



# QUARTERLY STATEMENT

As of September 30, 2015  
of the Condition and Affairs of the

## BUCKEYE STATE MUTUAL INSURANCE COMPANY

NAIC Group Code.....46, 46 (Current Period) (Prior Period)	NAIC Company Code..... 16713	Employer's ID Number..... 31-6035649
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... January 28, 1897	Commenced Business..... April 30, 1879	
Statutory Home Office	One Heritage Place..... Piqua ..... OH ..... US ..... 45356-4888 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Heritage Place..... Piqua ..... OH ..... US ..... 45356 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	937-778-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	One Heritage Place..... Piqua ..... OH ..... US ..... 45356 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Heritage Place..... Piqua ..... OH ..... US ..... 45356 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	937-778-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	http://www.buckeye-ins.com/	
Statutory Statement Contact	Robert E. Bornhorst <i>(Name)</i> rob.bornhorst@buckeye-ins.com <i>(E-Mail Address)</i>	937-778-5000 <i>(Area Code) (Telephone Number) (Extension)</i> 937-778-5019 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. R. Douglas Haines	President & CEO	2. Lisa Lyn Wesner	VP & Secretary
3. Robert E. Bornhorst	Sr VP, Treasurer, & CFO	4.	

  

### OTHER

John Michael Brooks	Sr VP - Insurance Operations	Craig Allen Curcio	VP - Controller
John Evans Davis	Sr VP - Claims	Steven Charles Moeller	VP - Sales & Marketing

### DIRECTORS OR TRUSTEES

Donald E. Benschneider	Robert W. Clark	R. Douglas Haines	John S. Haldeman II
James D. Rogers	Richard J. Seitz	J. MacAlpine Smith	William L. Sweet Jr.
Ralph F Thiele			

State of..... Ohio  
County of..... Miami

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

_____ (Signature) R. Douglas Haines 1. (Printed Name) President & CEO _____ (Title)	_____ (Signature) Lisa Lyn Wesner 2. (Printed Name) VP & Secretary _____ (Title)	_____ (Signature) Robert E. Bornhorst 3. (Printed Name) Sr VP, Treasurer, & CFO _____ (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

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 \_\_\_\_\_

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	29,955,202		29,955,202	29,314,769
2. Stocks:				
2.1 Preferred stocks.....	940,937		940,937	687,122
2.2 Common stocks.....	12,433,057	41,300	12,391,757	12,423,615
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	1,158,513		1,158,513	1,224,494
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(938,897)), cash equivalents (\$.....0) and short-term investments (\$.....1,277,844).....	338,946		338,946	2,327,238
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	70,993		70,993	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	44,897,648	41,300	44,856,348	45,977,238
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	157,953		157,953	169,774
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	3,677,619		3,677,619	3,351,528
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	8,557,117		8,557,117	8,698,963
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,605,651		3,605,651	2,438,422
16.2 Funds held by or deposited with reinsured companies.....	300,000		300,000	300,000
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	13,480		13,480	3,480
18.2 Net deferred tax asset.....	4,383,593	2,222,970	2,160,623	2,158,276
19. Guaranty funds receivable or on deposit.....	1,719		1,719	1,719
20. Electronic data processing equipment and software.....	131,664	20,833	110,831	143,551
21. Furniture and equipment, including health care delivery assets (\$.....0).....	31,471	31,471	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	173,096		173,096	182,760
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	746,718	746,718	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	66,677,729	3,063,292	63,614,437	63,425,711
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	66,677,729	3,063,292	63,614,437	63,425,711

**DETAILS OF WRITE-INS**

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other.....	574,487	574,487	0	
2502. Company owned automobile.....	172,231	172,231	0	
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	746,718	746,718	0	0

## BUCKEYE STATE MUTUAL INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....3,707,769).....	9,112,227	8,997,500
2. Reinsurance payable on paid losses and loss adjustment expenses.....	31,762	28,086
3. Loss adjustment expenses.....	1,416,699	1,323,813
4. Commissions payable, contingent commissions and other similar charges.....	3,062,918	3,295,147
5. Other expenses (excluding taxes, licenses and fees).....	1,136,324	1,216,290
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	379,114	422,449
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 \$....23,093.....	23,093	18,909
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....9,316,240 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.....)	18,786,507	18,971,580
10. Advance premium.....	710,563	610,502
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	3,093,261	3,240,606
13. Funds held by company under reinsurance treaties.....	2,009,999	2,009,999
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....	-	
16. Provision for reinsurance (including \$.....0 certified).....	-	
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	34,193	18,876
20. Derivatives.....		
21. Payable for securities.....	57,056	
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,483,141	2,331,738
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	42,336,857	42,485,495
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	42,336,857	42,485,495
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	6,200,000	6,200,000
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	15,077,584	14,740,216
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	21,277,584	20,940,216
38. Totals (Page 2, Line 28, Col. 3).....	63,614,441	63,425,711

#### DETAILS OF WRITE-INS

2501. Ceded commissions in excess of costs.....	471,830	320,427
2502. SSAP 102 pension liability.....	2,011,311	2,011,311
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,483,141	2,331,738
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**BUCKEYE STATE MUTUAL INSURANCE COMPANY  
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....43,170,225).....	43,507,122	45,220,044	60,376,451
1.2 Assumed..... (written \$....346,379).....	323,724	306,424	413,422
1.3 Ceded..... (written \$....15,321,125).....	15,450,294	16,546,364	22,230,512
1.4 Net..... (written \$....28,195,479).....	28,380,553	28,980,104	38,559,361
DEDUCTIONS:			
2. Losses incurred (current accident year \$....16,796,414):			
2.1 Direct.....	25,081,402	30,930,705	41,495,491
2.2 Assumed.....	50,868	99,818	126,674
2.3 Ceded.....	8,640,631	12,540,680	17,718,186
2.4 Net.....	16,491,640	18,489,843	23,903,979
3. Loss adjustment expenses incurred.....	1,858,842	1,907,357	2,471,058
4. Other underwriting expenses incurred.....	9,588,111	11,073,360	14,229,123
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	27,938,592	31,470,560	40,604,160
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	441,961	(2,490,456)	(2,044,799)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	(23,800)	(29,581)	3,993
10. Net realized capital gains (losses) less capital gains tax of \$.....0	226,313	1,584,574	1,949,304
11. Net investment gain (loss) (Lines 9 + 10).....	202,513	1,554,993	1,953,296
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....	242,526	233,771	315,597
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	242,526	233,771	315,597
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	887,000	(701,692)	224,094
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).....	887,000	(701,692)	224,094
19. Federal and foreign income taxes incurred.....			3,511
20. Net income (Line 18 minus Line 19) (to Line 22).....	887,000	(701,692)	220,583
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	20,940,216	23,444,246	23,444,246
22. Net income (from Line 20).....	887,000	(701,692)	220,583
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....145,883.....	(143,809)	(1,137,420)	(807,913)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(316,325)	769,279	261,356
27. Change in nonadmitted assets.....	(89,498)	(844,018)	(1,256,185)
28. Change in provision for reinsurance.....			
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.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	(921,871)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	337,368	(1,913,852)	(2,504,030)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	21,277,584	21,530,394	20,940,216
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. ....			
1402. ....			
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0
3701. Change in SSAP No 102 minimum liability.....			(921,871)
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	(921,871)

## BUCKEYE STATE MUTUAL INSURANCE COMPANY CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	27,963,951	26,630,613	35,587,278
2. Net investment income.....	186,843	286,464	380,320
3. Miscellaneous income.....	242,526	233,771	315,597
4. Total (Lines 1 through 3).....	28,393,320	27,150,848	36,283,195
5. Benefit and loss related payments.....	17,540,466	24,002,246	28,314,364
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	11,709,597	12,229,679	17,107,547
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	10,000	6,121	6,991
10. Total (Lines 5 through 9).....	29,260,063	36,238,046	45,428,902
11. Net cash from operations (Line 4 minus Line 10).....	(866,743)	(9,087,198)	(9,145,707)
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	7,469,314	7,589,670	9,878,777
12.2 Stocks.....	609,845	3,921,507	4,243,487
12.3 Mortgage loans.....			
12.4 Real estate.....			354,746
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	57,056	202,100	90,286
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	8,136,215	11,713,277	14,567,296
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	8,121,307	3,967,964	4,931,278
13.2 Stocks.....	959,092	231,705	918,467
13.3 Mortgage loans.....			
13.4 Real estate.....	7,591	13,483	63,758
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	70,993		30,286
13.7 Total investments acquired (Lines 13.1 to 13.6).....	9,158,983	4,213,152	5,943,789
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,022,768)	7,500,125	8,623,507
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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).....	(98,780)	(1,066,489)	230,445
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(98,780)	(1,066,489)	230,445
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,988,291)	(2,653,562)	(291,754)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,327,235	2,618,989	2,618,989
19.2 End of period (Line 18 plus Line 19.1).....	338,944	(34,573)	2,327,235

