4,159,642							891,943	891,943		
553498106	MSA SAFETY INC COM		12/29/2014	VARIOUS	01/21/2015	VARIOUS	23,012	1,230,109	1,021,301	1,230,109							(208,808)	(208,808)	6,664	
628530107	MYLAN INC		02/27/2015	VARIOUS	03/04/2015	COWEN LLC	82,730	4,714,568	4,714,568	4,714,568										
N59465109	Mylan NV		03/04/2015	BARCLAYS CAPITAL INC LE	03/13/2015	MERRILL LYNCH PIERCE FEN	15,700	883,527	938,058	883,527							54,531	54,531		
55405W104	MYR GROUP INC DEL COM STK		03/05/2015	VARIOUS	04/07/2015	VARIOUS	99,196	2,411,676	2,927,330	2,411,676							515,654	515,654		
629579103	NACCO INDS INC		03/05/2015	VARIOUS	04/20/2015	NORTHERN TRUST CO	23,837	1,215,488	1,192,011	1,215,488							(23,478)	(23,478)	16,916	
630077105	NANOMETRICS INC		03/05/2015	VARIOUS	04/14/2015	NORTHERN TRUST CO	20,752	325,779	325,331	325,779							(448)	(448)		
64110L106	NETFLIX INC COM STK		10/20/2014	VARIOUS	06/24/2015	VARIOUS	1,153	455,971	737,223	455,971							281,252	281,252		
64829B100	NEW RELIC INC		12/11/2014	MORGAN STANLEY & CO NY	02/13/2015	MERRILL LYNCH PIERCE FEN	1,900	43,700	64,105	43,700							20,405	20,405		
651718504	NEWPARK RESOURCES INC		03/05/2015	VARIOUS	04/06/2015	VARIOUS	65,055	793,712	631,854	793,712							(161,858)	(161,858)		
N63218106	NIELSEN HOLDINGS N V		10/20/2014	VARIOUS	01/26/2015	VARIOUS	28,051	1,307,055	1,254,296	1,307,055							(52,759)	(52,759)	50,339	
665859104	NORTHERN TR CORP		09/05/2014	VARIOUS	04/15/2015	VARIOUS	36,100	2,501,610	2,550,431	2,501,610							48,821	48,821	17,493	
668074305	NORTHWESTERN CORP		11/03/2014	VARIOUS	04/01/2015	NORTHERN TRUST CO	4,002	209,342	215,177	209,342							5,835	5,835		
67011P100	NOW INC		03/24/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	78,058	1,599,564	1,693,749	1,599,564							94,186	94,186		
62936P103	NPS PHARMACEUTICALS INC COM		12/29/2014	VARIOUS	01/12/2015	VARIOUS	2,996	99,430	136,021	99,430							36,591	36,591		
68213N109	OMNICELL INC		08/19/2014	RAYMOND JAMES	02/05/2015	COLLINS STEWART LLC	6,574	182,461	221,991	182,461							39,530	39,530		
682163100	ON DECK CAP INC		12/16/2014	MERRILL LYNCH PIERCE FEN	12/17/2014	VARIOUS	3,400	68,000	91,266	68,000							23,266	23,266		
68628V308	ORION MARINE GROUP INC		10/07/2014	WEEDEN & COMPANY	04/08/2015	NORTHERN TRUST CO	2,931	27,618	26,372	27,618							(1,245)	(1,245)		
68633D103	ORITANI FINL CORP DEL		03/05/2015	VARIOUS	04/06/2015	NORTHERN TRUST CO	141,712	2,081,906	2,076,994	2,081,906							(4,913)	(4,913)	121,369	
690732102	OWENS & MINOR INC		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	1,646	54,623	55,052	54,623							429	429		
690742101	OWENS CORNING NEW		02/23/2015	VARIOUS	05/14/2015	VARIOUS	96,200	3,868,675	3,883,395	3,868,675							14,720	14,720	16,354	
696429307	PALL CORP		10/20/2014	VARIOUS	12/12/2014	MIZUHO SECURITIES USA INC	4,107	333,920	385,699	333,920							51,779	51,779		
697435105	PALO ALTO NETWORKS INC		07/30/2014	BEAR STEARNS 57079	08/29/2014	JANNEY MONTGOMERY SCOTT	1,380	114,529	115,291	114,529							762	762		
69924R108	PARAMOUNT GROUP INC		12/29/2014	VARIOUS	06/24/2015	VARIOUS	303,945	5,515,063	5,631,674	5,515,063							116,611	116,611	33,562	
700416209	PARK ELECTROCHEMICAL CORP		03/05/2015	VARIOUS	04/20/2015	NORTHERN TRUST CO	100,646	2,445,502	2,138,155	2,445,502							(307,347)	(307,347)	467,772	
701081101	PARKER DRILLING CO		10/07/2014	VARIOUS	12/19/2014	WEEDEN & COMPANY	39,140	226,487	114,078	226,487							(112,409)	(112,409)		
702149105	PARTY CITY HOLDCO INC		04/16/2015	GOLDMAN SACHS & CO	04/16/2015	BERNSTEIN, SANFORD & CO	2,600	44,200	52,919	44,200							8,719	8,719		
703481101	PATTERSON-UTI ENERGY INC		03/05/2015	VARIOUS	04/13/2015	VARIOUS	390,594	6,570,506	7,167,480	6,570,506							596,974	596,974	31,943	
69327R101	PDC ENERGY INC		01/14/2015	LIQUIDNET INC	02/11/2015	CREDIT SUISSE 1ST BOSTON	1,950	81,881	86,831	81,881							4,951	4,951		
G7S00T104	PENTAIR PLC		11/13/2014	VARIOUS	12/03/2014	VARIOUS	67,031	4,654,176	4,199,210	4,654,176							(454,966)	(454,966)	17,959	

