PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 10202 Employer's ID Number 34-4320350

Organized under the Laws of OHIO, State of Domicile or Port of Entry OHIO
Country of Domicile United States of America

Incorporated/Organized 03/05/1901 Commenced Business 03/05/1901

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Caroline Kay Metcalf Mrs. (Name), 419-563-0816 (Area Code) (Telephone Number)
cmetcalf@omig.com (E-mail Address), 419-562-0995 (FAX Number)

OFFICERS

President Mark Clarence Russell, Mr. #
Secretary Albert Michael Heister, Mr.
Treasurer David Gary Hendrix, Mr.

OTHER

Todd Emery Albert, Mr., Vice President Information Systems
Michael Alexander Brogan, Mr., Vice President Claims
David Alan Grove, Mr., Vice President Product Management
Michael Robert Horvath, Mr., Vice President Human Resources

DIRECTORS OR TRUSTEES

Robert Bruce Albro, Mr.
Albert Michael Heister, Mr.
Susan Porter, Mrs.
John Redon Purse, Mr.
Mark Clarence Russell, Mr. #
David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.
Thomas Eugene Woolley, Mr.

State of Ohio
County of Crawford SS:

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

Mark Clarence Russell
President and CEO

David Gary Hendrix
Treasurer and CFO

Michael Alexander Brogan
Assistant Secretary

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,247,509	0.517	1,247,509		1,247,509	0.517
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	748,667	0.310	748,667		748,667	0.310
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,094,554	0.454	1,094,554		1,094,554	0.454
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,269,838	3.428	8,269,838		8,269,838	3.428
1.43 Revenue and assessment obligations	18,336,224	7.600	18,336,224		18,336,224	7.601
1.44 Industrial development and similar obligations	562,821	0.233	562,821		562,821	0.233
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	683,251	0.283	683,251		683,251	0.283
1.512 Issued or guaranteed by FNMA and FHLMC	9,760,394	4.046	9,760,394		9,760,394	4.046
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,289,217	1.363	3,289,217		3,289,217	1.363
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	983,760	0.408	983,760		983,760	0.408
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,376,864	6.373	15,376,864		15,376,864	6.374
2.2 Unaffiliated non-U.S. securities (including Canada)	999,153	0.414	999,153		999,153	0.414
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,282,890	0.532	1,282,890		1,282,890	0.532
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	7,561,767	3.134	7,561,767		7,561,767	3.135
3.4 Other equity securities:						
3.41 Affiliated	160,601,890	66.567	160,575,842		160,575,842	66.563
3.42 Unaffiliated	339,980	0.141	339,980		339,980	0.141
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	4,303,560	1.784	4,303,560		4,303,560	1.784
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,822,360	2.413	5,822,360		5,822,360	2.414
11. Other invested assets		0.000				0.000
12. Total invested assets	241,264,699	100.000	241,238,651		241,238,651	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,503,927
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	45,842	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		45,842
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	246,209	
	8.2 Totals, Part 3, Column 9		246,209
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,303,560
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,303,560

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			214,056,165
2.	Cost of bonds and stocks acquired, Part 3, Column 7			18,592,909
3.	Accrual of discount			10,764
4.	Unrealized valuation increase (decrease):			
	4.1. Part 1, Column 12			
	4.2. Part 2, Section 1, Column 15			
	4.3. Part 2, Section 2, Column 13	10,984,702		
	4.4. Part 4, Column 11	(249,712)		10,734,990
5.	Total gain (loss) on disposals, Part 4, Column 19			273,661
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			12,004,864
7.	Deduct amortization of premium			524,846
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15			
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16			
	8.4. Part 4, Column 15			
9.	Deduct current year's other than temporary impairment recognized:			
	9.1. Part 1, Column 14			
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14			
	9.4. Part 4, Column 13			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			231,138,779
11.	Deduct total nonadmitted amounts			26,048
12.	Statement value at end of current period (Line 10 minus Line 11)			231,112,731

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,459,061	2,484,339	2,461,304	2,427,136
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	2,459,061	2,484,339	2,461,304	2,427,136
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,094,555	1,130,067	1,121,185	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	8,269,838	8,600,653	8,608,628	7,500,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	32,169,020	32,773,720	32,967,048	30,096,780
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	16,360,624	16,344,825	16,469,361	16,280,398
	9.	Canada				
	10.	Other Countries	999,153	990,648	998,945	1,000,000
	11.	Totals	17,359,777	17,335,473	17,468,306	17,280,398
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	61,352,251	62,324,252	62,626,471	58,304,314
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	9,184,638	9,184,638	7,149,113	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	9,184,638	9,184,638	7,149,113	
Parent, Subsidiaries and Affiliates	24.	Totals	160,601,890	160,601,890	30,880,924	
	25.	Total Common Stocks	169,786,528	169,786,528	38,030,037	
	26.	Total Stocks	169,786,528	169,786,528	38,030,037	
	27.	Total Bonds and Stocks	231,138,779	232,110,780	100,656,508	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	3,085,703	1,566,090	280,249	104,874	8,604	5,045,520	7.9	3,361,200	5.9	5,045,520	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	3,085,703	1,566,090	280,249	104,874	8,604	5,045,520	7.9	3,361,200	5.9	5,045,520	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		252,591	574,552			827,143	1.3	2,113,403	3.7	827,143	
3.2 NAIC 2			267,411			267,411	0.4			267,411	
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		252,591	841,963			1,094,554	1.7	2,113,403	3.7	1,094,554	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	754,607	2,612,382	4,902,849			8,269,838	12.9	7,154,012	12.5	8,269,838	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	754,607	2,612,382	4,902,849			8,269,838	12.9	7,154,012	12.5	8,269,838	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	4,113,413	9,780,403	15,712,446	1,934,935	627,824	32,169,021	50.3	31,632,577	55.4	32,169,021	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	4,113,413	9,780,403	15,712,446	1,934,935	627,824	32,169,021	50.3	31,632,577	55.4	32,169,021	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,524,196	10,841,077	1,257,656			13,622,929	21.3	11,860,493	20.8	12,541,140	1,081,789
6.2 NAIC 2	501,623	2,260,984	974,241			3,736,848	5.8	947,925	1.7	3,258,562	478,286
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	2,025,819	13,102,061	2,231,897			17,359,777	27.2	12,808,418	22.4	15,799,702	1,560,075
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 9,477,919	25,052,543	22,727,752	2,039,809	636,428	59,934,451	93.7	XXX	XXX	58,852,662	1,081,789
9.2 NAIC 2	(d) 501,623	2,260,984	1,241,652			4,004,259	6.3	XXX	XXX	3,525,973	478,286
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	9,979,542	27,313,527	23,969,404	2,039,809	636,428	(b) 63,938,710	100.0	XXX	XXX	62,378,635	1,560,075
9.8 Line 9.7 as a % of Col. 6	15.6	42.7	37.5	3.2	1.0	100.0	XXX	XXX	XXX	97.6	2.4
10. Total Bonds Prior Year											
10.1 NAIC 1	8,447,508	22,068,410	22,885,479	2,095,844	624,444	XXX	XXX	56,121,685	98.3	55,989,937	131,748
10.2 NAIC 2	444,327	503,598				XXX	XXX	947,925	1.7	947,925	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	8,891,835	22,572,008	22,885,479	2,095,844	624,444	XXX	XXX	(b) 57,069,610	100.0	56,937,862	131,748
10.8 Line 10.7 as a % of Col. 8	15.6	39.6	40.1	3.7	1.1	XXX	XXX	100.0	XXX	99.8	0.2
11. Total Publicly Traded Bonds											
11.1 NAIC 1	9,416,984	24,031,690	22,727,752	2,039,809	636,428	58,852,663	92.0	55,989,937	98.1	58,852,663	XXX
11.2 NAIC 2	501,623	2,011,110	1,013,239			3,525,972	5.5	947,925	1.7	3,525,972	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	9,918,607	26,042,800	23,740,991	2,039,809	636,428	62,378,635	97.6	56,937,862	99.8	62,378,635	XXX
11.8 Line 11.7 as a % of Col. 6	15.9	41.7	38.1	3.3	1.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.5	40.7	37.1	3.2	1.0	97.6	XXX	XXX	XXX	97.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	60,935	1,020,853				1,081,788	1.7	131,748	0.2	XXX	1,081,788
12.2 NAIC 2		249,874	228,413			478,287	0.7			XXX	478,287
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	60,935	1,270,727	228,413			1,560,075	2.4	131,748	0.2	XXX	1,560,075
12.8 Line 12.7 as a % of Col. 6	3.9	81.5	14.6			100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.1	2.0	0.4			2.4	XXX	XXX	XXX	XXX	2.4