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001 .....			
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**NOTES TO FINANCIAL STATEMENTS****Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices

	State of Domicile	2015	2014
<b>NET INCOME</b>			
(1) BUCKEYE STATE MUTUAL INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 3)	OH	887,000	220,583
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 - 2 - 3 = 4)	OH	887,000	220,583
<b>SURPLUS</b>			
(5) BUCKEYE STATE MUTUAL INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	OH	21,277,584	20,940,216
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 - 6 - 7 = 8)	OH	21,277,584	20,940,216

## C. Accounting Policy

**Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## D. Loan-Backed Securities

(1)

		1	2	3
(2)		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 - 2
OTTI recognized 1 <sup>st</sup> Quarter				
a.	Intent to sell			
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c.	Total 1 <sup>st</sup> Quarter			
OTTI recognized 2 <sup>nd</sup> Quarter				
d.	Intent to sell			
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f.	Total 2 <sup>nd</sup> Quarter			
OTTI recognized 3 <sup>rd</sup> Quarter				
g.	Intent to sell			
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i.	Total 3 <sup>rd</sup> Quarter			
OTTI recognized 4 <sup>th</sup> Quarter				
j.	Intent to sell			
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l.	Total 4 <sup>th</sup> Quarter			
m.	Annual aggregate total	XXX		XXX

**NOTES TO FINANCIAL STATEMENTS**

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
Total						

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	7,740
		2.	12 Months or Longer	26,742
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	1,440,020
		2.	12 Months or Longer	2,129,260

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

I. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

	Book/Adjusted Carrying Value
(a) Up to 180 Days	
(b) 181 to 365 Days	
(c) Total	

(3)

J. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
(2) Liabilities			

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

No significant change.

**Note 11 - Debt**

B. FHLB (Federal Home Loan Bank) Agreements

(1)

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Year

	1 Total	2 General	3 Protected Cell

**NOTES TO FINANCIAL STATEMENTS**

		2 + 3	Account	Accounts
(a)	Membership Stock – Class A	107,700	107,700	
(b)	Membership Stock – Class B			
(c)	Activity Stock			
(d)	Excess Stock			
(e)	Aggregate Total	107,700	107,700	
(f)	Actual or estimated borrowing capacity as determined by the insurer		XXX	XXX

2. Prior Year End

		1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a)	Membership Stock – Class A	107,700	107,700	
(b)	Membership Stock – Class B			
(c)	Activity Stock			
(d)	Excess Stock			
(e)	Aggregate Total	107,700	107,700	
(f)	Actual or estimated borrowing capacity as determined by the insurer		XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A						
2.	Class B						

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

2. Current Period General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

3. Current Period Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

4. Prior Year End Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			

3. Current Period Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			

4. Prior Year End Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged			

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Established
(a)	Debt				
(b)	Funding Agreements				
(c)	Other				
(d)	Aggregate Total				

**NOTES TO FINANCIAL STATEMENTS**

2. Prior Year End

		1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Established
(a)	Debt				
(b)	Funding Agreements				
(c)	Other				
(d)	Aggregate Total				

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Protected Cell Account
1.	Debt			
2.	Funding Agreements			
3.	Other			
4.	Aggregate Total			

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	
2.	Funding Agreements	
3.	Other	

**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plan

- (1)
- (2)
- (3)

(4)	Components of net periodic benefit cost	Pension Benefits		Postretirement Benefits		Postemployment	
		2015	2014	2015	2014	2015	2014
a.	Service cost						
b.	Interest cost		197,659				
c.	Expected return on plan assets		(213,354)				
d.	Transition asset or obligation		27,025				
e.	Gains and losses		51,150				
f.	Prior service cost or credit		(4,531)				
g.	Gain or loss recognized due to a settlements curtailment						
h.	Total net periodic benefit cost		57,949				

**Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

**Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

B. Transfer and Servicing of Financial Assets

Not applicable

**NOTES TO FINANCIAL STATEMENTS**

C. Wash Sales

In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale

The were no securities with an NAIC designation 3 or below that were sold during the year and reacquired within 30 days of the sale.

2015

**Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

**Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

**Note 20 - Fair Value**

A.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Preferred Stock - Perpetual	612,852			612,852
Bonds - I&M	601,589			601,589
Common Stock - I&M	315,273			315,273
Common Stock - Mutual Funds	6,496,703			6,496,703
Common Stock - Affiliated	5,621,081			5,621,081
<b>Total</b>	<b>13,647,498</b>			<b>13,647,498</b>

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
<b>Total</b>				

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

a. Assets	Beginning Balance at Period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at Period
<b>Total</b>										

b. Liabilities	Beginning Balance at Period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at Period
<b>Total</b>										

B. Not applicable

C. Not applicable

D. Not applicable

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

F. Risk Sharing Provisions of the Affordable Care Act

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions **NO**

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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 25 - Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2014 were \$10,317,000. As of September 30, 2015, \$4,820,000 has been paid for incurred losses and loss adjusting expense attributable to insured events of prior years. Reserves remaining for prior years are now \$5,150,000 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore there has been a \$347,000 favorable prior year development since December 31, 2014 to September 30, 2015. The decrease is generally the result on ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not have retrospectively rated policies.

### **Note 26 - Intercompany Pooling Arrangements**

No significant change.

### **Note 27 - Structured Settlements**

No significant change.

### **Note 28 - Health Care Receivables**

No significant change.

### **Note 29 - Participating Policies**

No significant change.

### **Note 30 - Premium Deficiency Reserves**

No significant change.

### **Note 31 - High Deductibles**

No significant change.

### **Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

### **Note 33 - Asbestos/Environmental Reserves**

No significant change.

### **Note 34 - Subscriber Savings Accounts**

No significant change.

### **Note 35 - Multiple Peril Crop Insurance**

No significant change.

### **Note 36 - Financial Guaranty Insurance**

Not applicable - this type of business is not written by the company.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 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 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [ X ] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of 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
	0	

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [ X ] N/A [ ]

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010
- 6.2 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. 12/31/2010
- 6.3 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). 04/04/2012

- 6.4 By what department or departments?

Ohio

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]
- 7.1 Has this 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 ]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with 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 the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal 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

- 9.1 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.

- 9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

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

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	7,065,861	7,185,678
	0	0
	0	0
	0	0
\$	7,065,861	\$ 7,185,678
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. 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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
USBank	425 Walnut Street Cincinnati, Ohio 45202

- 17.2 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)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

- 17.4 If yes, give full and complete information relating thereto:

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

- 17.5 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	2 Name(s)	3 Address
109875	Asset Allocation & Management	30 West Monroe Street Chicago, IL 60603
104751	Asset Allocation & Management (Zazove)	30 West Monroe Street Chicago, IL 60603

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

- 18.2 If no, list exceptions:

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**

**BUCKEYE STATE MUTUAL INSURANCE COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	L						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	L	3,030,428	2,989,923	2,396,904	1,688,674	1,121,973	1,098,160
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	L	4,558,496	3,864,205	2,351,253	2,463,715	1,444,287	493,442
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	L						
15. Indiana.....IN	L	8,002,350	8,099,566	3,006,497	4,883,079	2,327,558	2,181,183
16. Iowa.....IA	L			(1,217)	173,432	213	(16,103)
17. Kansas.....KS	L	9,214,010	9,240,687	5,522,255	5,695,036	2,548,221	3,163,556
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	L						
24. Minnesota.....MN	L						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	L	(122,322)	3,517,644	1,602,456	8,393,379	726,020	1,996,091
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	L						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	L						
36. Ohio.....OH	L	15,417,857	15,546,108	7,369,263	8,244,905	7,962,848	4,629,526
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	L	3,069,405	2,998,993	1,753,761	1,787,845	859,725	726,846
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	L						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. US Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....(a) 15		43,170,225	46,257,125	24,001,173	33,330,066	16,990,846	14,272,701

**DETAILS OF WRITE-INS**

58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(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.