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69336V101	PGT INC		10/30/2014	VARIOUS	04/13/2015	VARIOUS	41,642	387,345	416,612	387,345							29,268	29,268		
693366205	PICO HOLDINGS INC		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	4,715	87,962	78,559	87,962							(9,403)	(9,403)		
72766Q105	PLATFORM SPECIALTY PRODS CORP		10/22/2014	VARIOUS	05/20/2015	VARIOUS	144,800	3,731,809	3,785,666	3,731,809							53,857	53,857		
739128106	POWELL INDS INC		03/05/2015	VARIOUS	04/16/2015	VARIOUS	127,634	5,768,671	4,361,505	5,768,671							(1,407,166)	(1,407,166)	55,636	
74733T105	QLIK TECHNOLOGIES INC		08/19/2014	VARIOUS	10/15/2014	VARIOUS	27,737	778,537	640,104	778,537							(138,433)	(138,433)		
747301109	QUAD / GRAPHICS INC		10/07/2014	WEEDEN & COMPANY	03/31/2015	NORTHERN TRUST CO	869	16,131	19,974	16,131							3,842	3,842		
747619104	QUANEX BUILDING PRODUCTS CORP		03/05/2015	VARIOUS	04/13/2015	VARIOUS	333,520	5,978,297	6,468,130	5,978,297							489,833	489,833	32,243	
75508B104	RAYONIER ADVANCED MATLS INC COM		03/05/2015	VARIOUS	04/01/2015	VARIOUS	183,860	6,615,356	2,844,318	6,615,356							(3,771,038)	(3,771,038)	33,965	
75606N109	REALPAGE INC		12/11/2014	VARIOUS	04/13/2015	VARIOUS	28,030	600,639	549,372	600,639							(51,267)	(51,267)		
759663107	REMY INTL INC		10/07/2014	WEEDEN & COMPANY	01/02/2015	WEEDEN & COMPANY	1,412	28,343	29,559	28,343							1,216	1,216		
75971M108	REMY INTL INC		01/02/2015	VARIOUS	04/01/2015	VARIOUS	171,389	3,454,525	3,830,953	3,454,525							376,428	376,428	15,420	
G7496G103	Renaissance RE Holdings Ltd		03/05/2015	VARIOUS	04/01/2015	VARIOUS	40,389	4,166,350	4,050,715	4,166,350							(115,635)	(115,635)	9,968	
76009N100	RENT A CENTER INC		03/05/2015	VARIOUS	04/08/2015	NORTHERN TRUST CO	7,135	205,922	192,053	205,922							(13,869)	(13,869)	2,364	
767744105	RITCHIE BROS AUCTIONEERS		10/02/2014	VARIOUS	04/13/2015	VARIOUS	31,575	723,610	796,994	723,610							73,384	73,384		
778296103	ROSS STORES INC		10/20/2014	VARIOUS	02/25/2015	MIZUHO SECURITIES USA INC	3,376	241,403	329,748	241,403							88,345	88,345		
781270103	RUDOLPH TECHNOLOGIES INC		10/07/2014	WEEDEN & COMPANY	04/07/2015	NORTHERN TRUST CO	4,188	37,540	46,924	37,540							9,384	9,384		
783549108	RYDER SYSTEM INC		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	1,661	149,491	157,085	149,491							7,594	7,594		
78709Y105	SAIA INC		12/29/2014	VARIOUS	04/29/2015	VARIOUS	56,240	2,789,994	2,280,650	2,789,994							(509,344)	(509,344)		
795435106	SALIX PHARMACEUTICALS LTD		10/20/2014	VARIOUS	11/14/2014	INVESTMENT TECHNOLOGY GRP	2,392	327,552	238,612	327,552							(88,940)	(88,940)		
80004C101	SANDISK CORP		10/20/2014	VARIOUS	10/23/2014	DEUTSCHE BANK SECURITIES	2,830	251,440	249,638	251,440							(1,802)	(1,802)		
811904101	SEACOR HOLDINGS INC		10/07/2014	WEEDEN & COMPANY	01/14/2015	WUNDERLICH SECURITIES INC	382	28,683	25,986	28,683							(2,698)	(2,698)		
81282V100	SEAWORLD ENTMT INC		07/30/2014	VARIOUS	08/19/2014	VARIOUS	63,199	1,787,840	1,184,790	1,787,840							(603,050)	(603,050)		
81725T100	SENSIENT TECHNOLOGIES CORP		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	5,311	313,761	360,923	313,761							47,162	47,162		
819047101	SHAKE SHACK INC		01/29/2015	MORGAN STANLEY & CO NY	01/30/2015	SUNTRUST ROBINSON HUMPHR	1,200	25,200	57,735	25,200							32,535	32,535		
82509L107	SHOPIFY INC		05/20/2015	CREDIT SUISSE 1ST BOSTON	05/21/2015	VARIOUS	1,100	18,700	30,293	18,700							11,593	11,593		
G81276100	SIGNET JEWELERS LIMITED		10/20/2014	VARIOUS	12/15/2014	GREEN STREET ADVISORS 443	2,486	266,120	316,707	266,120							50,587	50,587		
83421A104	SOLERA HOLDINGS INC		12/29/2014	VARIOUS	05/11/2015	VARIOUS	47,444	2,710,830	2,246,197	2,710,830							(464,633)	(464,633)	48,885	
84652J103	SPARK THERAPEUTICS INC		01/30/2015	CREDIT SUISSE 1ST BOSTON	01/30/2015	BERNSTEIN, SANFORD & CO	2,100	48,300	91,878	48,300							43,578	43,578		
84763R101	SPECTRUM BRANDS HLDGS INC		10/20/2014	VARIOUS	12/04/2014	INVESTMENT TECHNOLOGY GRP	3,152	268,038	291,414	268,038							23,376	23,376		
848577102	SPIRIT AIRLS INC		02/20/2015	VARIOUS	05/11/2015	VARIOUS	57,768	4,040,615	4,172,674	4,040,615							132,058	132,058		
85208M102	SPROUTS FMRS MKT INC		08/07/2014	VARIOUS	10/13/2014	BEAR STEARNS 57079	25,911	786,052	719,836	786,052							(66,216)	(66,216)		
85590A401	STARWOOD HOTELS&RESORTS WRLDWD		07/30/2014	BEAR STEARNS 57079	10/16/2014	GOLDMAN SACHS & CO	2,035	160,219	145,825	160,219							(14,393)	(14,393)		
85571Q102	STARZ		03/23/2015	WEEDEN & COMPANY	03/31/2015	NORTHERN TRUST CO	44,050	1,499,151	1,501,447	1,499,151							2,297	2,297		
856190103	STATE BK FINL CORP		10/07/2014	VARIOUS	12/04/2014	ITG INC	66,756	1,108,409	1,258,211	1,108,409							149,802	149,802	1,427	
862121100	STORE CAP CORP		03/05/2015	VARIOUS	04/06/2015	VARIOUS	294,029	5,780,650	6,769,747	5,780,650							989,097	989,097	84,643	
M85548101	STRATASYS INC SHS		01/28/2015	VARIOUS	02/19/2015	VARIOUS	36,449	2,911,734	2,322,348	2,911,734							(589,386)	(589,386)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
868157108	SUPERIOR ENERGY SVCS INC		03/05/2015	VARIOUS	03/31/2015	VARIOUS	192,341	4,075,461	4,232,499	4,075,461							157,037	157,037		
86881L106	SURGICAL CARE AFFILIATES INC COM		10/28/2014	VARIOUS	04/13/2015	VARIOUS	22,002	646,003	756,146	646,003							110,144	110,144		
87074U101	SWIFT TRANSN CO		07/30/2014	BEAR STEARNS 57079	08/12/2014	WM BLAIR & CO	3,720	78,832	75,666	78,832							(3,166)	(3,166)		
87164P103	SYNERGY RES CORP COM		10/07/2014	WEEDEN & COMPANY	12/16/2014	WEEDEN & COMPANY	1,418	16,548	15,761	16,548							(787)	(787)		
874696107	TALLGRASS ENERGY GP LP		05/07/2015	CITIGROUP GLOBAL/SMITH BA	05/07/2015	VARIOUS	3,100	89,900	97,642	89,900							7,742	7,742		
87482X101	TALMER BANCORP INC		01/22/2015	KEEFE BRUYETTE & WOODS	02/11/2015	CREDIT SUISSE 1ST BOSTON	6,521	87,552	88,576	87,552							1,024	1,024		