(a) Includes $ 1,560,075 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ ..... prior year of bonds with Z designations and $ ..... , current year $ ..... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5* designations and $ ..... , current year $ ..... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,836,460	997,508				3,833,968	6.0	1,750,432	3.1	3,833,968	
1.2 Residential Mortgage-Backed Securities	220,528	495,739	244,807	104,874	8,604	1,074,552	1.7	1,352,245	2.4	1,074,552	
1.3 Commercial Mortgage-Backed Securities	28,715	72,843	35,442			137,000	0.2	258,523	0.5	137,000	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	3,085,703	1,566,090	280,249	104,874	8,604	5,045,520	7.9	3,361,200	5.9	5,045,520	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		252,591	841,963			1,094,554	1.7	2,113,403	3.7	1,094,554	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		252,591	841,963			1,094,554	1.7	2,113,403	3.7	1,094,554	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	754,607	2,612,382	4,902,849			8,269,838	12.9	7,154,012	12.5	8,269,838	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	754,607	2,612,382	4,902,849			8,269,838	12.9	7,154,012	12.5	8,269,838	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	2,284,379	4,715,620	12,266,261	100,851	280,600	19,647,711	30.7	19,774,524	34.6	19,647,711	
5.2 Residential Mortgage-Backed Securities	1,829,034	5,064,783	3,273,038	1,834,084	347,224	12,348,163	19.3	11,618,139	20.4	12,348,163	
5.3 Commercial Mortgage-Backed Securities			173,147			173,147	0.3	239,914	0.4	173,147	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	4,113,413	9,780,403	15,712,446	1,934,935	627,824	32,169,021	50.3	31,632,577	55.4	32,169,021	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,001,701	10,346,652	1,981,991			13,330,344	20.8	7,289,420	12.8	11,853,603	1,476,741
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	223,744	760,016				983,760	1.5	1,642,818	2.9	983,760	
6.4 Other Loan-Backed and Structured Securities	800,374	1,995,393	249,906			3,045,673	4.8	3,876,180	6.8	2,962,339	83,334
6.5 Totals	2,025,819	13,102,061	2,231,897			17,359,777	27.2	12,808,418	22.4	15,799,702	1,560,075
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	6,877,147	18,924,753	19,993,064	100,851	280,600	46,176,415	72.2	XXX	XXX	44,699,674	1,476,741
9.2 Residential Mortgage-Backed Securities	2,049,562	5,560,522	3,517,845	1,938,958	355,828	13,422,715	21.0	XXX	XXX	13,422,715	
9.3 Commercial Mortgage-Backed Securities	252,459	832,859	208,589			1,293,907	2.0	XXX	XXX	1,293,907	
9.4 Other Loan-Backed and Structured Securities	800,374	1,995,393	249,906			3,045,673	4.8	XXX	XXX	2,962,339	83,334
9.5 Totals	9,979,542	27,313,527	23,969,404	2,039,809	636,428	63,938,710	100.0	XXX	XXX	62,378,635	1,560,075
9.6 Line 9.5 as a % of Col. 6	15.6	42.7	37.5	3.2	1.0	100.0	XXX	XXX	XXX	97.6	2.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	6,418,464	12,412,584	18,847,923	116,368	286,452	XXX	XXX	38,081,791	66.7	38,081,791	
10.2 Residential Mortgage-Backed Securities	1,812,205	5,364,302	3,500,404	1,955,481	337,992	XXX	XXX	12,970,384	22.7	12,970,384	
10.3 Commercial Mortgage-Backed Securities	599,631	1,230,367	287,262	23,995		XXX	XXX	2,141,255	3.8	2,141,255	
10.4 Other Loan-Backed and Structured Securities	61,535	3,564,755	249,890			XXX	XXX	3,876,180	6.8	3,744,432	131,748
10.5 Totals	8,891,835	22,572,008	22,885,479	2,095,844	624,444	XXX	XXX	57,069,610	100.0	56,937,862	131,748
10.6 Line 10.5 as a % of Col. 8	15.6	39.6	40.1	3.7	1.1	XXX	XXX	100.0	XXX	99.8	0.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	6,877,147	17,676,425	19,764,651	100,851	280,600	44,699,674	69.9	38,081,791	66.7	44,699,674	XXX
11.2 Residential Mortgage-Backed Securities	2,049,562	5,560,522	3,517,845	1,938,958	355,828	13,422,715	21.0	12,970,384	22.7	13,422,715	XXX
11.3 Commercial Mortgage-Backed Securities	252,459	832,859	208,589			1,293,907	2.0	2,141,255	3.8	1,293,907	XXX
11.4 Other Loan-Backed and Structured Securities	739,439	1,972,994	249,906			2,962,339	4.6	3,744,432	6.6	2,962,339	XXX
11.5 Totals	9,918,607	26,042,800	23,740,991	2,039,809	636,428	62,378,635	97.6	56,937,862	99.8	62,378,635	XXX
11.6 Line 11.5 as a % of Col. 6	15.9	41.7	38.1	3.3	1.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.5	40.7	37.1	3.2	1.0	97.6	XXX	XXX	XXX	97.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,248,328	228,413			1,476,741	2.3			XXX	1,476,741
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	60,935	22,399				83,334	0.1	131,748	0.2	XXX	83,334
12.5 Totals	60,935	1,270,727	228,413			1,560,075	2.4	131,748	0.2	XXX	1,560,075
12.6 Line 12.5 as a % of Col. 6	3.9	81.5	14.6			100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.1	2.0	0.4			2.4	XXX	XXX	XXX	XXX	2.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	500,173	500,173			
2. Cost of short-term investments acquired	21,160,581	21,160,581			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	21,174,240	21,174,240			
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)	486,514	486,514			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	486,514	486,514			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	379,936	379,936	
2. Cost of cash equivalents acquired	2,099,932	2,099,932	
3. Accrual of discount	51	51	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(1)	(1)	
6. Deduct consideration received on disposals	379,973	379,973	
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)	2,099,945	2,099,945	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	2,099,945	2,099,945	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE SITE		BUCYRUS	OH	07/08/1967		475,511		299,986	299,986	40,200			(40,200)			4,696
98.7 ACRES OF LAND		BUCYRUS	OH	07/08/1967		146,474		146,474	146,474							
HOME OFFICE BUILDING		BUCYRUS	OH	05/01/1969		5,734,251		2,814,542	2,814,542	158,729			(158,729)			44,080
NEW ENGLAND REGIONAL OFFICE BUILDING		SACO	ME	12/21/2011	09/19/2013	1,146,076		880,466	880,466	47,280			(47,280)			30,613
NEW ENGLAND REGIONAL OFFICE 6.69 ACRES OF LAND		SACO	ME	12/21/2011	09/19/2013	162,092		162,092	162,092							3,419
0299999. Property occupied by the reporting entity - Administrative						7,664,404		4,303,560	4,303,560	246,209			(246,209)			82,808
0399999. Total Property occupied by the reporting entity						7,664,404		4,303,560	4,303,560	246,209			(246,209)			82,808
0699999 - Totals						7,664,404		4,303,560	4,303,560	246,209			(246,209)			82,808