**Sch. Y-Pt 1  
NONE**

**Schedule Y-Part 1A  
NONE**

**BUCKEYE STATE MUTUAL INSURANCE COMPANY  
PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,799,281	1,422,502	50.8	72.6
2. Allied lines.....			0.0	
3. Farmowners multiple peril.....	11,468,867	4,969,720	43.3	75.5
4. Homeowners multiple peril.....	9,942,649	6,976,165	70.2	77.0
5. Commercial multiple peril.....			0.0	
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	265,019	71,826	27.1	18.4
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....			0.0	
17.1 Other liability-occurrence.....	579,167	.67	0.0	43.2
17.2 Other liability-claims made.....			0.0	
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....			0.0	
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	9,375,128	5,918,285	63.1	59.6
19.3, 19.4 Commercial auto liability.....			0.0	
21. Auto physical damage.....	9,077,012	5,722,837	63.0	60.2
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....			0.0	
26. Burglary and theft.....			0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	43,507,122	25,081,402	57.6	68.4

**DETAILS OF WRITE-INS**

3401.....			0.0	
3402.....			0.0	
3403.....			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	787,371	2,582,418	3,062,949
2. Allied lines.....			
3. Farmowners multiple peril.....	3,301,503	11,346,408	12,268,660
4. Homeowners multiple peril.....	3,448,069	10,007,158	10,403,372
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....	92,867	258,256	
9. Inland marine.....			274,266
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.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	166,793	586,751	602,442
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.....	3,090,112	9,497,332	9,940,657
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....	2,841,714	8,891,902	9,704,779
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	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	13,728,429	43,170,225	46,257,125

**DETAILS OF WRITE-INS**

3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	1,229	.515	1,744	.845	.63	.908	.448	.37	.138	.623	.64	(.277)	(.213)
2. 2013.....	1,003	1,549	2,552	.642	.39	.681	.390	.117	.824	1,331	.29	(.569)	(.540)
3. Subtotals 2013 + Prior.....	2,232	2,064	4,296	1,487	.102	1,589	.838	.154	.962	1,954	.93	(.846)	(.753)
4. 2014.....	3,286	2,735	6,021	2,552	.672	3,224	1,518	.58	1,620	3,196	.784	(.385)	.399
5. Subtotals 2014 + Prior.....	5,518	4,799	10,317	4,039	.774	4,813	2,356	.212	2,582	5,150	.877	(1,231)	(354)
6. 2015.....	XXX	XXX	XXX	XXX	13,329	13,329	XXX	3,408	1,970	5,378	XXX	XXX	XXX
7. Totals.....	5,518	4,799	10,317	4,039	14,103	18,142	2,356	3,620	4,552	10,528	.877	(1,231)	(354)
8. Prior Year-End's Surplus As Regards Policyholders	20,940										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....15.9 %	2. ....(25.7)%	3. ....(3.4)%
													Col. 13, Line 7 Line 8
													4. ....(1.7)%

Q14

Statement for September 30, 2015 of the **BUCKEYE STATE MUTUAL INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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 is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

**Explanation:**

- 1.
- 2.
- 3.
- 4.

**Bar Code:**



**NONE**

**BUCKEYE STATE MUTUAL INSURANCE COMPANY  
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,224,494	1,642,380
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	7,591	63,758
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		354,746
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		
8. Deduct current year's depreciation.....	73,572	126,898
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	1,158,513	1,224,494
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	1,158,513	1,224,494

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

NONE

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	42,509,266	50,294,435
2. Cost of bonds and stocks acquired.....	9,080,399	5,849,745
3. Accrual of discount.....	6,483	8,295
4. Unrealized valuation increase (decrease).....	(289,692)	(1,225,828)
5. Total gain (loss) on disposals.....	229,445	1,929,881
6. Deduct consideration for bonds and stocks disposed of.....	8,079,159	14,122,264
7. Deduct amortization of premium.....	127,549	215,567
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		9,431
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	43,329,192	42,509,266
11. Deduct total nonadmitted amounts.....	41,300	83,764
12. Statement value at end of current period (Line 10 minus Line 11).....	43,287,892	42,425,502

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	28,187,596	3,924,794	4,886,790	(1,645,795)	26,811,901	28,187,596	25,579,804	25,760,255
2. NAIC 2 (a).....	3,513,580	447,665	118,729	952,069	3,800,608	3,513,580	4,794,586	4,111,854
3. NAIC 3 (a).....	45,985	169,948	23	560,812	268,796	45,985	776,723	386,224
4. NAIC 4 (a).....	107,489		85,626	50,768	149,854	107,489	72,630	113,077
5. NAIC 5 (a).....	57,267			(48,117)	57,364	57,267	9,150	40,395
6. NAIC 6 (a).....							0	50,732
7. Total Bonds.....	31,911,916	4,542,407	5,091,167	(130,262)	31,088,523	31,911,916	31,232,893	30,462,537
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	309,983			(193,893)	84,757	309,983	116,090	
9. NAIC 2.....	425,959	3,047	66,458	229,320	417,054	425,959	591,868	441,140
10. NAIC 3.....	267,916			(34,937)	290,286	267,916	232,979	245,982
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	1,003,858	3,047	66,458	489	792,096	1,003,858	940,937	687,122
15. Total Bonds and Preferred Stock.....	32,915,775	4,545,454	5,157,625	(129,773)	31,880,619	32,915,775	32,173,830	31,149,659

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period 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 DA - PART 1

### Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,277,845	XXX.....	1,277,845	32	180

## SCHEDULE DA - VERIFICATION

### Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,147,767	1,663,228
2. Cost of short-term investments acquired.....	8,569,259	11,252,712
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	8,439,182	11,768,172
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,277,844	1,147,767
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,277,844	1,147,767

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**

**Sch. E-Verification  
NONE**

**Sch. A-Pt 2  
NONE**

**Sch. A-Pt 3  
NONE**

**Sch. B-Pt 2  
NONE**

**Sch. B-Pt 3  
NONE**

**Sch. BA-Pt 2  
NONE**

**Sch. BA-Pt 3  
NONE**

**BUCKEYE STATE MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>										
912828	VP	2		07/24/2015	Banc of America		254,141	250,000	2,445	1
912828	QY	9		07/24/2015	Banc of America		258,770	250,000	2,750	1
0599999. Total Bonds - U.S. Government							512,912	500,000	5,195	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>										
574192	5B	2		09/03/2015	living		55,395	50,000	.47	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							55,395	50,000	.47	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
3137BK	WB	2		08/19/2015	Merrill Lynch		252,490	250,000	.425	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							252,490	250,000	.425	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
00912X	AK	0		08/20/2015	Barclays		6,669	5,000	.45	2
00912X	AK	0		08/21/2015	Wells Fargo		6,430	5,000	.46	2
23242M	AD	3		09/30/2015	Loss Recovered			299		1FM
126802	DH	7		07/08/2015	Merrill Lynch		149,940	150,000		1FE
14041N	EY	3		07/16/2015	J.P. Morgan Securities, Inc.		249,988	250,000		1FE
251591	AX	1		07/01/2015	Merrill Lynch		5,464	5,000	.13	2FE
251591	AX	1		09/09/2015	Nomura		5,203	5,000	.29	2FE
448055	AK	9		09/15/2015	Seaport		142,482	150,000	2,550	2FE
483548	AD	5		09/30/2015	J.P. Morgan Securities, Inc.		41,103	35,000	.442	3
512807	AL	2		09/23/2015	CSFB		6,227	5,000	.23	2FE
512807	AL	2		09/23/2015	Goldman Sachs & Co.		12,372	10,000	.46	2FE
512807	AL	2		08/21/2015	Goldman Sachs & Co.		13,087	10,000	.35	2FE
512807	AL	2		08/20/2015	Jefferies and Company		19,639	15,000	.52	2FE
55608B	AA	3		08/25/2015	J.P. Morgan Securities, Inc.		22,538	20,000	.69	2FE
55608B	AA	3		08/14/2015	J.P. Morgan Securities, Inc.		5,750	5,000	.14	2FE
55608B	AA	3		09/01/2015	J.P. Morgan Securities, Inc.		5,706	5,000	.20	2FE
62942X	AA	6		08/05/2015	Citigroup		4,747	5,000	.4	3
62942X	AA	6		08/04/2015	Citigroup		14,246	15,000	.9	3
67066G	AC	8		07/14/2015	Merrill Lynch		34,319	30,000	.38	3FE
67066G	AC	8		07/15/2015	Jefferies and Company		5,721	5,000	.7	3FE
74348T	AQ	5		08/24/2015	Nomura		109,500	120,000	2,090	2FE
749685	AT	0		08/10/2015	Barclays		17,006	15,000	.54	2FE
749685	AT	0		08/06/2015	Barclays		17,100	15,000	.53	2FE
74973W	AA	5		08/11/2015	Citigroup		5,056	5,000	.30	1
74973W	AA	5		08/14/2015	Citigroup		5,038	5,000	.33	1
74973W	AB	3		07/16/2015	Goldman Sachs & Co.		5,409	5,000	.22	3
74973W	AB	3		08/11/2015	Citigroup		10,427	10,000	.54	3
74973W	AB	3		09/23/2015	Oppenhiemer		10,375	10,000	.74	3
74973W	AB	3		09/14/2015	Citigroup		15,533	15,000	.103	3
74973W	AB	3		09/28/2015	Citigroup		15,398	15,000	.112	3
896522	AF	6		09/14/2015	Nomura		6,284	5,000	.57	3FE
896522	AF	6		08/20/2015	Goldman Sachs & Co.		6,386	5,000	.45	3FE
92343V	BP	8		08/04/2015	Jefferies and Company		52,493	50,000	.725	2FE
94986R	XR	7		07/01/2015	Wells Fargo		24,421	25,000	.2	1
3899999. Total Bonds - Industrial and Miscellaneous							1,052,056	1,030,299	6,895	XXX