H84989104	TE CONNECTIVITY LTD		07/24/2014	VARIOUS	04/15/2015	VARIOUS	41,400	2,601,149	2,934,043	2,601,149							332,894	332,894	19,005	
878155100	TEAM INC		03/05/2015	VARIOUS	04/06/2015	VARIOUS	109,608	4,264,927	4,238,026	4,264,927							(26,901)	(26,901)		
878237106	TECH DATA CORP		03/05/2015	VARIOUS	04/02/2015	NORTHERN TRUST CO	3,607	208,474	202,921	208,474							(5,554)	(5,554)		
880349105	TENNECO INC		10/20/2014	VARIOUS	10/27/2014	RAYMOND JAMES	2,814	164,532	140,198	164,532							(24,335)	(24,335)		
88157K101	TESCO CORP COM		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	1,890	28,445	20,999	28,445							(7,445)	(7,445)	95	
88162G103	TETRA TECH INC NEW		03/05/2015	VENDOR CODE MERR NOT IN T	04/06/2015	NORTHERN TRUST CO	1,743	44,814	42,345	44,814							(2,469)	(2,469)		
886423102	TIDEWATER INC		03/05/2015	VARIOUS	03/31/2015	VARIOUS	78,560	2,675,257	1,847,877	2,675,257							(827,380)	(827,380)	14,075	
Y8977Y100	TRANSOCEAN PARTNERS LLC		07/31/2014	MORGAN STANLEY & CO NY	07/31/2014	VARIOUS	3,900	85,800	90,795	85,800							4,995	4,995		
89400J107	TRANSUNION		06/25/2015	MERRILL LYNCH PIERCE FEN	06/25/2015	VARIOUS	4,600	103,500	114,164	103,500							10,664	10,664		
896215209	TRIMAS CORP		03/05/2015	VARIOUS	04/01/2015	VARIOUS	26,977	707,770	822,480	707,770							114,710	114,710		
896945201	TRIPADVISOR INC		12/29/2014	VARIOUS	02/18/2015	VARIOUS	30,307	2,308,096	2,561,703	2,308,096							253,607	253,607		
89785X101	TRUEBLUE INC		03/05/2015	VENDOR CODE MERR NOT IN T	04/02/2015	NORTHERN TRUST CO	719	16,300	17,632	16,300							1,332	1,332		
901109108	TUTOR PERINI CORP		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	1,310	30,682	30,240	30,682							(442)	(442)		
90347A100	UBIQUITI NETWORKS INC		12/29/2014	VARIOUS	02/06/2015	WACHOVIA CAPITAL MARKETS	5,976	193,347	179,326	193,347							(14,021)	(14,021)		
904034105	ULTRATECH INC		03/05/2015	VARIOUS	04/08/2015	NORTHERN TRUST CO	7,638	155,535	133,747	155,535							(21,787)	(21,787)		
909218109	UNIT CORP		03/05/2015	VARIOUS	04/01/2015	NORTHERN TRUST CO	11,788	550,286	331,293	550,286							(218,993)	(218,993)		
913456109	UNIVERSAL CORP VA		03/05/2015	VARIOUS	04/01/2015	VARIOUS	52,261	2,131,025	2,432,851	2,131,025							301,826	301,826	26,911	
920253101	VALMONT INDS INC		03/05/2015	VARIOUS	04/01/2015	VARIOUS	29,873	3,695,572	3,663,642	3,695,572							(31,930)	(31,930)	9,224	
922475108	VEEVA SYS INC		07/07/2014	VARIOUS	04/15/2015	VARIOUS	65,600	1,661,987	1,732,244	1,661,987							70,256	70,256		
92719W108	VINCE HLDG CORP		10/20/2014	VARIOUS	03/17/2015	VARIOUS	13,874	472,988	297,512	472,988							(175,477)	(175,477)		
92857F107	VOCERA COMMUNICATIONS INC		03/05/2015	VARIOUS	04/13/2015	NORTHERN TRUST CO	156,402	1,361,761	1,527,898	1,361,761							166,137	166,137		
942749102	WATTS WATER TECHNOLOGIES INC		01/20/2015	VARIOUS	02/18/2015	VARIOUS	14,897	879,113	832,454	879,113							(46,659)	(46,659)		
94419L101	WAYFAIR INC CL A CL A		10/02/2014	GOLDMAN SACHS & CO	10/02/2014	SUNTRUST ROBINSON HUMPHR	4,200	121,800	150,957	121,800							29,157	29,157		
95082P105	WESCO INTERNATIONAL INC		10/20/2014	VARIOUS	12/08/2014	INVESTMENT TECHNOLOGY GRP	2,757	211,569	203,224	211,569							(8,345)	(8,345)		
966244105	WHITEWAVE FOODS CO		10/20/2014	BARCLAYS CAPITAL INC LE	12/05/2014	BAY CREST PARTNERS LLC	2,200	76,817	76,012	76,817							(805)	(805)		
966837106	WHOLE FOODS MKT INC		11/18/2014	VARIOUS	04/15/2015	VARIOUS	60,300	2,865,186	3,232,394	2,865,186							367,208	367,208	15,094	
974155103	WINGSTOP INC COM		06/11/2015	MORGAN STANLEY & CO NY	06/12/2015	BERNSTEIN, SANFORD & CO	500	9,500	15,057	9,500							5,557	5,557		
980745103	WOODWARD GOVERNOR CO		03/05/2015	VARIOUS	03/31/2015	NORTHERN TRUST CO	4,792	243,037	242,476	243,037							(561)	(561)		
98138H101	WORKDAY INC		03/03/2015	VARIOUS	04/15/2015	VARIOUS	25,100	2,215,480	2,147,768	2,215,480							(67,712)	(67,712)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
981475106	WORLD FUEL SVCS CORP		10/07/2014	WEEDEN & COMPANY	04/09/2015	NORTHERN TRUST CO	4,204	161,970	237,791	161,970							75,820	75,820	286	
G98290102	XL GROUP PLC		07/30/2014	BEAR STEARNS 57079	08/14/2014	VARIOUS	3,524	118,018	113,817	118,018							(4,202)	(4,202)		
985817105	YELP INC		12/29/2014	VARIOUS	02/09/2015	VARIOUS	23,007	1,539,107	994,979	1,539,107							(544,128)	(544,128)		
98919V105	ZAYO GROUP HLDGS INC		10/17/2014	BARCLAYS CAPITAL INC LE	12/08/2014	ISI GROUP INC	36,900	701,100	982,592	701,100							281,492	281,492		
98954M101	ZILLOW GROUP INC		02/17/2015	CAPITAL CHANGE	04/15/2015	VARIOUS	13,188	1,425,568	1,348,628	1,425,568							(76,940)	(76,940)		
98954A107	ZILLOW INC		01/16/2015	VARIOUS	02/18/2015	VARIOUS	53,296	5,545,412	5,588,319	5,545,412							42,908	42,908		
989774104	ZULILY INC		12/29/2014	VARIOUS	02/12/2015	VARIOUS	191,632	6,729,914	2,868,166	6,729,914							(3,861,748)	(3,861,748)		
G0464B107	ARGO GROUP INTL HLDGS LTD	R	12/30/2014	WM BLAIR & CO	03/27/2015	RAYMOND JAMES	6,109	313,408	301,059	313,408							(12,349)	(12,349)	454	
G0585R106	ASSURED GUARANTY LTD	R	10/20/2014	VARIOUS	06/10/2015	VARIOUS	53,292	1,212,173	1,505,746	1,212,173							293,573	293,573	9,850	
G7127P100	PLATINUM UNDERWRITER HLDGS LTD	R	10/07/2014	VARIOUS	03/04/2015	WEEDEN & COMPANY	4,979	310,946	428,024	310,946							117,078	117,078		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								622,790,422	619,439,443	622,790,421							(3,350,982)	(3,350,982)	1,779,857	
9799998 Subtotal - Common Stocks								622,790,422	619,439,443	622,790,421							(3,350,982)	(3,350,982)	1,779,857	
9899999 Subtotal - Preferred and Common Stocks								622,790,422	619,439,443	622,790,421							(3,350,982)	(3,350,982)	1,779,857	
9999999 Totals								1,281,791,926	1,276,004,658	1,281,367,661		(424,261)		(424,261)			(5,363,006)	(5,363,006)	7,245,037	2,843,516