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building	Bucyrus	OH	06/24/2015	Buckeye Richland/Horizon Mechanical	8,795		8,575	
Building	Bucyrus	OH	07/17/2015	Simply Flooring Ltd.	8,112		7,436	
Building	Bucyrus	OH	07/20/2015	Committed Builders Ltd.	10,375		10,159	
Land	Bucyrus	OH	09/04/2015	Bucyrus Road Materials	18,560		14,436	
0199999. Acquired by Purchase					45,842		40,606	
0399999 - Totals					45,842		40,606	

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-K2-5	UNITED STATES TREASURY NOTE	SD			1	996,761	99.0630	990,630	1,000,000	997,508		747			0.750	0.860	AO	1,598	3,750	04/21/2015	04/15/2018
912828-UG-3	UNITED STATES TREASURY NOTE				1	250,089	100.0120	250,030	250,000	250,001		(30)			0.375	0.360	JJ	433	938	01/22/2013	01/15/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,246,850	XXX	1,240,660	1,250,000	1,247,509		717			XXX	XXX	XXX	2,031	4,688	XXX	XXX
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1FE	223,935	106.4480	229,138	215,257	223,100		(2,319)			4.000	3.160	MON	718	8,610	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1FE	276,495	106.4480	294,279	276,452	276,452					4.000	3.960	MON	922	11,058	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1FE	183,699	106.4480	187,967	176,580	183,699		757			4.000	3.090	MON	589	7,063	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03-34 PM			1	1FE	78,813	104.6500	79,919	76,367	78,441		(571)			4.000	3.140	MON	255	3,055	03/23/2010	04/20/2033
38373V-7A-2	GOVERNMENT NATL MTG ASSOC 02 75 LA			1	1FE	38,146	104.1290	38,424	36,901	37,456		(396)			4.500	3.240	MON	138	1,661	04/13/2010	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK			1	1FE	19,990	103.6730	20,170	19,455	19,894		(238)			4.500	3.210	MON	73	876	03/24/2010	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09-66 EJ			1	1FE	40,756	104.6090	40,884	39,083	40,756		(505)			4.000	2.440	MON	130	1,563	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA			1	1FE	45,916	106.5810	47,304	44,383	45,916		(390)			4.500	3.410	MON	166	1,997	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11-71 QE			1	1FE	168,931	103.4520	166,938	161,368	168,838		(2,715)			3.500	1.830	MON	470	5,647	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,076,681	XXX	1,105,023	1,045,846	1,074,552		(6,377)			XXX	XXX	XXX	3,461	41,530	XXX	XXX
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10-18 C			1	1FE	137,773	105.6100	138,656	131,290	137,000		(3,579)			4.312	2.860	MON	472	5,743	01/24/2014	03/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						137,773	XXX	138,656	131,290	137,000		(3,579)			XXX	XXX	XXX	472	5,743	XXX	XXX
0599999. Total - U.S. Government Bonds						2,461,304	XXX	2,484,339	2,427,136	2,459,061		(9,239)			XXX	XXX	XXX	5,964	51,961	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
452152-WW-7	ILLINOIS ST			1	2FE	270,253	107.7640	269,410	250,000	267,411		(1,750)			5.000	4.000	AO	3,125	12,500	05/06/2014	04/01/2029
70914P-VU-3	PENNSYLVANIA ST			1	1FE	292,705	117.6210	294,053	250,000	286,696		(3,757)			5.000	3.010	JD	556	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST			1	1FE	293,823	120.3050	300,763	250,000	287,856		(4,004)			5.000	2.920	AO	3,125	12,500	06/20/2014	10/01/2029
93974D-NK-0	WASHINGTON ST			1	1FE	195,660	106.3270	196,705	185,000	186,918		(1,212)			5.000	4.270	JJ	4,625	9,250	07/31/2007	07/01/2020
93974D-NP-9	WASHINGTON ST			1	1FE	68,744	106.3650	69,136	65,000	65,674		(426)			5.000	4.270	JJ	1,625	3,250	07/31/2007	07/01/2020
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,121,185	XXX	1,130,067	1,000,000	1,094,555		(11,149)			XXX	XXX	XXX	13,056	50,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,121,185	XXX	1,130,067	1,000,000	1,094,555		(11,149)			XXX	XXX	XXX	13,056	50,000	XXX	XXX
003554-XT-4	ABINGTON PA SCH DIST			1	1FE	264,550	105.1530	262,883	250,000	252,257		(1,724)			5.000	4.250	AO	3,125	12,500	09/17/2007	10/01/2024
035519-TD-9	ANN ARBOR MI SCH DIST			1	1FE	305,038	119.5850	298,963	250,000	286,552		(5,266)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
088095-D8-4	BEVERLY MA			1	1FE	281,365	114.4630	286,158	250,000	264,009		(3,176)			5.000	3.500	JJ	5,764	12,500	01/14/2010	01/15/2021
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			1	1FE	306,535	122.9420	307,355	250,000	300,520		(4,982)			5.000	2.470	JD	556	12,500	10/08/2014	12/15/2026
180847-U8-6	CLARK CNTY NV			1	1FE	265,140	103.7820	259,457	250,000	251,517		(1,754)			5.000	4.250	MN	2,083	12,500	10/18/2006	11/01/2024
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			1	1FE	296,633	124.2720	310,680	250,000	293,993		(2,639)			5.000	2.800	FA	4,722	4,688	05/12/2015	02/15/2028
238595-KF-8	DAVIDSON CNTY NC			1	1FE	261,948	105.7810	264,453	250,000	252,034		(1,363)			5.000	4.400	JD	1,042	12,500	06/12/2007	06/01/2019
249174-TS-2	DENVER CITY & CNTY CO SCH DIST			1	1FE	299,345	123.6200	309,050	250,000	294,641		(4,367)			5.000	2.730	JD	1,042	12,431	11/06/2014	12/01/2026
258885-YL-0	DOUGLAS CNTY CO SCH DIST #RE-1			1	1FE	261,083	104.1210	260,303	250,000	251,333		(1,337)			5.000	4.420	JD	556	12,500	06/07/2007	12/15/2024