QE04

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997	Total Bonds - Part 3						1,872,853	1,830,299	12,562	XXX
8399999	Total Bonds						1,872,853	1,830,299	12,562	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>										
00170F	20	9		07/20/2015	Citigroup	50,000	3,047			P2UFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous						3,047	XXX	0	XXX
8999997	Total Preferred Stocks - Part 3						3,047	XXX	0	XXX
8999999	Total Preferred Stocks						3,047	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>										
754907	10	3		08/18/2015	Converted	167,149	3,943	XXX		L
9099999	Total Common Stocks - Industrial and Miscellaneous						3,943	XXX	0	XXX
<b>Common Stocks - Mutual Funds</b>										
02368A	82	8		07/06/2015	Ameriprise	24,931	366	XXX		L
09251M	10	8		07/17/2015	Ameriprise	23,451	590	XXX		L
128119	10	4		09/21/2015	Ameriprise	50,930	1,566	XXX		L
192476	10	9		07/02/2015	Ameriprise	5,963	398	XXX		L
192476	10	9		07/02/2015	Ameriprise	4,601	307	XXX		L
192476	10	9		07/02/2015	Ameriprise	46,936	3,136	XXX		L
19766G	71	0		09/15/2015	Ameriprise	7,828,972	50,262	XXX		L
277907	10	1		07/01/2015	Ameriprise	14,991	88	XXX		L
277907	10	1		08/03/2015	Ameriprise	15,998	93	XXX		L
277907	10	1		09/01/2015	Ameriprise	16,370	94	XXX		L
353496	40	9		09/03/2015	Ameriprise	66,540	1,019	XXX		L
628380	85	9		09/04/2015	Franklin Templeton	6,946	214	XXX		L
628380	85	9		09/04/2015	Franklin Templeton	69,557	2,139	XXX		L
38145C	31	5		09/30/2015	Ameriprise	1,910	36	XXX		L
464287	68	9		07/09/2015	Vanguard	7,295	902	XXX		L
4812C0	46	4		09/15/2015	Ameriprise	10,129,224	133,098	XXX		L
4812C0	46	4		09/29/2015	Ameriprise	17,580	222	XXX		L
470259	10	2		07/01/2015	Vanguard	12,553	313	XXX		L
47103C	50	6		09/15/2015	Ameriprise	2,638,684	78,580	XXX		L
55273G	33	0		09/15/2015	Ameriprise	2,115,914	32,310	XXX		L
68380T	10	3		07/01/2015	Ameriprise	36,641	211	XXX		L
68380T	10	3		08/03/2015	Ameriprise	42,425	246	XXX		L
68380T	10	3		09/01/2015	Ameriprise	35,490	202	XXX		L
76628T	43	9		07/02/2015	Ameriprise	2,716	27	XXX		L
76628T	43	9		08/04/2015	Ameriprise	2,388	24	XXX		L
76628T	43	9		09/02/2015	Ameriprise	2,580	26	XXX		L
78464A	30	0		09/15/2015	Ameriprise	514,000	50,243	XXX		L
922042	84	1		09/24/2015	Vanguard	45,495	1,246	XXX		L
921921	30	0		09/18/2015	Vanguard	14,504	877	XXX		L
921935	20	1		09/18/2015	Vanguard	24,226	1,561	XXX		L
936793	84	3		09/30/2015	Wasatch	69,449	614	XXX		L
97717W	31	5		09/25/2015	Vanguard	29,447	993	XXX		L
9299999	Total Common Stocks - Mutual Funds						362,006	XXX	0	XXX
9799997	Total Common Stocks - Part 3						365,949	XXX	0	XXX

QE04.1

### SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 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	10 NAIC Designation or Market Indicator (a)
9799999	Total Common Stocks.....					365,949	XXX	.0	XXX
9899999	Total Preferred and Common Stocks.....					368,996	XXX	.0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					2,241,849	XXX	12,562	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.2

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
38376G	GV 6		09/16/2015	Principal Reduction		10,515	10,515	10,679	10,664		(26)		(26)		10,638		(123)	(123)	2,557	12/16/2038	1
38376G	6E 5		09/16/2015	Principal Reduction		2,166	2,166	2,175	2,177		(4)		(4)		2,174		(8)	(8)	224	07/16/2033	1
38378C	LQ 8		09/21/2015	Principal Reduction		5,170	5,170	5,414	5,341		(51)		(51)		5,290		(119)	(119)	225	01/20/2025	1
38378E	BF 9		09/16/2015	Principal Reduction		5,969	5,969	6,347	6,343		(102)		(102)		6,242		(273)	(273)	260	04/16/2025	1
38378T	X8 8		09/16/2015	Principal Reduction		10,929	10,929	11,424	11,335		(73)		(73)		11,263		(334)	(334)	456	06/16/2041	1
38378U	ZP 5		09/21/2015	Principal Reduction		4,113	4,113	4,255	4,262		(22)		(22)		4,241		(128)	(128)	154	01/20/2043	1
62888X	AB 0		09/29/2015	Principal Reduction		6,965	6,965	6,948	6,960		2		1		6,961		4	4	141	10/29/2020	1FE
62888X	AB 0		09/29/2015	Principal Reduction		35,601	35,601	36,291	36,061		(91)		(91)		35,970		(369)	(369)	722	10/29/2020	1FE
912828	QY 9		08/11/2015	US Treasury Note		259,032	250,000	258,770	258,770		(112)		(112)		258,658		374	374	2,996	07/31/2018	1
912828	VP 2		08/11/2015	US Treasury Note		255,302	250,000	254,141	254,141		(31)		(31)		254,110		1,192	1,192	2,663	07/31/2020	1
912828	SH 4		08/11/2015	US Treasury Note		251,318	250,000	251,378	251,378		(131)		(131)		251,247		71	71	1,541	02/28/2019	1
0599999	Total Bonds - U.S. Government					847,080	831,428	847,823	847,434	0	(642)	0	(642)	0	846,792	0	288	288	11,939	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
31395V	NZ 8		09/15/2015	Freddie Mac FHR 2985 LA		633	633	650	637		(3)		(3)		633		(1)	(1)	159	06/15/2035	1
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					633	633	650	637	0	(3)	0	(3)	0	633	0	(1)	(1)	159	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
12667F	X9 1		09/25/2015	CWALT 2005-3CB 1A11		7,008	7,008	6,444	6,444				0		6,444		564	564	423	03/25/2035	1FM
15200M	AA 5		08/03/2015	Centerpoint Energy		2,679	2,679	2,492	2,580		12		12		2,592		87	87	77	02/01/2020	1FE
3128M7	YV 2		09/15/2015	FG G05824		5,626	5,626	6,069	5,805		(37)		(37)		5,768		(142)	(142)	290	01/01/2040	1
3128MD	W7 4		09/15/2015	FG G14970		8,758	8,758	9,188	9,145		(83)		(83)		9,062		(304)	(304)	438	12/01/2028	1
3128PX	T7 1		09/15/2015	FG J17774 Freddie Mac		12,634	12,634	13,130	12,987		(51)		(51)		12,936		(301)	(301)	478	01/01/2027	1
3132J6	Z9 8		09/15/2015	FG Q15767		9,753	9,753	10,055	10,029		(12)		(12)		10,017		(264)	(264)	254	02/01/2043	1
3128Q0	KX 4		09/15/2015	FGCI J19310		9,483	9,483	9,908	9,695		(73)		(73)		9,621		(138)	(138)	406	06/01/2027	1
31398K	A5 9		09/15/2015	FHR 3589 PA		5,058	5,058	5,210	5,065		(4)		(4)		5,061		(3)	(3)	290	09/15/2039	1
31398K	A5 9		09/15/2015	FHR 3589 PA		632	632	651	633		(0)		(0)		633		(0)	(0)	36	09/15/2039	1
3137AT	6B 3		09/15/2015	FHR 4098		14,158	14,158	14,335	14,248		(30)		(30)		14,218		(60)	(60)	365	05/15/2041	1
3138AX	XQ 9		09/25/2015	FN AJ6086		9,357	9,357	9,905	9,723		(112)		(112)		9,612		(254)	(254)	388	12/01/2026	1
3138EJ	AV 0		09/25/2015	FN AL 1819		7,761	7,761	8,355	8,423		(296)		(296)		8,127		(366)	(366)	407	05/01/2042	1
3138EK	6P 5		09/25/2015	FN AL3577		7,878	7,878	8,456	8,470		(88)		(88)		8,383		(504)	(504)	436	05/01/2043	1
31418A	EC 8		09/25/2015	FN MA 1030		17,930	17,930	18,737	18,603		(157)		(157)		18,446		(516)	(516)	677	04/01/2022	1
31418A	WM 6		09/25/2015	FN MA 1551		8,344	8,344	8,660	8,583		(65)		(65)		8,518		(174)	(174)	328	08/01/2023	1
31417A	QE 2		09/25/2015	FNAB 4052		5,857	5,857	6,173	6,014		(48)		(48)		5,967		(109)	(109)	380	12/01/2041	1
31419J	TQ 1		07/23/2015	FNCI AE7758		193,117	183,371	192,826	186,479		(600)		(600)		185,879		7,238	7,238	4,378	11/01/2025	1
31371L	AB 5		09/25/2015	FNMA 07/01/18		449	449	439	445		1		1		446		3	3	24	07/01/2018	1
31407B	JS 9		09/25/2015	FNMA 07/01/20		391	391	387	389		0		0		389		2	2	26	07/01/2020	1
31371M	UK 1		09/25/2015	FNMA Pool 256286		447	447	440	441		0		0		441		6	6	31	06/01/2036	1
3136A1	X8 3		09/25/2015	FNR 2001-115 KE		12,444	12,444	12,605	12,486		(20)		(20)		12,466		(22)	(22)	394	10/25/2039	1
3136AG	DN 9		09/25/2015	FNR 2013-97 EK		8,413	8,413	8,676	8,629		(51)		(51)		8,579		(166)	(166)	294	11/25/2028	1
31414F	GG 0		09/25/2015	Fannie Mae FN 964699		274	274	282	280		(1)		(1)		279		(5)	(5)	26	08/01/2023	1
31371L	EZ 8		09/25/2015	Fed Natl Mtg Pool # 254952		3,523	3,523	3,520	3,522		0		0		3,522		1	1	188	10/01/2018	1
31336W	CP 2		09/15/2015	Federal Home Ln Mtg Corp		467	467	457	462		1		1		462		4	4	27	10/01/2020	1
31396E	YC 4		07/15/2015	Federal Home Loan Mtg Corp		6,260	6,260	5,985	6,014		23		23		6,038		223	223	1,427	01/15/2034	1
31402R	ST 7		09/25/2015	Federal National Mtg Pool 735930		292	292	293	293		(0)		(0)		293		(0)	(0)	20	12/01/2018	1