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned June 30 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Jun. 30 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
8399999 Total Bonds																XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
665278107	BENCHMARK DIVERSIFIED			06/01/2015	NORTHERN TRUST		366,435,960						366,435,960	3,144					14,670	
8999999 Subtotal - Class One Money Market Mutual Funds							366,435,960					XXX	366,435,960	3,144		XXX	XXX	XXX	14,670	
9199999 Total Short-Term Investments							366,435,960					XXX	366,435,960	3,144		XXX	XXX	XXX	14,670	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of June 30 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
1449999 Totals														XXX							XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)
	NONE

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1449999 GRAND TOTAL																	XXX							XXX

(a)

1 Code	2 Description of Hedged Risk(s)
	NONE

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open June 30 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
1449999 Totals																				XXX	XXX

1 Broker Name	2 Beginning Cash Balance	3 Cumulative Cash Change	4 Ending Cash Balance
9999999 Total - Net Cash Deposits			

(a)

1 Code	

NONE

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated June 30 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumul-ative Variation Margin At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
1449999 Grand Total																		XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)
	NONE

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open June 30 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/ Adjusted Carrying Value > 0	Contracts With Book/ Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
				NONE							
0999999 Totals (Sum of 0199999, 0299999, 0399999, 0499999, 0599999, 0699999, 0799999 & 0899999)											

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open June 30 of Current Year

Collateral Pledged by Reporting Entity

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open June 30 of Current Year