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			1	1FE	286,620	109.0390	272,598	250,000	261,479		(5,164)			5.250	3.000	FA	4,958	13,125	10/22/2010	02/15/2024
346766-RQ-3	FORT BEND CNTY TX			1	1FE	301,603	120.3000	300,750	250,000	298,639		(2,964)			5.000	2.600	MS	4,167	4,167	04/15/2015	03/01/2027
355694-3S-7	FREDERICK CNTY MD			1	1FE	21,479	111.3370	22,267	20,000	20,714		(158)			5.000	4.040	FA	417	1,000	09/21/2010	02/01/2022
355694-4C-1	FREDERICK CNTY MD			1	1FE	247,006	109.3470	251,498	230,000	238,216		(1,816)			5.000	4.040	FA	4,792	11,500	09/21/2010	02/01/2022
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			1	1FE	308,013	122.5420	306,355	250,000	301,883		(5,160)			5.000	2.400	JD	1,042	12,500	10/10/2014	12/01/2026
414018-SF-4	HARRIS CNTY TX FLOOD CONTROL D			1	1FE	296,790	119.7410	299,353	250,000	290,505		(4,015)			5.000	2.890	AO	3,125	12,500	05/21/2014	10/01/2029
421110-U3-9	HAYS TX CONSOL INDEP SCH DIST			1	1FE	302,825	121.1090	302,773	250,000	296,484		(5,111)			5.000	2.460	FA	4,722	12,083	09/30/2014	02/15/2026
498260-GJ-1	KITTITAS CNTY WA SCH DIST #401			1	1FE	269,110	105.8250	264,563	250,000	253,164		(2,128)			5.000	4.070	JD	1,042	12,500	04/16/2007	12/01/2018
516840-WK-7	LAREDO TX INDEP SCH DIST			1	1FE	292,353	120.3880	300,970	250,000	286,970		(3,719)			5.000	3.030	FA	5,208	12,500	06/18/2014	08/01/2029
613681-U8-6	MONTGOMERY CNTY TX			1	1FE	298,785	120.3190	300,798	250,000	292,894		(4,642)			5.000	2.640	MS	4,167	13,542	09/17/2014	03/01/2027
652233-GA-9	NEWPORT NEWS VA			1	1FE	309,655	119.3960	298,490	250,000	289,112		(6,444)			5.000	2.060	MS	4,167	12,500	09/12/2012	09/01/2022
655867-QC-6	NORFOLK VA			1	1FE	297,808	118.6060	296,515	250,000	279,902		(5,259)			5.000	2.550	AO	3,125	12,500	06/13/2012	10/01/2024
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			1	1FE	293,400	118.6980	296,745	250,000	277,723		(4,486)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
682745-3F-9	ONONDAGA CNTY NY				1FE	292,750	109.4250	273,563	250,000	270,956		(8,785)			5.000	1.330	MN	2,083	12,500	06/13/2013	05/01/2018
707546-RD-1	PENN MANOR PA SCH DIST			1	1FE	265,148	107.5340	268,835	250,000	264,124		(1,023)			4.000	3.140	JD	833	5,278	05/07/2015	06/01/2027
734260-U4-2	PORT HOUSTON TX AUTH				1FE	268,823	110.2470	275,618	250,000	256,701		(2,264)			5.000	3.960	AO	3,125	12,500	01/14/2010	10/01/2018
76541V-KZ-9	RICHMOND VA			1	1FE	297,019	117.6260	294,064	250,000	281,387		(4,607)			5.000	2.770	MS	4,167	12,500	06/15/2012	03/01/2026
774285-S6-8	ROCKWALL TX INDEP SCH DIST			1	1FE	278,607	114.8740	287,184	250,000	266,413		(3,223)			5.000	3.450	FA	4,722	12,500	12/08/2011	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
817207-RP-0	SENECA VLY PA SCH DIST			1	1FE	265,809	108.7090	271,772	250,000	264,943		(866)			4.000	3.240	MS	3,333	2,833	04/14/2015	03/01/2029
873465-TZ-1	TACOMA WA			1	1FE	266,077	103.8970	259,742	250,000	251,757		(1,843)			5.000	4.200	JD	1,042	12,500	10/19/2006	12/01/2022
933420-BX-8	WALTON CNTY GA SCH DIST	SD			1FE	301,907	113.2980	283,244	250,000	276,440		(7,060)			5.000	1.930	FA	5,207	12,500	03/28/2012	08/01/2019
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1FE	305,404	125.4620	313,654	250,000	302,576		(2,830)			5.000	2.490	JD	555	6,666	05/06/2015	06/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						8,608,628	XXX	8,600,653	7,500,000	8,269,838		(110,175)			XXX	XXX	XXX	91,694	337,313	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						8,608,628	XXX	8,600,653	7,500,000	8,269,838		(110,175)			XXX	XXX	XXX	91,694	337,313	XXX	XXX
04048R-GQ-3	ARIZONA ST BRD OF RGTS UNIV SY			1	1FE	299,503	119.9890	299,973	250,000	283,282		(4,616)			5.000	2.740	JJ	6,250	12,500	05/03/2012	07/01/2024
050589-KW-9	AUBURN UNIV AL GEN FEE REVENUE			1	1FE	290,515	120.1150	300,288	250,000	285,339		(3,626)			5.000	3.080	JD	1,042	12,500	07/01/2014	06/01/2030
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV			1	1FE	290,430	120.0650	300,163	250,000	288,510		(1,920)			5.000	3.170	MN	1,597	5,660	05/13/2015	11/15/2028
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			1	1FE	308,815	120.0420	300,105	250,000	290,387		(5,373)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	169,440	100.5650	171,039	170,078	169,459		114			2.900	2.970	MON	411	4,932	04/24/2013	02/01/2042
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA			1	1FE	299,930	121.2820	303,207	250,000	299,599		(331)			5.000	2.690	MN	2,083		12/01/2015	11/01/2031
161036-HH-4	CHARLOTTE NC ARPT REVENUE			1	1FE	255,143	114.8750	287,188	250,000	252,561		(493)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167736-ZX-8	CHICAGO IL WTR REVENUE				1FE	308,743	114.1250	285,313	250,000	290,049		(5,324)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
196711-NV-3	COLORADO ST COPS				1FE	302,338	117.6000	294,000	250,000	283,721		(5,306)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