QE05

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371L BH 1	Federal Natl Mtg Assn.....		09/25/2015	Principal Reduction.....		3,045	3,045	3,078	3,057		(3)		(3)		3,054		(10)	(10)	153	08/01/2018	1.....
31371K 2R 1	Federal Natl Mtg Assn.....		09/25/2015	Principal Reduction.....		2,513	2,513	2,558	2,527		(4)		(4)		2,523		(10)	(10)	164	02/01/2018	1.....
31371L AP 4	Federal Natl Mtg Assn.....		09/25/2015	Principal Reduction.....		1,922	1,922	1,936	1,927		(1)		(1)		1,926		(3)	(3)	101	06/01/2018	1.....
31400E F6 2	Federal Natl Mtg Assn.....		09/25/2015	Principal Reduction.....		2,731	2,731	2,780	2,746		(4)		(4)		2,742		(11)	(11)	173	02/01/2018	1.....
3128PS L9 6	Freddie Mac FG J13052.....		09/15/2015	Principal Reduction.....		9,195	9,195	9,449	9,280		(24)		(24)		9,257		(62)	(62)	402	09/01/2025	1.....
3128M5 GU 8	Freddie Mac G03511.....		09/15/2015	Principal Reduction.....		451	451	454	454		(0)		(0)		454		(3)	(3)	19	10/01/2037	1.....
36290S CK 5	GNJO Pool #615774.....		09/15/2015	Principal Reduction.....		9,869	9,869	9,642	9,793		16		16		9,809		61	61	398	09/15/2018	1FE.....
54627R AB 6	Louisiana State Local LCDA 2010.....		08/03/2015	Principal Reduction.....		38,717	38,717	40,447	39,510		(236)		(236)		39,274		(557)	(557)	4,928	02/01/2019	1FE.....
76110W RQ 1	Residential Asset Sec.....		09/25/2015	Principal Reduction.....		3,834	3,834	3,729	3,755				0		3,755		79	79	178	05/25/2033	1FM.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....						431,274	421,528	437,752	428,935	0	(1,946)	0	(1,946)	0	426,990	0	4,284	4,284	19,026	XXX	XXX

**Bonds - Industrial and Miscellaneous**

QE051

07387B CL 5	Bear Stearns Coml Mtg Sec.....		09/16/2015	Principal Reduction.....		211,476	211,476	211,294	211,312		2		2		211,314		161	161	10,801	10/12/2042	1FM.....
07387B CL 5	Bear Stearns Coml Mtg Sec.....		09/16/2015	Principal Reduction.....		19,561	19,561	19,624	19,618		(1)		(1)		19,617		(56)	(56)	999	10/12/2042	1FM.....
12613S AC 6	CNH 2013-C A3.....		09/15/2015	Principal Reduction.....		33,593	33,593	33,589	33,590		1		1		33,591		1	1	262	08/15/2018	1FE.....
23242M AD 3	CWL 2006 S3 A4.....		07/27/2015	Principal Reduction.....		9	9						0		9		9	9	1	01/25/2029	1FM.....
23242M AD 3	CWL 2006 S3 A4.....		07/27/2015	Principal Reduction.....		482	482	326	326				0		326		156	156	77	01/25/2029	1FM.....
23242M AD 3	CWL 2006 S3 A4.....		07/27/2015	Principal Reduction.....		35	35	23	23				0		23		11	11	2	01/25/2029	1FM.....
23242M AD 3	CWL 2006 S3 A4.....		07/27/2015	Principal Reduction.....		129	129						0		129		129	129	7	01/25/2029	1FM.....
15200M AA 5	Centerpoint Energy.....		08/03/2015	Principal Reduction.....		20,430	20,430	20,391	20,409		4		4		20,413		17	17	589	02/01/2020	1FE.....
166764 AE 0	Chevron Corp.....		07/23/2015	USBANK.....		245,801	245,000	245,000	245,000						245,000		801	801	2,502	06/24/2018	1FE.....
31292L W6 8	FG C04269 Freddie Mac.....		09/15/2015	Principal Reduction.....		7,053	7,053	7,409	7,268		(68)		(68)		7,200		(147)	(147)	309	10/01/2042	1.....
31417D CZ 4	FN AB6387 Fannie Mae.....		09/25/2015	Principal Reduction.....		9,116	9,116	9,619	9,410		(67)		(67)		9,343		(227)	(227)	289	10/01/2042	1.....
31408F 6D 6	Federal National Mortgage 850568.....		09/25/2015	Principal Reduction.....		267	267	265	265		0		0		265		2	2	15	01/01/2036	1.....
362334 AN 4	GSR 2006-1F 2A16.....		09/25/2015	Principal Reduction.....		14,982	14,982	13,729	13,729				0		13,729		1,253	1,253	902	02/25/2036	2FM.....
46627B AM 3	JP Morgan Chase 05/01/29.....		08/01/2015	CALLS.....		10,000	10,000	10,000	10,000				0		10,000		0	0	450	05/01/2029	1FE.....
46627B BS 9	JP Morgan Chase 07/15/20.....		07/15/2015	CALLS.....		40,000	40,000	40,000	40,000				0		40,000		0	0	1,190	07/15/2020	1FE.....
530610 AB 0	Liberty Interactive LLC.....		09/30/2015	Principal Reduction.....		20	20	23	23		(0)		(0)		23		(2)	(2)	0	09/30/2043	3FE.....
61764X BE 4	MSBAM 2015-C21 A1.....		09/17/2015	Principal Reduction.....		5,847	5,847	5,847	5,847				0		5,847		0	0	106	03/15/2048	1FE.....
584688 AC 9	Medicines Company.....		07/13/2015	NOMURA SECURITIES INTERNATIONAL CREDIT SUISSE SECURITIES (USA).....		6,518	5,000	6,108	5,798		(172)		(172)		5,626		892	892	43	06/01/2017	4.....
584688 AC 9	Medicines Company.....		09/09/2015	(USA).....		7,911	5,000	6,075	5,806		(232)		(232)		5,574		2,337	2,337	54	06/01/2017	4.....
584688 AC 9	Medicines Company.....		09/09/2015	(USA).....		7,911	5,000	6,097	5,823		(237)		(237)		5,586		2,325	2,325	54	06/01/2017	4.....
584688 AC 9	Medicines Company.....		09/09/2015	(USA).....		7,911	5,000	5,636	5,482		(136)		(136)		5,346		2,565	2,565	54	06/01/2017	4.....
584688 AC 9	Medicines Company.....		09/09/2015	(USA).....		7,911	5,000	5,677	5,515		(145)		(145)		5,370		2,542	2,542	54	06/01/2017	4.....
584688 AC 9	Medicines Company.....		09/09/2015	(USA).....		15,823	10,000	11,193	11,011		(285)		(285)		10,725		5,097	5,097	108	06/01/2017	4.....
65475U AD 4	NAROT 2012-A A4.....		09/15/2015	Principal Reduction.....		83,608	83,608	84,529	83,992		(125)		(125)		83,867		(260)	(260)	611	07/16/2018	1FE.....
654748 AC 6	NAROT 2013-A A3.....		09/15/2015	Principal Reduction.....		39,553	39,553	39,546	39,550		2		2		39,552		1	1	261	05/15/2017	1FE.....
65477L AC 4	NAROT 2013-B A3.....		09/15/2015	Principal Reduction.....		31,804	31,804	31,797	31,800		2		2		31,802		2	2	297	11/15/2017	1FE.....
74924P AF 9	RASC.....		09/25/2015	Principal Reduction.....		4,190	4,190	4,162	4,162				0		4,162		28	28	232	02/25/2034	1FM.....
74973W AA 5	RTI International Metals.....		08/27/2015	Barclays.....		5,020	5,000	5,038	5,038		(3)		(3)		5,035		(14)	(14)	38	12/01/2015	1.....
74973W AA 5	RTI International Metals.....		08/27/2015	Barclays.....		5,020	5,000	5,056	5,056		(7)		(7)		5,049		(29)	(29)	38	12/01/2015	1.....
74973W AA 5	RTI International Metals.....		08/27/2015	Barclays.....		5,020	5,000	5,396	5,396		(190)		(190)		5,205		(185)	(185)	38	12/01/2015	1.....
74973W AA 5	RTI International Metals.....		08/27/2015	Barclays.....		5,020	5,000	5,477	5,477		(236)		(236)		5,241		(221)	(221)	113	12/01/2015	1.....
74973W AA 5	RTI International Metals.....		08/27/2015	Barclays.....		10,041	10,000	11,007	11,007		(515)		(515)		10,492		(452)	(452)	225	12/01/2015	1.....