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned June 30 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
912796EN5	UNITED STATES TREAS BILLS DUE 07-23-2015		1	1,017	1,017	07/23/2015
912796ET2	UNITED STATES TREAS BILLS 08-20-2015		1	382	382	08/20/2015
912796EX3	UNITED STATES TREAS BILLS 09-17-2015		1	43,865	43,865	09/17/2015
912796EX3	UNITED STATES TREAS BILLS 09-17-2015		1	31,627	31,627	09/17/2015
912796FB0	UNITED STATES TREAS BILLS 10-15-2015		1	71,211	71,211	10/15/2015
912796FG9	UNITED STATES TREAS BILLS 11-12-2015		1	2,005	2,005	12/31/2015
912796FN4	UNITED STATES TREAS BILLS 12-10-2015		1	730	730	12/31/2015
912796FP9	UNITED STATES TREAS BILLS 0% 01-07-2016		1	1,695	1,695	01/07/2016
912796FS3	UNITED STATES TREAS BILLS 07-02-2015		1	1,581	1,581	07/02/2015
912796FW4	UNITED STATES TREAS BILLS 07-16-2015		1	132	132	12/31/2015
912796FZ7	UNITED STATES TREAS BILLS 03-03-2016		1	168,633	168,633	03/03/2016
912796GE3	UNITED STATES TREAS BILLS DUE 09-10-2015		1	2,408	2,408	09/10/2015
912796GF0	UNITED STATES TREAS BILLS 09-24-2015		1	173	173	12/31/2015
912796GM5	UNITED STATES TREAS BILLS 11-05-2015		1	66,411	66,411	11/05/2015
912810DX3	UNITED STATES TREAS BDS 7.5% 11/15/2016		1	18	18	11/15/2016
912810DX3	UNITED STATES TREAS BDS 7.5% 11/15/2016		1	46,535	46,535	11/15/2016
912810EJ3	UNITED STATES TREAS BDS 8 1/8% 15/5/2021		1	22	22	12/31/2015
912810ET1	UNITED STATES TREAS BDS DTD 02/15/1995		1	56,206	56,206	02/15/2025
912810EY0	UNITED STATES TREAS BDS DTD 11/15/1996		1	41	41	12/31/2015
912810EZ7	UNITED STATES TREAS BDS DTD 02/15/1997		1	132,933	132,933	02/15/2027
912810EZ7	UNITED STATES TREAS BDS DTD 02/15/1997		1	40	40	02/15/2027
912810FA1	UNITED STATES TREAS BDS DTD 08/15/1997		1	25	25	12/31/2015
912810FB9	UNITED STATES TREAS BDS DTD 11/15/1997		1	111	111	11/15/2027
912810FE3	UNITED STATES TREAS BDS 5.500 DUE		1	201,991	201,991	08/15/2028
912810FF0	UNITED STATES TREAS BDS BD 5.25% DUE		1	4,299	4,299	12/31/2015
912810FG8	US TREAS BDS USD1000		1	14	14	12/31/2015
912810FP8	UNITED STATES TREAS BDS DTD 02/15/2001		1	64,724	64,724	02/15/2031
912810FT0	UNITED STATES TREAS BDS DTD 02/15/2006		1	9,722	9,722	02/15/2036
912810FT0	UNITED STATES TREAS BDS DTD 02/15/2006		1	46	46	02/15/2036
912810PT9	UNITED STATES TREAS BDS 00202 4.75% DUE		1	12	12	12/31/2015
912810PW2	UNITED STATES TREAS BDS 00205 4.375% DUE		1	141,864	141,864	02/15/2038
912810PW2	UNITED STATES TREAS BDS 00205 4.375% DUE		1	488	488	02/15/2038
912810QA9	UNITED STATES TREAS BDS DTD 00209 3.5%		1	103,515	103,515	02/15/2039
912810QC5	US TREAS SEC 4.5 DUE 08-15-2039		1	104	104	12/31/2015
912810QE1	UNITED STATES TREAS BDS 0 DEB 15/02/2040		1	24	24	02/15/2040
912810QH4	US TREAS BDS 4.375 DUE 05-15-2040 REG		1	71	71	12/31/2015
912810QL5	UNITED STATES TREAS BDS DTD 00219 4.25%		1	43	43	12/31/2015
912810QN1	US TREAS BDS 4.75 DUE 02-15-2041 REG		1	55	55	12/31/2015
912810QT8	UNITED STATES TREAS BDS .. 3.125% DUE		1	11	11	12/31/2015
912810QU5	UNITED STATES TREAS BDS DTD 02/15/2012		1	10,292	10,292	02/15/2042
912810QU5	UNITED STATES TREAS BDS DTD 02/15/2012		1	5,340	5,340	02/15/2042
912810QU5	UNITED STATES TREAS BDS DTD 02/15/2012		1	13	13	02/15/2042
912810QV3	UNITED STATES OF AMER TREAS BONDS 0.75		1	6,490	6,490	02/15/2042
912810QY7	UNITED STATES TREAS BDS DTD 11/15/2012		1	18	18	11/15/2042
912810QY7	UNITED STATES TREAS BDS DTD 11/15/2012		1	6,337	6,337	11/15/2042
912810QZ4	UNITED STATES TREAS BDS BD 3.125% DUE		1	691	691	02/15/2043
912810RB6	UNITED STATES TREAS BDS 2.875 DUE DUE		1	41,358	41,358	05/15/2043
912810RB6	UNITED STATES TREAS BDS 2.875 DUE DUE		1	13	13	05/15/2043
912810RC4	UNITED STATES TREAS BDS 3.625 DUE		1	232,110	232,110	08/15/2043
912810RD2	UNITED STATES TREAS BDS 3.75 DUE		1	24,985	24,985	11/15/2043
912810RE0	UNITED STATES TREAS BDS 3.625		1	10,272	10,272	02/15/2044
912810RE0	UNITED STATES TREAS BDS 3.625		1	681	681	02/15/2044
912810RF7	UNITED STATES TREAS BDS 1.375		1	17,281	17,281	02/15/2044
912828A34	UNITED STATES TREAS NTS 1.25 DUE		1	6,410	6,410	11/30/2018
912828A34	UNITED STATES TREAS NTS 1.25 DUE		1	61	61	11/30/2018
912828A42	UNITED STATES TREAS NTS TREAS NTS 2% DUE		1	180	180	12/31/2015
912828A75	UNITED STATES TREAS NTS 1.5% 12-31-2018		1	6,336	6,336	12/31/2018
912828B58	UNITED STATES TREAS NTS 2.125 DUE		1	25,943	25,943	01/31/2021
912828B66	UNITED STATES TREAS NTS DTD 2.75% DUE		1	132,636	132,636	02/15/2024
912828B90	UNITED STATES TREAS NTS DTD 02/28/2014		1	282,069	282,069	02/28/2021
912828C24	UNITED STATES TREAS NTS DTD 1.5% DUE		1	121,803	121,803	02/28/2019
912828C57	US TREAS NTS DTD 2.25 DUE 03-31-2021 REG		1	355,323	355,323	03/31/2021
912828C57	US TREAS NTS DTD 2.25 DUE 03-31-2021 REG		1	40,610	40,610	03/31/2021
912828C99	UNITED STATES TREAS NTS 0.125		1	241,609	241,609	04/15/2019
912828C99	UNITED STATES TREAS NTS 0.125		1	211	211	04/15/2019
912828D56	UNITED STATES TREAS NTS DTD 604 2.375%		1	9,656	9,656	08/15/2024
912828D56	UNITED STATES TREAS NTS DTD 604 2.375%		1	462,552	462,552	08/15/2024
912828F62	UTD STATES TREAS 1.5% DUE 10-31-2019		1	48,406	48,406	10/31/2019
912828F62	UTD STATES TREAS 1.5% DUE 10-31-2019		1	160,209	160,209	10/31/2019
912828F96	UTD STATES TREAS 2% DUE 10-31-2021		1	975,985	975,985	10/31/2021
912828G38	UNITED STATES TREAS NTS DTD 11/15/2014		1	24,888	24,888	11/15/2024
912828G61	UNITED STATES TREAS NTS DTD 11/30/2014		1	35,314	35,314	11/30/2019
912828G61	UNITED STATES TREAS NTS DTD 11/30/2014		1	2,870	2,870	11/30/2019
912828G87	UNITED STATES TREAS NTS 2.125% 12-31-202		1	462,516	462,516	12/31/2021
912828G95	UNITED STATES TREAS NTS DTD 12/31/2014		1	47,639	47,639	12/31/2019
912828G95	UNITED STATES TREAS NTS DTD 12/31/2014		1	2,043	2,043	12/31/2019
912828H86	UTD STATES TREAS 1.5% DUE 01-31-2022		1	143,906	143,906	01/31/2022
912828HA1	US TREAS NTS T-NT 4.75 DUE 08-15-2017		1	2,806	2,806	08/15/2017
912828HR4	UNITED STATES TREAS NTS UNITED STATES		1	49,559	49,559	02/15/2018
912828J27	UNITED STATES TREAS NTS FIXED 2.0% DUE		1	51	51	12/31/2015
912828J35	UNITED STATES TREAS NTS DTD 02/28/2015		1	94,981	94,981	02/28/2017
912828J43	UTD STATES TREAS 1.75% DUE 02-28-2022		1	656,508	656,508	02/28/2022
912828J76	UTD STATES TREAS 1.75% DUE 03-31-2022		1	46,659	46,659	03/31/2022
912828KD1	UNITED STATES TREAS NTS NTS 2.75% DUE		1	110,681	110,681	02/15/2019
912828KT6	US TREAS NTS DTD 00234 2.375 DUE		1	27,823	27,823	03/31/2016
912828KZ2	UNITED STATES TREAS NTS T-NT 3.25% DUE		1	137	137	12/31/2015
912828LA6	US TREAS NTS INDEX LINKED 1.875 DUE		1	102,493	102,493	07/15/2019
912828LJ7	UNITED STATES TREAS NTS NT 3.625% DUE		1	51,820	51,820	08/15/2019