20281P-JN-3	CMWLTH FING AUTH PA			1	1FE	278,300	113.1420	282,855	250,000	276,672		(1,628)			5.000	3.650	JD	1,042	7,569	04/10/2015	06/01/2032
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			1	1FE	301,950	121.3360	303,340	250,000	296,272		(4,708)			5.000	2.600	MS	4,167	10,938	10/02/2014	09/01/2026
20775B-4Q-6	CONNECTICUT ST HSG FIN AUTH HS			1	1FE	250,000	102.0100	255,025	250,000	250,000					3.000	3.000	MN	958	7,542	10/16/2014	11/15/2024
235036-SJ-0	DALLAS-FORT WORTH TX INTERNATI			1	1FE	305,085	115.7170	289,293	250,000	284,536		(6,743)			5.000	1.980	MN	2,083	12,500	11/16/2012	11/01/2021
254845-HJ-2	DIST OF COLUMBIA WTR & SWR AUT			1	1FE	293,758	119.1070	297,768	250,000	279,860		(3,931)			5.000	3.020	AO	3,125	12,500	04/23/2012	10/01/2028
30382L-DQ-8	FAIRFAX CNTY VA ECON DEV AUTHF			1	1FE	289,093	119.9060	299,765	250,000	284,082		(3,326)			5.000	3.200	AO	3,125	12,500	06/13/2014	10/01/2030
3135G0-RT-2	FANNIE MAE				1FE	248,790	99.5190	248,800	250,000	249,153		362			0.875	1.040	JD	67	2,188	02/23/2015	12/20/2017
3135G0-ZB-2	FANNIE MAE				1FE	250,331	99.7160	249,290	250,000	250,207		(123)			0.750	0.680	AO	370	1,875	03/19/2015	04/20/2017
3137EA-DN-6	FREDDIE MAC				1FE	24,832	99.1950	24,799	25,000	24,931		34			0.750	0.880	JJ	88	188	01/15/2013	01/12/2018
3137EA-DN-6	FREDDIE MAC	SD			1FE	223,487	99.1950	223,189	225,000	224,376		303			0.750	0.880	JJ	792	1,688	01/15/2013	01/12/2018
359900-3A-3	FULTON CNTY GA DEV AUTH			1	1FE	293,833	117.1920	292,980	250,000	279,100		(4,119)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
414005-QD-3	HARRIS CNTY TX			1	1FE	295,673	117.9840	294,960	250,000	289,079		(5,376)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
45129W-JC-5	IDAHO ST HSG & FIN ASSN			1	1FE	301,263	112.4830	281,208	250,000	278,009		(7,612)			5.000	1.720	JJ	5,764	12,500	11/16/2012	07/15/2021
455057-WA-3	INDIANA ST FIN AUTH REVENUE			1	1FE	302,565	111.7360	279,340	250,000	276,749		(8,425)			5.000	1.430	FA	5,208	12,500	11/16/2012	02/01/2023
455114-HA-9	INDIANA ST UNIV			1	1FE	306,345	117.4390	293,598	250,000	289,228		(5,775)			5.000	2.290	AO	3,125	12,500	12/06/2012	04/01/2023
45528S-WL-6	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	285,220	100.4070	251,018	250,000	250,546		(6,497)			5.000	2.350	FA	5,208	12,500	05/11/2010	02/01/2016
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			1	1FE	296,080	117.3220	293,305	250,000	285,143		(4,138)			5.000	2.900	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME			1	1FE	280,683	113.2640	283,160	250,000	268,178		(3,694)			5.000	3.250	JJ	6,250	12,500	06/19/2012	07/01/2029
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			1	1FE	280,768	117.3440	293,360	250,000	269,495		(2,940)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R			1	1FE	284,573	115.1170	287,795	250,000	267,272		(3,617)			5.000	3.290	MN	1,597	12,500	10/22/2010	05/15/2021
56041M-NM-2	MAINE ST GOVTL FACS AUTH				1FE	294,135	110.1400	275,350	250,000	273,335		(8,249)			5.000	1.520	AO	3,125	12,500	05/30/2013	10/01/2018
575579-RS-8	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	5,330	110.0610	5,503	5,000	5,084		(31)			5.000	4.280	JJ	125	250	08/02/2006	07/01/2020
575579-SL-2	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	261,185	110.0610	269,649	245,000	249,111		(1,526)			5.000	4.280	JJ	6,125	12,250	08/02/2006	07/01/2020
575896-NX-9	MASSACHUSETTS ST PORT AUTH			1	1FE	287,413	120.3110	300,778	250,000	282,655		(3,289)			5.000	3.230	JJ	6,250	11,944	07/10/2014	07/01/2029
591745-S9-6	MET ATLANTA GA RAPID TRANSIT A			1	1FE	290,680	120.4220	301,055	250,000	284,617		(4,071)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	284,128	117.0990	292,748	250,000	270,634		(3,456)			5.000	3.310	MN	1,597	12,500	11/18/2011	05/15/2026
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			1	1FE	307,563	119.5570	298,893	250,000	289,239		(5,689)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH			1	1FE	293,125	115.7530	289,383	250,000	270,758		(4,626)			5.000	2.870	MS	4,167	12,500	10/27/2010	03/01/2022
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			1	1FE	234,504	101.5960	238,247	234,505	234,504					2.875	2.870	MON	562	6,742	10/15/2014	11/01/2044
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB				1FE	250,000	103.8840	259,710	250,000	250,000					4.370	4.370	MS	3,642	10,925	09/01/2010	03/01/2024
606341-CA-1	MISSOURI ST BRD OF PUBLIC BLDG			1	1FE	267,778	103.3050	258,263	250,000	251,604		(2,068)			5.000	4.120	AO	3,125	12,500	10/19/2006	10/01/2021
60636W-GS-8	MISSOURI ST HIGHWAYS & TRANSIT			1	1FE	266,973	101.5050	253,763	250,000	250,710		(2,080)			5.000	4.130	MN	2,083	12,500	10/19/2006	05/01/2023
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			1	1FE	209,543	105.2190	205,177	195,000	206,358		(2,825)			4.000	2.350	JJ	3,900	7,911	05/31/2013	01/01/2031
631660-BX-7	NASSAU CNTY NY SWR & STORM WTR				1FE	305,440	123.3740	308,435	250,000	299,063		(5,700)			5.000	2.220	AO	3,125	10,868	11/07/2014	10/01/2023
649710-3D-3	NEW YORK CITY NY TRANSITIONALF			1	1FE	288,710	119.1660	297,915	250,000	282,339		(3,885)			5.000	3.020	MN	2,083	12,500	04/30/2014	11/01/2027