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74973W AA 5	RTI International Metals		08/27/2015	Barclays		10,041	10,000	10,993	10,993		(494)		(494)		10,499		(458)	(458)	.225	12/01/2015	1
74973W AA 5	RTI International Metals		08/27/2015	Barclays		10,041	10,000	10,862	10,862		(423)		(423)		10,439		(399)	(399)	.225	12/01/2015	1
74973W AA 5	RTI International Metals		08/27/2015	Barclays		10,041	10,000	10,353	10,353		(131)		(131)		10,222		(182)	(182)	.75	12/01/2015	1
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		5,188	5,000	7,325	6,414		(1,414)		(1,414)		5,000		188	188	.225	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		31,127	30,000	43,197	34,160		(4,160)		(4,160)		30,000		1,127	1,127	1,350	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		31,127	30,000	43,425	34,244		(4,244)		(4,244)		30,000		1,127	1,127	1,350	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		5,188	5,000	6,934	5,632		(632)		(632)		5,000		188	188	.225	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		5,188	5,000	6,813	5,601		(601)		(601)		5,000		188	188	.225	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		5,188	5,000	6,904	5,653		(653)		(653)		5,000		188	188	.225	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		10,376	10,000	12,660	12,158		(2,158)		(2,158)		10,000		376	376	.450	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		10,376	10,000	11,713	11,713		(1,713)		(1,713)		10,000		376	376	.225	08/15/2015	2FE
75508A AC 0	Rayonier Trs Holdings		08/18/2015	Converted		5,188	5,000	5,919	5,919		(919)		(919)		5,000		188	188	.113	08/15/2015	2FE
888706 AD 0	TIVO Inc.		09/29/2015	Barclays		5,125	5,000	5,768	5,768		(428)		(428)		5,340		(215)	(215)	.209	03/15/2016	4
888706 AD 0	TIVO Inc.		09/29/2015	Barclays		5,125	5,000	6,313	5,553		(310)		(310)		5,243		(118)	(118)	.209	03/15/2016	4
888706 AD 0	TIVO Inc.		09/29/2015	Barclays		10,250	10,000	12,737	11,150		(645)		(645)		10,505		(255)	(255)	.419	03/15/2016	4
888706 AD 0	TIVO Inc.		09/29/2015	Barclays		25,625	25,000	32,134	27,986		(1,676)		(1,676)		26,310		(685)	(685)	1,047	03/15/2016	4
88163V AE 9	Teva Pharm (Series C)		07/28/2015	GOLDMAN, SACHS & CO		8,506	5,000	5,763	5,573		(44)		(44)		5,529		2,977	2,977	.21	02/01/2026	1FE
88163V AE 9	Teva Pharm (Series C)		07/28/2015	GOLDMAN, SACHS & CO		8,506	5,000	5,710	5,522		(28)		(28)		5,494		3,012	3,012	.13	02/01/2026	1FE
88163V AE 9	Teva Pharm (Series C)		07/28/2015	GOLDMAN, SACHS & CO		8,506	5,000	5,725	5,533		(29)		(29)		5,504		3,002	3,002	.13	02/01/2026	1FE
912909 AH 1	US Steel Corp.		08/10/2015	J.P. MORGAN SECURITIES LLC		17,060	15,000	17,965	17,965		(426)		(426)		17,539		(479)	(479)	.358	04/01/2019	1
912909 AH 1	US Steel Corp.		08/10/2015	J.P. MORGAN SECURITIES LLC		11,374	10,000	11,954	11,954		(279)		(279)		11,674		(301)	(301)	.238	04/01/2019	1
912909 AH 1	US Steel Corp.		09/29/2015	Goldman Sachs & Co		14,869	15,000	17,333	17,333		(396)		(396)		16,938		(2,069)	(2,069)	.207	04/01/2019	1
912909 AH 1	US Steel Corp.		09/29/2015	Goldman Sachs & Co		4,956	5,000	5,621	5,621		(103)		(103)		5,518		(562)	(562)	.69	04/01/2019	1
912909 AH 1	US Steel Corp.		09/29/2015	Goldman Sachs & Co		4,956	5,000	5,539	5,539		(86)		(86)		5,453		(497)	(497)	.69	04/01/2019	1
929766 7G 2	WBCMT 2005-C21 A4		08/17/2015	Principal Reduction		73,310	73,310	78,098	77,939		(243)		(243)		77,696		(4,386)	(4,386)	4,874	10/15/2044	1FM
92976B DT 6	WBCMT 2006-C23 A4		09/17/2015	Principal Reduction		45,192	45,192	48,433	48,150		0		0		48,150		(2,958)	(2,958)	1,931	01/15/2045	1FM
3899999	Total Bonds - Industrial and Miscellaneous					1,244,488	1,205,657	1,286,122	1,253,022	0	(24,643)	0	(24,643)	0	1,228,379	0	16,109	16,109	35,309	XXX	XXX
8399997	Total Bonds - Part 4					2,523,474	2,459,245	2,572,347	2,530,028	0	(27,234)	0	(27,234)	0	2,502,794	0	20,680	20,680	66,433	XXX	XXX
8399999	Total Bonds					2,523,474	2,459,245	2,572,347	2,530,028	0	(27,234)	0	(27,234)	0	2,502,794	0	20,680	20,680	66,433	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
854502 30 9	Stanley Black & Decker		07/01/2015	WELLS FARGO SECURITIES, LLC		45,000	6,666	4,500	6,188	(1,688)			(1,688)	4,500			2,166	2,166	.107	XXX	P2LFE
854502 30 9	Stanley Black & Decker		07/01/2015	WELLS FARGO SECURITIES, LLC		15,000	2,222	1,559	2,063	(503)			(503)	1,559			.663	.663	.36	XXX	P2LFE
949746 80 4	Wells Fargo & Company		08/11/2015	WELLS FARGO SECURITIES, LLC		50,000	59,996	60,398	60,398	0			0	60,398			(402)	(402)	.938	XXX	P2LFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous					68,884	XXX	66,458	68,648	(2,191)	0		(2,191)	0	66,458	0	2,427	2,427	1,080	XXX	XXX
8999997	Total Preferred Stocks - Part 4					68,884	XXX	66,458	68,648	(2,191)	0		(2,191)	0	66,458	0	2,427	2,427	1,080	XXX	XXX
8999999	Total Preferred Stocks					68,884	XXX	66,458	68,648	(2,191)	0		(2,191)	0	66,458	0	2,427	2,427	1,080	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
754907 10 3	Rayonier Inc.		08/19/2015	Cash in lieu of fractions		0.150	4	4	4	0			0	4			(0)	(0)		XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous					4	XXX	4	4	0			0	4			(0)	(0)		XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
02368A 82 8	American Beacon Balanced Plan		09/10/2015	Ameriprise		117,340	1,639	1,339	1,731	(392)			(392)	1,339			300	300		XXX	L
02368A 82 8	American Beacon Balanced Plan		09/10/2015	Ameriprise		85,356	1,192	1,020	1,259	(239)			(239)	1,020			172	172		XXX	L
02368A 82 8	American Beacon Balanced Plan		09/10/2015	Ameriprise		103,704	1,449	980	1,530	(550)			(550)	980			469	469		XXX	L
02368A 82 8	American Beacon Balanced Plan		09/10/2015	Ameriprise		121,124	1,692	1,118	1,787	(669)			(669)	1,118			574	574		XXX	L