912828LP3	UNITED STATES TREAS NTS DTD 00254 3% DUE		1	49,953	49,953	09/30/2016
912828MK3	UNITED STATES TREAS NTS DTD 01/31/2010		1	14,673	14,673	01/31/2017
912828MP2	UNITED STATES TREAS NTS DTD 00278 3.625%		1	316,802	316,802	02/15/2020
912828NT3	UNITED STATES TREAS NTS DTD 00306 2.625%		1	177,528	177,528	08/15/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned June 30 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
912828PA2	US TREAS NTS 1.875 DUE 09-30-2017		1	69,531	69,531	12/31/2015
912828PC8	UNITED STATES TREAS NTS 2.625 DUE		1	43,081	43,081	11/15/2020
912828QB9	UNITED STATES TREAS NTS DTD 00338 2.875%		1	3,594	3,594	03/31/2018
912828QB9	UNITED STATES TREAS NTS DTD 00338 2.875%		1	201,128	201,128	03/31/2018
912828QD5	USA TREASURY NTS TIPS DTD 00340		1	365	365	04/15/2016
912828QX1	UNITED STATES TREAS NTS 1.5 DUE		1	13,469	13,469	07/31/2016
912828QX1	UNITED STATES TREAS NTS 1.5 DUE		1	17	17	07/31/2016
912828RC6	US TREAS NTS DTD 00363 2.125 DUE		1	17,281	17,281	08/15/2021
912828RE2	UNITED STATES TREAS NTS DTD 08/31/2011		1	36,877	36,877	08/31/2018
912828SA9	UNITED STATES TREAS NTS INDEX LINKED		1			01/15/2022
912828SD3	UNITED STATES TREAS NTS DTD 00388 1.25%		1	2,387	2,387	01/31/2019
912828SF8	UNITED STATES TREAS NTS 2		1			12/31/2015
912828SH4	UNITED STATES TREAS NTS DTD 00392 1.375%		1	106,494	106,494	02/28/2019
. 912828SJ0	US TREAS NTS DTD 02/29/2012 .875 DUE		1	31,891	31,891	02/28/2017
. 912828SJ0	US TREAS NTS DTD 02/29/2012 .875 DUE		1	35,819	35,819	02/28/2017
912828SQ4	UNITED STATES TREAS NTS DTD 00399		1	8	8	04/15/2017
912828SX9	UNITED STATES TREAS NTS DTD 00406 1.125%		1	3	3	12/31/2015
912828SY7	UNITED STATES TREAS NTS DTD 00407 .625%		1	29,472	29,472	05/31/2017
912828TE0	US TREAS NTS TIPS 07-15-2022		1	173,319	173,319	07/15/2022
912828TE0	US TREAS NTS TIPS 07-15-2022		1	40	40	07/15/2022
912828TK6	UNITED STATES TREAS NTS DTD 08/15/2012		1	7,808	7,808	08/15/2015
912828TP5	UNITED STATES TREAS NTS DTD 09/15/2015		1	62	62	12/31/2015
912828TP5	UNITED STATES TREAS NTS DTD 09/15/2015		1	122,132	122,132	12/31/2015
912828TT7	UNITED STATES TREAS NTS		1	128,247	128,247	10/15/2015
912828TX8	UTD STATES TREAS .375% DUE 11-15-2015		1	9,901	9,901	11/15/2015
912828UA6	UNITED STATES TREAS NTS DTD 11/30/2012		1	298,910	298,910	11/30/2017
912828UB4	UTD STATES TREAS 1% DUE 11-30-2019		1	1,247	1,247	12/31/2015
912828UE8	UNITED STATES TREAS NTS DTD 12/31/2012		1	36,887	36,887	12/31/2017
912828UH1	UNITED STATES TREAS NTS DTD 01/15/2013		1	45,731	45,731	01/15/2023
912828UJ7	UNITED STATES TREAS NTS DTD 01/31/2013		1	10,042	10,042	01/31/2018
912828UX6	UNITED STATES OF AMER TREAS NOTES		1	20	20	12/31/2015
912828VA5	UNITED STATES TREAS NTS DTD 00457 1.125%		1	34,057	34,057	04/30/2020
912828VB3	UNITED STATES TREAS NTS DTD 05/15/2013		1	44,632	44,632	05/15/2023
912828VE7	UNITED STATES TREAS NTS DTD 05/31/2013		1	302,130	302,130	05/31/2018
912828VM9	UNITED STATES TREAS NTS TIPS		1	104	104	07/15/2023
912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013		1	470	470	08/15/2023
912828VS6	UNITED STATES TREAS NTS DTD 08/15/2013		1	727	727	08/15/2023
912828VV9	UNITED STATES TREAS NTS DTD 00476 2.125%		1	487,917	487,917	08/31/2020
912828VY3	UTD STATES TREAS .25% DUE 09-30-2015		1	260	260	09/30/2015
912828VY3	UTD STATES TREAS .25% DUE 09-30-2015		1	5,813	5,813	09/30/2015
912828WE6	UNITED STATES TREAS NTS DTD 11/15/2013		1	45,640	45,640	11/15/2023
912828WG1	UTD STATES TREAS 2.25% DUE 04-30-2021		1	162,049	162,049	04/30/2021
912828WJ5	UNITED STATES TREAS NTS DTD 05/15/2014		1	496,688	496,688	05/15/2024
912828WQ9	UTD STATES TREAS .5% DUE 06-30-2016		1	711	711	12/31/2015
912828WW6	UNITED STATES TREAS NTS DTD 07/31/2014		1	232,146	232,146	07/31/2019
912828WZ9	UNITED STATES TREAS NTS DTD 04/30/2015		1	50,066	50,066	04/30/2022
912828WZ9	UNITED STATES TREAS NTS DTD 04/30/2015		1	672,360	672,360	04/30/2022
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations				10,763,847	10,763,847	XXX
0599999 Subtotal - Bonds - U.S. Governments				10,763,847	10,763,847	XXX
Bonds - All Other Governments - Issuer Obligations						
45905UPS7	INTERNATIONAL BANK FOR RECONSTRUCT		1FE	1,599,856	1,599,912	08/19/2015
63975VUT5	NEDERLANDSE WATERSCHAPSBANK NV		1FE	1,139,879	1,139,816	07/27/2015
0699999 Subtotal - Bonds - All Other Governments - Issuer Obligations				2,739,735	2,739,728	XXX
1099999 Subtotal - Bonds - All Other Governments				2,739,735	2,739,728	XXX
Bonds - U.S. Special Revenue, Special Assessment - Issuer Obligations						
3130A0AF7	FHLB		1FE	6,831,305	6,830,000	10/23/2015
3133ECM27	FFCB		1FE	2,320,759	2,319,867	01/19/2016
3133ECXD1	FFCB		1FE	2,221,383	2,220,543	06/14/2016
3133EDFH0	FFCB		1FE	1,921,129	1,920,412	07/18/2016
3133EDG97	FFCB		1FE	2,021,137	2,020,388	06/03/2016
3133EDHP0	FFCB		1FE	1,550,459	1,550,078	06/27/2016
3133EDLM2	FFCB		1FE	3,831,647	3,830,104	08/16/2016
3133EDN24	FFCB		1FE	1,150,220	1,149,764	07/06/2016
3133EDT77	FFCB		1FE	3,101,358	3,100,250	12/19/2016
3133EEMU1	FFCB		1FE	3,542,004	3,540,023	02/06/2017
3133EERJ1	FFCB		1FE	470,180	469,920	03/02/2017
3134G4J33	FHLMC		1FE	7,761,847	7,759,534	10/16/2015
3134G5Z24	FHLMC		1FE	3,879,387	3,879,393	01/12/2017
3134G5Z32	FHLMC		1FE	3,102,024	3,099,514	01/13/2017
3135G0B44	FNMA		1FE	6,674,235	6,668,932	01/26/2017
3135G0YF4	FNMA		1FE	3,730,119	3,729,927	08/05/2015
2599999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment - Issuer Obligations				54,109,193	54,088,649	XXX
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				54,109,193	54,088,649	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
. 149799991	NORTHERN TRUST GRAND CAYMAN DEPOSI		1FE	100,000	100,000	07/01/2015
. 149799991	NORTHERN TRUST GRAND CAYMAN DEPOSI		1FE	14,542,294	14,542,294	07/01/2015
05253MEC4	AUST & NZ BANKING GROUP		1FE	4,439,427	4,440,000	11/20/2015
06050TLZ3	BANK OF AMERICA NA		1FE	2,215,671	2,220,000	04/04/2016
06053PCQ8	BANK OF AMERICA NA (NEW YORK BRANC		1FE	4,190,147	4,190,000	07/17/2015
06053PEC7	BANK OF AMERICA NA (NEW YORK BRANC		1FE	3,151,153	3,150,000	09/09/2015
06053PEF0	BANK OF AMERICA NA (NEW YORK BRANC		1FE	5,840,797	5,840,000	08/10/2015
06366B6L9	BANK OF MONTREAL (CHICAGO BRANCH)		1FE	1,709,865	1,711,015	03/09/2016
06366BM56	BANK OF MONTREAL (CHICAGO BRANCH)		1FE	1,859,974	1,860,000	07/17/2015
06366CXB9	BANK OF MONTREAL (CHICAGO BRANCH)		1FE	3,319,509	3,320,000	03/07/2016
06366RJH9	BANK OF MONTREAL		1FE	580,771	580,693	11/06/2015
06367VHK4	BANK OF MONTREAL		1FE	2,641,170	2,641,418	09/24/2015
06417FBG4	BANK OF NOVA SCOTIA/HOUSTON		1FE	1,281,103	1,281,063	09/11/2015