64972F-GX-8	NEW YORK CITY NY MUNI WTR FIN			1	1FE	267,138	102.1250	255,313	250,000	250,969		(2,068)			5.000	4.130	JD	556	12,500	10/19/2006	06/15/2020
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			1	1FE	250,000	102.5850	256,463	250,000	250,000					3.150	3.150	AO	1,969	7,394	10/09/2014	10/01/2024
649902-NR-0	NEW YORK ST DORM AUTH ST PERSO				1FE	219,348	104.2090	208,418	200,000	202,997		(3,028)			5.281	3.670	JD	469	10,562	02/04/2010	12/15/2016
650035-HZ-4	NEW YORK ST URBAN DEV CORP REV	SD		1	1FE	267,953	107.9950	269,988	250,000	254,135		(1,991)			5.000	4.110	JD	556	12,500	01/10/2008	12/15/2027
658308-AD-3	NORTH CAROLINA ST TURNPIKE AUT	SD			1FE	250,000	110.3270	275,818	250,000	250,000					4.450	4.450	JJ	5,563	11,125	10/15/2010	01/01/2023
65901M-EJ-9	NORTH DAKOTA ST WTR COMMISSION			1	1FE	207,170	106.3120	212,624	200,000	201,291		(813)			5.000	4.550	JJ	5,000	10,000	06/15/2007	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
679088-BC-7	OKLAHOMA ST CAPITAL IMPT AUTHS			1	1FE	280,850	119.4730	298,683	250,000	276,375		(2,616)			5.000	3.550	JJ	6,250	12,500	03/27/2014	07/01/2030
686070-SF-3	OREGON ST DEPT OF TRANSPRTN HI			1	1FE	303,983	122.6130	306,532	250,000	300,329		(3,653)			5.000	2.460	MN	1,597	10,000	04/07/2015	11/15/2028
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			1	1FE	302,915	121.1070	302,768	250,000	299,717		(3,198)			5.000	2.570	AO	3,125	5,313	04/07/2015	10/01/2028
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			1	1FE	289,720	118.2830	295,708	250,000	289,586		(134)			5.000	3.130	JD	486		12/02/2015	12/01/2031
79575D-B4-1	SALT RIVER AZ PROJ AGRIC IMPT			1	1FE	279,148	110.9450	277,363	250,000	264,096		(4,424)			5.000	3.020	JJ	6,250	12,500	06/14/2012	01/01/2032
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			1	1FE	289,770	118.8230	297,058	250,000	284,308		(3,685)			5.000	3.060	FA	5,208	13,472	06/04/2014	02/01/2029
79642B-E6-6	SAN ANTONIO TX WTR REVENUE			3	1FE	250,000	99.4530	248,633	250,000	250,000					0.410	0.410	MON	78	1,089	04/09/2014	05/01/2044
812728-UH-4	SEATTLE WA WTR SYS REVENUE			1	1FE	114,223	104.5630	115,019	110,000	110,571		(503)			5.000	4.500	FA	2,292	5,500	06/13/2007	02/01/2021
812728-UU-5	SEATTLE WA WTR SYS REVENUE			1	1FE	145,375	104.8830	146,836	140,000	140,726		(641)			5.000	4.500	FA	2,917	7,000	06/13/2007	02/01/2021
851018-HQ-7	SPRINGFIELD MO PUBLIC UTILITY			1	1FE	270,800	102.6820	256,704	250,000	251,467		(2,441)			5.000	3.970	FA	5,208	12,500	09/14/2006	08/01/2018
880558-HN-4	TENNESSEE ST SCH BOND AUTH			1	1FE	303,210	123.0250	307,562	250,000	300,317		(2,893)			5.000	2.660	MN	2,083	6,042	04/09/2015	11/01/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			1	1FE	287,043	117.6120	294,029	250,000	282,033		(3,362)			5.000	3.210	MS	3,681	12,500	06/05/2014	03/15/2030
89602N-ZF-4	TRIBOROUGH NY BRIDGE & TUNNELA			1	1FE	309,910	122.0050	305,014	250,000	291,800		(5,543)			5.000	2.350	MN	1,597	12,500	08/03/2012	11/15/2024
914072-UK-7	UNIV OF ARKANSAS AR UNIV REVEN			1	1FE	286,479	118.7710	296,927	250,000	281,903		(3,061)			5.000	3.320	MN	2,083	12,500	06/20/2014	11/01/2030
91417K-HP-9	UNIV OF COLORADO CO ENTERPRISE			1	1FE	267,867	101.8490	254,622	250,000	250,917		(2,142)			5.000	4.100	JD	1,042	12,500	09/06/2006	06/01/2020
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA			1	1FE	304,014	121.7620	304,404	250,000	300,794		(3,221)			5.000	2.640	MN	2,083	7,500	04/08/2015	11/01/2029
914641-X9-1	UNIV OF NEBRASKA NE			1	1FE	301,692	118.4030	296,007	250,000	284,869		(4,854)			5.000	2.650	JJ	6,250	12,500	05/17/2012	07/01/2026
914719-TJ-8	UNIV OF NORTH CAROLINA NC AT G			1	1FE	284,602	119.0830	297,707	250,000	279,876		(3,099)			5.000	3.330	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			1	1FE	296,669	119.2530	298,132	250,000	281,192		(4,474)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
914760-N4-1	UNIV OF OKLAHOMA OK			1	1FE	262,279	102.2080	255,519	250,000	250,832		(1,612)			5.000	4.310	JJ	6,250	12,500	09/20/2007	07/01/2026
915183-TQ-0	UNIV OF UTAH UT REVENUES			1	1FE	289,344	118.7950	296,987	250,000	283,686		(3,900)			5.000	3.000	FA	5,208	13,056	06/13/2014	08/01/2028
917547-VG-3	UTAH ST BLDG OWNERSHIP AUTH LE				1FE	291,409	101.6600	254,149	250,000	252,951		(7,840)			5.000	1.800	MN	1,598	12,500	11/10/2010	05/15/2016
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			1	1FE	299,927	121.3390	303,347	250,000	292,507		(4,654)			5.000	2.640	FA	5,209	15,138	05/16/2014	02/01/2027
92818H-AH-4	VIRGINIA ST PUBLIC SCH AUTH SC				1FE	303,249	121.4250	303,562	250,000	296,051		(6,467)			5.000	1.990	FA	5,209	8,714	11/04/2014	08/01/2022
95639R-EV-7	WEST VIRGINIA ST HGR EDU POLIC			1	1FE	280,554	115.5050	288,762	250,000	270,720		(2,917)			5.000	3.510	AO	3,126	12,500	06/13/2012	04/01/2028
958697-HS-6	WSTRN MN MUNI PWR AGY				1FE	277,593	104.3800	260,950	250,000	254,890		(4,747)			5.000	2.990	JJ	6,250	12,500	11/17/2010	01/01/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						20,398,227	XXX	20,362,601	17,999,583	19,647,711		(240,304)			XXX	XXX	XXX	235,327	774,125	XXX	XXX