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	100.423	1,403	XXX	982	1,481	(499)			(499)		982		421	421		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	143.791	2,009	XXX	1,320	2,121	(801)			(801)		1,320		689	689		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	146.283	2,044	XXX	1,396	2,158	(762)			(762)		1,396		648	648		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	102.035	1,425	XXX	1,134	1,505	(371)			(371)		1,134		292	292		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	79.130	1,105	XXX	1,001	1,167	(166)			(166)		1,001		104	104		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	94.225	1,316	XXX	1,122	1,390	(268)			(268)		1,122		194	194		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	24.931	348	XXX	366	366	0			0		366		(18)	(18)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	85.020	1,188	XXX	1,277	1,277	0			0		1,277		(89)	(89)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	23.046	322	XXX	343	343	0			0		343		(21)	(21)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	83.617	1,168	XXX	1,253	1,253	0			0		1,253		(84)	(84)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	99.209	1,386	XXX	1,444	1,444	0			0		1,444		(59)	(59)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	26.853	375	XXX	397	396	1			1		397		(22)	(22)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	238.911	3,338	XXX	3,536	3,524	12			12		3,536		(198)	(198)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	72.399	1,011	XXX	1,094	1,068	26			26		1,094		(83)	(83)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	56.241	786	XXX	820	830	(10)			(10)		820		(34)	(34)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	656.614	9,173	XXX	9,416	9,685	(269)			(269)		9,416		(243)	(243)	709	XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	28.515	398	XXX	389	421	(32)			(32)		389		9	9		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	3.847	54	XXX	52	57	(4)			(4)		52		1	1		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	53.421	746	XXX	729	788	(59)			(59)		729		18	18		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	62.077	867	XXX	843	916	(73)			(73)		843		24	24		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	56.657	792	XXX	783	836	(53)			(53)		783		9	9		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	58.660	819	XXX	823	865	(42)			(42)		823		(4)	(4)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	76.010	1,062	XXX	960	1,121	(161)			(161)		960		102	102		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	37.868	529	XXX	538	559	(20)			(20)		538		(9)	(9)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	7.866	110	XXX	112	116	(4)			(4)		112		(2)	(2)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	63.163	882	XXX	898	932	(33)			(33)		898		(16)	(16)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	53.534	748	XXX	765	790	(25)			(25)		765		(17)	(17)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	62.329	871	XXX	910	919	(9)			(9)		910		(39)	(39)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	61.008	852	XXX	920	900	20			20		920		(68)	(68)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	59.328	829	XXX	900	875	25			25		900		(71)	(71)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	158.019	2,208	XXX	2,113	2,331	(218)			(218)		2,113		95	95		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	91.479	1,278	XXX	1,203	1,349	(146)			(146)		1,203		75	75		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	84.130	1,175	XXX	938	1,241	(303)			(303)		938		237	237		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	98.046	1,370	XXX	1,169	1,446	(277)			(277)		1,169		201	201		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	11.128	155	XXX	133	164	(31)			(31)		133		23	23		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	86.754	1,212	XXX	1,139	1,280	(141)			(141)		1,139		73	73		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	38.318	535	XXX	501	565	(64)			(64)		501		34	34		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	92.622	1,294	XXX	1,155	1,366	(211)			(211)		1,155		139	139		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	11.103	155	XXX	141	164	(23)			(23)		141		14	14		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	23.789	332	XXX	314	351	(37)			(37)		314		18	18		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	84.394	1,179	XXX	1,129	1,245	(116)			(116)		1,129		50	50		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	17.358	242	XXX	189	256	(67)			(67)		189		53	53		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	86.240	1,205	XXX	1,144	1,272	(129)			(129)		1,144		61	61		XXX	L.....

QE053

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	39.751	.555	XXX	550	586	(37)			(37)		.550		.6	.6		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	17.393	.243	XXX	248	257	(9)			(9)		.248		(5)	(5)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	77.448	1,082	XXX	1,117	1,142	(26)			(26)		1,117		(35)	(35)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	18.590	.260	XXX	272	274	(2)			(2)		.272		(12)	(12)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	72.837	1,018	XXX	1,053	1,074	(21)			(21)		1,053		(36)	(36)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	1.519	.21	XXX	.22	.22	(0)			(0)		.22		(1)	(1)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	43.616	.609	XXX	658	643	14			14		.658		(48)	(48)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	187.158	2,615	XXX	2,704	2,761	(56)			(56)		2,704		(90)	(90)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	101.988	1,425	XXX	1,105	1,504	(400)			(400)		1,105		320	320		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	83.965	1,173	XXX	1,235	1,238	(3)			(3)		1,235		(62)	(62)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	72.654	1,015	XXX	1,126	1,072	54			54		1,126		(111)	(111)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	21.894	.306	XXX	337	323	14			14		337		(31)	(31)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	71.654	1,001	XXX	1,107	1,057	50			50		1,107		(106)	(106)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	48.246	.674	XXX	719	712	7			7		719		(45)	(45)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	74.796	1,045	XXX	1,061	1,103	(42)			(42)		1,061		(16)	(16)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	61.095	.854	XXX	883	901	(18)			(18)		883		(29)	(29)		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	104.244	1,456	XXX	1,159	1,538	(378)			(378)		1,159		297	297		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	96.169	1,343	XXX	1,119	1,418	(299)			(299)		1,119		224	224		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	69.213	.967	XXX	795	1,021	(226)			(226)		795		172	172		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	0.423	.6	XXX	5	6	(1)			(1)		5		1	1		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	92.058	1,286	XXX	1,124	1,358	(234)			(234)		1,124		162	162		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	93.609	1,308	XXX	1,156	1,381	(225)			(225)		1,156		152	152		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	30.578	.427	XXX	379	451	(72)			(72)		379		48	48		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	94.263	1,317	XXX	1,159	1,390	(231)			(231)		1,159		157	157		XXX	L.....
02368A 82 8	American Beacon Balanced Plan.....		09/10/2015	Ameriprise.....	21.860	.305	XXX	271	322	(52)			(52)		271		35	35		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	23.451	.542	XXX	590	590				0		590		(48)	(48)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	86.836	2,007	XXX	2,189	2,189				0		2,189		(182)	(182)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	21.405	.495	XXX	535	535				0		535		(40)	(40)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	100.730	2,328	XXX	2,505	2,505				0		2,505		(177)	(177)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	227.384	5,255	XXX	5,485	5,662	(177)			(177)		5,485		(230)	(230)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	20.449	.473	XXX	493	509	(16)			(16)		493		(21)	(21)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	91.391	2,112	XXX	2,188	2,276	(88)			(88)		2,188		(76)	(76)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	22.931	.530	XXX	543	571	(28)			(28)		543		(13)	(13)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	87.966	2,033	XXX	2,117	2,190	(73)			(73)		2,117		(84)	(84)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	88.117	2,036	XXX	2,252	2,194	58			58		2,252		(216)	(216)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	19.441	.449	XXX	489	484	4			4		489		(39)	(39)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	104.439	2,414	XXX	2,657	2,601	56			56		2,657		(243)	(243)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	21.808	.504	XXX	531	543	(12)			(12)		531		(27)	(27)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	90.892	2,101	XXX	2,070	2,263	(194)			(194)		2,070		31	31		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	4.281	.99	XXX	100	107	(7)			(7)		100		(1)	(1)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	19.732	.456	XXX	459	491	(33)			(33)		459		(3)	(3)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	92.882	2,147	XXX	2,041	2,313	(272)			(272)		2,041		106	106		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	22.374	.517	XXX	511	557	(46)			(46)		511		6	6		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	99.660	2,303	XXX	2,180	2,482	(302)			(302)		2,180		124	124		XXX	L.....