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned June 30 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
06417HC79	BANK OF NOVA SCOTIA/HOUSTON		1FE	3,819,607	3,820,000	03/10/2016
06417HH82	BANK OF NOVA SCOTIA/HOUSTON		1FE	8,362,003	8,360,000	09/10/2015
06417HHU3	BANK OF NOVA SCOTIA (HOUSTON BRANC		1FE	2,479,878	2,480,663	10/02/2015
06945MUL8	BARTON CAPITAL LLC		1FE	1,849,868	1,849,753	07/20/2015
06945MUM6	BARTON CAPITAL LLC		1FE	2,249,829	2,249,683	07/21/2015
13606JCU1	CANADIAN IMP BK COMM NY YANKEE CD		1FE	5,589,514	5,590,000	08/24/2015
13606JDP1	CANADIAN IMPERIAL BANK OF COMMERCE		1FE	2,206,309	2,211,087	03/11/2016
20272AJQ0	COMMONWEALTH BANK OF AUSTRALIA		1FE	789,965	789,989	08/20/2015
20272AKG0	COMMONWEALTH BANK OF AUSTRALIA		1FE	3,879,511	3,880,000	11/06/2015
21684BTC8	RABOBANK NEDERLAND (NY BRANCH)		1FE	4,660,176	4,660,000	08/06/2015
21684BVG6	RABOBANK NEDERLAND (NY BRANCH)		1FE	3,730,258	3,730,000	08/19/2015
21684BZX5	RABOBANK NEDERLAND (NY BRANCH)		1FE	7,390,207	7,389,977	07/23/2015
36962GU69	GENERAL ELECTRIC CAPITAL CORP		1FE	920,751	921,044	01/08/2016
46639XAU3	JP MORGAN CHASE BANK NA		1FE	4,249,839	4,250,000	10/23/2015
46639XAY5	JPMORGAN CHASE BANK NA (NEW YORK B		1FE	2,639,815	2,640,000	10/28/2015
46640EBL1	JP MORGAN SECURITIES LLC		1FE	1,640,000	1,640,000	11/12/2015
48125LRB0	JPMORGAN CHASE BANK NA (NEW YORK B		1FE	1,550,194	1,550,290	07/30/2015
63254AAD0	NATIONAL AUSTRALIA BANK LTD (NEW		1FE	3,103,004	3,103,642	08/07/2015
65558GVQ3	NORDEA BANK SWEDEN AB		1FE	2,559,406	2,558,932	08/24/2015
65602TMA6	NORINCHUKIN BANK (NEW YORK BRANCH)		1FE	2,670,080	2,670,000	07/23/2015
69033RUD6	OVERSEA-CHINESE BANKING CORPORATIO		1FE	1,609,936	1,609,890	07/13/2015
78008SEX0	ROYAL BANK OF CANADA		1FE	3,100,000	3,101,757	08/21/2015
78009NTC0	ROYAL BANK OF CANADA/NEW YORK NY		1FE	6,830,097	6,830,000	07/06/2015
78009NTV8	ROYAL BANK OF CANADA/NEW YORK NY		1FE	4,389,710	4,390,000	03/18/2016
83051H2P0	SKANDINAVISKA ENSKILDA BANKEN NEW		1FE	8,001,156	8,000,000	09/22/2015
83051HY26	SKANDINAV ENSKILDA BK NY		1FE	3,150,382	3,150,000	07/24/2015
83369CU10	SOCIETE GENERALE SA		1FE	19,999,972	20,000,000	07/01/2015
87019TP97	SWEDBANK AB NEW YORK BRANCH		1FE	8,201,333	8,200,000	09/01/2015
89112USY8	TORONTO DOMINION BANK NY		1FE	8,379,154	8,380,000	08/24/2015
89113EFD3	TORONTO DOMINION BANK (NEW YORK BR		1FE	1,890,915	1,890,000	02/24/2016
89236TBW4	TOYOTA MOTOR CREDIT CORP		1FE	2,329,765	2,330,000	10/29/2015
931142CX9	WAL-MART STORES INC		1FE	1,023,234	1,023,982	10/25/2015
94988EAJ7	WELLS FARGO BANK NA		1FE	5,869,660	5,870,000	10/08/2015
94988EB64	WELLS FARGO BANK NA		1FE	2,329,795	2,330,000	11/19/2015
94988EGL6	WELLS FARGO BANK NA		1FE	8,229,667	8,240,000	05/18/2016
961214BY8	WESTPAC BANKING CORPORATION NEW YO		1FE	300,702	300,704	01/12/2016
999BOS531	TP AGENCY MORTGAGES		1FE	469,775	469,775	12/31/2015
. 000000000	HSBC BANK PLC		1FE	5,500,495	5,500,000	07/27/2015
. 000000000	HSBC BANK PLC (LONDON BRANCH)		1FE	5,001,172	5,000,000	09/03/2015
. 000000000	NATIONAL AUSTRALIA BANK LTD (LONDO		1FE	2,370,378	2,370,000	09/02/2015
. 000000000	SVENSKA HANDELSBANKEN AB (CAYMAN I		1FE	20,000,000	20,000,000	07/01/2015
. 000000000	TRI-PARTY BARCLAYS CAPITAL INC		1FE	5,000,000	5,000,000	10/03/2015
. 000000000	TRI-PARTY BARCLAYS CAPITAL INC		1FE	7,500,000	7,500,000	10/03/2015
. 000000000	TRI-PARTY BNP PARIBAS SECURITIES C		1FE	3,250,000	3,250,000	10/03/2015
. 000000000	TRI-PARTY CREDIT SUISSE SECURITIES		1FE	3,000,000	3,000,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	6,250,000	6,250,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	5,500,000	5,500,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	4,750,000	4,750,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	4,750,000	4,750,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	14,000,000	14,000,000	10/03/2015
. 000000000	TRI-PARTY GOLDMAN SACHS & CO		1FE	1,500,000	1,500,000	10/03/2015
. 000000000	TRI-PARTY HSBC SECURITIES (USA) IN		1FE	30,000,000	30,000,000	07/01/2015
. 000000000	TRI-PARTY MERRILL LYNCH PF&S INC		1FE	12,000,000	12,000,000	10/03/2015
. 000000000	TRI-PARTY MERRILL LYNCH PF&S INC		1FE	4,750,000	4,750,000	10/03/2015
. 000000000	TRI-PARTY MERRILL LYNCH PF&S INC		1FE	4,750,000	4,750,000	10/03/2015
. 000000000	TRI-PARTY MORGAN STANLEY & CO LLC		1FE	3,000,000	3,000,000	09/21/2015
. 000000000	TRI-PARTY CITIGROUP GLOBAL MARKETS		1FE	3,500,000	3,500,000	08/04/2015
. 000000000	TRI-PARTY CITIGROUP GLOBAL MARKETS		1FE	6,250,000	6,250,000	08/04/2015
. 000000000	TRI-PARTY JP MORGAN CLEARING CORP		1FE	6,500,000	6,500,000	09/28/2015
. 000000000	TRI-PARTY JP MORGAN CLEARING CORP		1FE	14,000,000	14,000,000	09/28/2015
. 000000000	TRI-PARTY JP MORGAN SECURITIES LLC		1FE	7,750,000	7,750,000	09/29/2015
. 000000000	TRI-PARTY JP MORGAN SECURITIES LLC		1FE	10,000,000	10,000,000	09/29/2015
. 000000000	TRI-PARTY SG AMERICAS SECURITIES L		2FE	10,750,000	10,750,000	08/04/2015
. 000000000	TRI-PARTY SG AMERICAS SECURITIES L		2FE	9,250,000	9,250,000	09/03/2015
. 000000000	TRI-PARTY NOMURA SECURITIES INTERN		1FE	10,000,000	10,000,000	07/01/2015
. 000000000	TRI-PARTY NOMURA SECURITIES INTERN		1FE	3,000,000	3,000,000	10/03/2015
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				422,189,393	422,207,651	X X X
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				422,189,393	422,207,651	X X X
6199999 Subtotal - Bonds - Issuer Obligations				489,802,168	489,799,875	X X X
6599999 Subtotal - Bonds				489,802,168	489,799,875	X X X
7099999 Subtotal - Preferred Stocks						X X X
7599999 Subtotal - Common Stocks						X X X
7699999 Total Preferred and Common Stocks						X X X
9999999 Grand Totals				489,802,168	489,799,875	X X X