3128LX-C3-2	FEDERAL HOME LOAN MTG CORP #G01890				1FE	102,063	108.2370	105,446	97,420	102,063		(1,509)			4.500	2.500	MON	365	4,384	06/08/2011	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488				1FE	391,916	103.0440	395,084	383,409	391,916		(1,158)			3.500	3.090	MON	1,118	13,419	04/03/2012	04/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016				1FE	22,599	104.6260	23,195	22,169	22,299		(93)			5.000	4.460	MON	92	1,108	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323				1FE	60,411	106.3880	62,436	58,687	60,411		(453)			4.500	3.360	MON	220	2,641	09/08/2009	09/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013				1FE	1,221,332	99.9640	1,168,670	1,169,089	1,215,888		(6,580)			3.000	2.390	MON	2,923	35,073	10/19/2012	09/01/2042
31294K-YB-5	FEDERAL HOME LOAN MTG CORP #E01606				1FE	41,281	103.2170	41,941	40,633	40,771		(123)			4.500	4.100	MON	152	1,829	03/25/2004	04/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769				1FE	1,388,883	101.6140	1,345,296	1,323,927	1,374,442		(11,859)			2.500	1.510	MON	2,758	33,098	10/11/2012	10/01/2027
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #G07104				1FE	363,189	103.0440	366,124	355,306	363,189		(1,654)			3.500	3.090	MON	1,036	12,436	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #G07219				1FE	424,462	103.0440	427,893	415,249	424,062		(1,638)			3.500	3.070	MON	1,211	14,534	04/03/2012	04/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697				1FE	239,743	103.1670	238,110	230,799	239,329		(1,066)			3.500	2.910	MON	673	8,078	12/02/2014	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876				1FE	495,379	103.1750	486,552	471,579	493,919		(2,808)			3.500	2.650	MON	1,375	15,130	01/09/2015	01/01/2045
3136A7-GW-6	FANNIE MAE 12-67 KA				1FE	220,385	105.9550	221,731	209,267	219,384		(2,579)			3.500	2.150	MON	610	7,324	10/29/2014	05/25/2041
3136A7-QU-9	FANNIE MAE 12-86 CF			3	1FE	214,838	100.0220	214,618	214,570	216,007		1,129			0.821	0.540	MON	29	642	07/15/2015	04/25/2039
3136AD-EF-2	FANNIE MAE 13-36 AG				1FE	197,157	101.8150	196,680	193,173	196,580		(896)			3.000	2.490	MON	483	5,795	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14-27 NV				1FE	230,943	101.7390	227,185	223,302	230,267		(1,130)			3.000	2.400	MON	558	6,699	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14-36 QB				1FE	211,906	102.4860	212,233	207,085	211,422		(1,059)			3.000	2.420	MON	518	6,213	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14-54 PN				1FE	223,505	104.8130	224,914	214,586	222,780		(1,561)			3.500	2.620	MON	626	7,511	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14-73 PJ				1FE	216,761	101.4780	212,946	209,843	216,272		(1,508)			3.000	2.190	MON	525	6,295	11/14/2014	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614				1FE	37,528	104.9180	38,655	36,843	37,041		(142)			5.000	4.400	MON	154	1,842	09/02/2004	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1FE	46,705	103.7430	49,098	47,326	46,995		172			4.500	4.750	MON	177	2,130	09/12/2005	04/01/2020
3137BC-R6-7	FREDDIE MAC -4374 CE			1	1FE	219,487	103.6330	217,635	210,004	218,761		(1,924)			3.500	2.490	MON	613	7,350	09/26/2014	12/15/2043
3137BD-ZX-7	FHR 4387 KG			1	1FE	152,432	104.2280	150,460	144,357	151,614		(5,065)			4.000	1.020	MON	481	5,774	09/25/2014	02/15/2039
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642				1FE	759,128	103.5770	752,878	726,873	759,128		(850)			3.000	1.870	MON	1,817	3,634	09/17/2015	11/01/2027
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180				1FE	966,553	106.2590	956,786	900,427	963,033		(10,111)			4.000	2.470	MON	3,001	36,017	12/17/2014	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956				1FE	610,372	103.4570	607,282	586,984	610,332		(480)			3.500	2.900	MON	1,712	6,848	08/10/2015	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820				1FE	362,039	100.1770	344,486	343,878	359,394		(724)			3.000	2.360	MON	860	10,316	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795				1FE	434,637	100.3310	423,568	422,169	433,283		(1,467)			3.000	2.620	MON	1,055	12,665	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676				1FE	1,147,355	100.2380	1,109,192	1,106,551	1,142,845		(3,419)			3.000	2.500	MON	2,766	33,197	02/28/2013	02/01/2043
31393C-5R-0	FANNIE MAE 03-66 MB				1FE	13,008	100.9980	12,841	12,714	12,816		(141)			3.500	2.300	MON	37	445	04/01/2010	05/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31393R-TE-0	FREDDIE MAC -2631 DA			1	1FE	29,358	102.7430	30,429	29,617	29,358		78			3.625	3.860	MON	89	1,074	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC -2682 TF			13	1FE	206,949	100.8820	207,156	205,345	206,949		(121)			0.780	0.630	MON	71	662	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC -2761 QB			1	1FE	36,915	103.2180	37,219	36,059	36,820		(376)			4.000	3.110	MON	120	1,442	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08-17 DP				1FE	49,734	106.0020	50,464	47,606	49,696		(570)			4.750	3.380	MON	188	2,261	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC -3239 EF			13	1FE	213,215	100.3070	213,504	212,850	213,215		(50)			0.680	0.640	MON	64	485	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC -3527 DA			1	1FE	27,899	104.6430	28,152	26,902	27,899		(296)			4.000	2.440	MON	90	1,076	05/14/2010	04/15/2029