QE054

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	16.725	.387	XXX	.378	.416	(38)			(38)		.378		.8	.8		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	143.491	3.316	XXX	3.467	3.467				.0		3.467		(151)	(151)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	19.097	.441	XXX	.371	.476	(104)			(104)		.371		.70	.70		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	1.645	.38	XXX	.40	.41	(1)			(1)		.40		(2)	(2)		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	3,766.393	87,041	XXX	72,013	93,783	(21,770)			(21,770)		72,013		15,028	15,028	1,125	XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	112.483	2,599	XXX	2,197	2,801	(604)			(604)		2,197		403	403		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	17.986	.416	XXX	.348	.448	(100)			(100)		.348		.68	.68		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	118.952	2,749	XXX	2,247	2,962	(715)			(715)		2,247		502	502		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	19.636	.454	XXX	.416	.489	(73)			(73)		.416		.38	.38		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	20.476	.473	XXX	.418	.510	(92)			(92)		.418		.56	.56		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	107.252	2,479	XXX	2,100	2,671	(571)			(571)		2,100		379	379		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	26.576	.614	XXX	.530	.662	(131)			(131)		.530		.84	.84		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	1.120	.26	XXX	.22	.28	(6)			(6)		.22		.4	.4		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	141.360	3,267	XXX	2,871	3,520	(649)			(649)		2,871		396	396		XXX	L.....
09251M 10 8	BLACKROCK FUNDS.....		09/10/2015	Ameriprise.....	0.001	.0	XXX	.0	.0				.0		.0		.0	.0		XXX	L.....
192476 10 9	Cohen & Steers Realty Fund.....		07/06/2015	Capital Gain.....		.398	XXX						.0				.398	.398		XXX	L.....
192476 10 9	Cohen & Steers Realty Fund.....		07/03/2015	Capital Gain.....		3,136	XXX						.0				3,136	3,136		XXX	L.....
628380 85 9	Franklin Mutual Global Discovery Fd.....		09/04/2015	Capital Gain.....		.214	XXX						.0				.214	.214		XXX	L.....
628380 85 9	Franklin Mutual Global Discovery Fd.....		09/04/2015	Capital Gain.....		2,139	XXX						.0				2,139	2,139		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	14.411	.376	XXX	.517	.456	.61			.61		.517		(141)	(141)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	19.446	.508	XXX	.544	.616	(72)			(72)		.544		(36)	(36)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	312.361	8,156	XXX	9,958	9,889	.69			.69		9,958		(1,802)	(1,802)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	7.487	.195	XXX	.239	.237	.2			.2		.239		(43)	(43)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	47.500	1,240	XXX	1,703	1,504	200			200		1,703		(463)	(463)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	290.161	7,576	XXX	10,405	9,187	1,219			1,219		10,405		(2,829)	(2,829)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	21.485	.561	XXX	.631	.680	(49)			(49)		.631		(70)	(70)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	62.569	1,634	XXX	1,838	1,981	(143)			(143)		1,838		(204)	(204)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	36.730	.959	XXX	1,079	1,163	(84)			(84)		1,079		(120)	(120)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	33.996	.888	XXX	.951	1,076	(126)			(126)		.951		(63)	(63)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	32.927	.860	XXX	1,050	1,042	.7			.7		1,050		(190)	(190)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	69.516	1,815	XXX	2,107	2,201	(94)			(94)		2,107		(292)	(292)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	101.196	2,642	XXX	3,035	3,204	(169)			(169)		3,035		(393)	(393)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	7.377	.193	XXX	.220	.234	(14)			(14)		.220		(27)	(27)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	14.754	.385	XXX	.446	.467	(21)			(21)		.446		(61)	(61)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	78.350	2,046	XXX	2,058	2,481	(422)			(422)		2,058		(13)	(13)		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	88.113	2,301	XXX	2,051	2,790	(738)			(738)		2,051		249	249		XXX	L.....
422352 50 0	Heartland Funds.....		09/10/2015	Ameriprise.....	2,611.688	68,191	XXX	69,366	82,686	(13,320)			(13,320)		69,366		(1,175)	(1,175)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	34.000	1,027	XXX	1,323	1,191	132			132		1,323		(295)	(295)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	416.000	12,570	XXX	20,036	14,572	5,463			5,463		20,036		(7,466)	(7,466)	.396	XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	32.000	.967	XXX	1,080	1,121	(41)			(41)		1,080		(113)	(113)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	27.000	.816	XXX	1,114	.946	.168			.168		1,114		(298)	(298)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	28.000	.846	XXX	1,125	.981	.144			.144		1,125		(279)	(279)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	32.000	.967	XXX	1,204	1,121	.83			.83		1,204		(237)	(237)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	32.000	.967	XXX	1,073	1,121	(48)			(48)		1,073		(106)	(106)		XXX	L.....

QE055

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	49.000	1,481	XXX	1,737	1,737				0		1,737		(256)	(256)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	35.000	1,058	XXX	1,245	1,245				0		1,245		(187)	(187)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	33.000	997	XXX	1,269	1,269				0		1,269		(272)	(272)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	33.000	997	XXX	1,118	1,156	(38)			(38)		1,118		(121)	(121)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	35.000	1,058	XXX	1,469	1,226	243			243		1,469		(412)	(412)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	28.000	846	XXX	1,059	981	78			78		1,059		(213)	(213)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	35.000	1,058	XXX	1,190	1,226	(36)			(36)		1,190		(132)	(132)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	29.000	876	XXX	1,178	1,016	162			162		1,178		(302)	(302)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	39.000	1,178	XXX	1,424	1,366	57			57		1,424		(245)	(245)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	34.000	1,027	XXX	1,190	1,191	(1)			(1)		1,190		(163)	(163)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	25.000	755	XXX	1,179	876	303			303		1,179		(423)	(423)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	25.000	755	XXX	1,196	876	321			321		1,196		(441)	(441)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	25.000	755	XXX	1,250	876	374			374		1,250		(495)	(495)		XXX	L.....
464286 65 7	IShares MSCI Bric Index.....		09/10/2015	Ameriprise.....	23.000	695	XXX	1,142	806	336			336		1,142		(447)	(447)		XXX	L.....
922042 85 8	VANGUARD MCSI EMERGING MARKETS ETF.....		09/10/2015	Ameriprise.....	18.000	614	XXX	686	720	(34)			(34)		686		(73)	(73)	8	XXX	L.....
9299999	Total Common Stocks - Mutual Funds.....					350,402	XXX	344,448	385,844	(41,391)	0	0	(41,391)	0	344,448	0	5,954	5,954	2,238	XXX	XXX
9799997	Total Common Stocks - Part 4.....					350,405	XXX	344,451	385,848	(41,391)	0	0	(41,391)	0	344,451	0	5,954	5,954	2,238	XXX	XXX
9799999	Total Common Stocks.....					350,405	XXX	344,451	385,848	(41,391)	0	0	(41,391)	0	344,451	0	5,954	5,954	2,238	XXX	XXX
9899999	Total Preferred and Common Stocks.....					419,290	XXX	410,909	454,496	(43,581)	0	0	(43,581)	0	410,909	0	8,381	8,381	3,318	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					2,942,763	XXX	2,983,256	2,984,524	(43,581)	(27,234)	0	(70,816)	0	2,913,703	0	29,060	29,060	69,751	XXX	XXX

QE05.6

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 2  
NONE**

**Sch. DL-Pt. 1  
NONE**

**Sch. DL-Pt. 2  
NONE**

**BUCKEYE STATE MUTUAL INSURANCE COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Ameriprise Financial Services.....	Piqua, OH.....				.....3,833	.....3,833	.....25,671	XXX
Fifth Third Bank of Western (C).....	Piqua, OH.....				.....(44,736)	.....(35,197)	.....(38,258)	XXX
Fifth Third Bank of Western (S).....	Piqua, OH.....				.....155,000	.....104,427	.....75,191	XXX
MainSource Bank (A).....	Troy, OH.....				.....(2,319,522)	.....(2,287,796)	.....(2,725,326)	XXX
MainSource Bank (E).....	Troy, OH.....				.....(165,376)	.....(43,477)	.....(66,056)	XXX
MainSource Bank (F).....	Troy, OH.....				.....8,307	.....7,874	.....6,862	XXX
MainSource Bank (S).....	Troy, OH.....		.....179	.....580	.....496,969	.....497,241	.....497,233	XXX
MainSource Bank.....	Troy, OH.....				.....4,851	.....4,851	.....4,851	XXX
MainSource Bank.....	Troy, OH.....				.....999,480	.....1,205,279	.....957,915	XXX
National City Bank.....	Indianapolis, IN.....				.....61,500	.....61,494	.....61,488	XXX
MainSource Bank.....	Troy, OH.....				.....0	.....0	.....0	XXX
Federal Home Loan Bank.....	Cincinnati, OH.....				.....10,914	.....10,914	.....11,988	XXX
US Bank.....	Cincinnati, OH.....				.....2	.....2	.....2	XXX
Wells Fargo.....	Portland, OR.....				.....328,104	.....128,093	.....128,153	XXX
MainSource Bank.....	Troy, OH.....				.....201,225	.....101,215	.....99,080	XXX
MainSource Bank.....	Troy, OH.....				.....21,952	.....21,936	.....21,919	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....179	.....580	.....(237,498)	.....(219,311)	.....(939,287)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....179	.....580	.....(237,498)	.....(219,311)	.....(939,287)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....390	.....390	.....390	XXX
0599999. Total Cash.....	XXX	XXX	.....179	.....580	.....(237,108)	.....(218,921)	.....(938,897)	XXX

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

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
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**NONE**

QE13