General Interrogatories:

1. Total activity for the year Fair Value $...(227,177,160) Book/Adjusted Carrying Value $...(227,175,336)
2. Average balance for the year Fair Value $.....600,488,518 Book/Adjusted Carrying Value $.....600,473,946
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation: NAIC 1 $.....469,799,882; NAIC 2 $.....20,000,000; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned June 30 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
	N O N E					
9999999 Grand Totals						X X X

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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued June 30 of Current Year	6 Balance	7 *
open depositories							
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675					(19,483,042)	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories			X X X				X X X
0199999 Totals - Open Depositories			X X X			(19,483,042)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories			X X X				X X X
0299999 Totals - Suspended Depositories			X X X				X X X
0399999 Total Cash On Deposit			X X X			(19,483,042)	X X X
0499999 Cash in Company's Office			X X X	X X X	X X X		X X X
0599999 Total Cash			X X X			(19,483,042)	X X X

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

1. January	(5,840,750)	4. April	(3,572,928)	7. July	(15,601,956)	10. October	(24,343,283)
2. February	(585,362)	5. May	(30,261,671)	8. August	(1,517,254)	11. November	(1,463,294)
3. March	(21,822,391)	6. June	(19,483,042)	9. September	(14,969,906)	12. December	(20,181,570)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned June 30 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE

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