31398J-AX-1	FREDDIE MAC -3558 JA			1	1FE	4,620	100.5290	4,531	4,507	4,521		(64)			3.750	2.330	MON	14	169	04/20/2010	12/15/2023
31398P-RF-8	FANNIE MAE 10-40 DM				1FE	3,193	100.3290	3,135	3,125	3,125		(36)			4.000	2.960	MON	10	125	05/05/2010	03/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC				1FE	96,204	104.4170	95,970	91,910	94,656		(1,234)			3.500	2.330	MON	268	3,217	11/22/2010	08/25/2022
31398V-XU-5	FHR-3653 EL			1	1FE	5,788	100.6180	5,704	5,669	5,686		(67)			3.500	2.250	MON	17	198	04/13/2010	07/15/2024
31398V-YJ-9	FHR-3653 KN			1	1FE	20,223	101.6930	20,035	19,701	19,940		(271)			4.250	3.060	MON	70	837	03/29/2010	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238				1FE	36,039	110.6840	42,584	38,473	36,285		665			5.000	6.590	MON	160	1,924	06/21/2007	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525				1FE	32,684	103.8800	33,206	31,966	32,106		(134)			5.000	4.340	MON	133	1,598	04/07/2004	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413				1FE	122,451	106.8490	126,376	118,275	122,275		(1,412)			4.500	3.110	MON	445	5,322	10/27/2009	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367				1FE	165,129	106.7490	168,937	158,256	163,750		(1,838)			4.500	3.320	MON	594	7,122	03/08/2010	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675				1FE	225,847	106.7490	231,053	216,447	222,351		(2,601)			4.500	3.350	MON	813	9,740	03/08/2010	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117				1FE	103,429	106.7490	105,812	99,123	103,287		(1,160)			4.500	2.870	MON	373	4,461	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,395,674	XXX	12,238,202	11,924,050	12,348,162		(70,183)			XXX	XXX	XXX	31,464	344,140	XXX	XXX
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P -KF03 A			13	1FE	173,147	99.8670	172,917	173,147	173,147					0.761	0.760	MON	26	915	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						173,147	XXX	172,917	173,147	173,147					XXX	XXX	XXX	26	915	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						32,967,048	XXX	32,773,720	30,096,780	32,169,020		(310,487)			XXX	XXX	XXX	266,817	1,119,180	XXX	XXX
002824-AZ-3	ABBOTT LABORATORIES				1FE	247,350	99.6660	249,165	250,000	247,614		264			2.000	2.230	MS	1,472	2,569	07/01/2015	03/15/2020
0258M0-DX-4	AMERICAN EXPRESS CREDIT			1	1FE	251,040	100.2310	250,578	250,000	251,029		(11)			2.600	2.500	MS	1,932		12/08/2015	09/14/2020
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR				1FE	249,280	99.6670	249,168	250,000	249,773		145			1.375	1.430	JJ	1,585	3,438	07/11/2012	07/15/2017
037833-AJ-9	APPLE INC				1FE	249,078	99.1860	247,967	250,000	249,562		184			1.000	1.070	MN	403	2,500	04/30/2013	05/03/2018
06406H-CZ-0	BANK OF NY MELLON CORP			1	1FE	249,610	98.9140	247,285	250,000	249,674		64			2.150	2.180	FA	1,896	2,688	02/19/2015	02/24/2020
07177M-AF-0	BAXALTA INC				2FE	249,848	98.9730	247,433	250,000	249,873		26			2.000	2.020	JD	125	2,486	06/18/2015	06/22/2018
075887-BB-4	BECTON DICKINSON				2FE	255,395	100.5020	251,255	250,000	251,411		(1,639)			1.750	1.080	MN	644	4,375	07/16/2013	11/08/2016
097023-AZ-8	BOEING CO				1FE	248,020	111.3710	278,428	250,000	249,106		191			4.875	4.970	FA	4,604	12,188	07/24/2009	02/15/2020
126650-CJ-7	CVS HEALTH CORP			1	2FE	249,815	100.4480	251,122	250,000	249,831		16			2.800	2.810	JJ	3,131		07/13/2015	07/20/2020
151020-AQ-7	CELGENE CORP				2FE	251,528	99.2460	248,115	250,000	251,507		(21)			2.875	2.730	FA	2,775		12/01/2015	08/15/2020
172967-JN-2	CITIGROUP INC				2FE	248,110	99.0080	247,520	250,000	248,408		298			1.700	1.980	AO	756	2,125	07/17/2015	04/27/2018
191216-AU-4	COCA-COLA COMPANY				1FE	249,950	100.6410	251,602	250,000	249,993		10			1.800	1.800	MS	1,500	4,500	08/10/2011	09/01/2016
20826F-AB-2	CONOCOPHILLIPS COMPANY			1	1FE	247,998	98.1860	245,467	250,000	248,562		565			1.050	1.340	JD	117	2,625	03/17/2015	12/15/2017
224044-BW-6	COX COMMUNICATIONS INC				2FE	228,048	90.8710	227,178	250,000	228,412		365			3.250	4.720	JD	361	4,063	11/06/2015	12/15/2022
24422E-SY-6	JOHN DEERE CAPITAL CORP				1FE	249,790	99.7570	249,393	250,000	249,808		18			2.375	2.390	JJ	2,754		07/09/2015	07/14/2020
25179M-AV-5	DEVON ENERGY CORPORATION			1	2FE	249,888	97.3920	243,481	250,000	249,888					5.850	5.850	JD	650		12/10/2015	12/15/2025
25468P-CN-4	WALT DISNEY COMPANY/THE				1FE	246,280	101.6550	254,137	250,000	247,759		362			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
260003-AJ-7	DOVER CORP			1	1FE	280,483	107.7390	269,350	250,000	267,297		(3,238)			4.300	2.780	MS	3,583	10,750	09/23/2011	03/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	270,913	109.9500	274,877	250,000	258,187		(2,298)			5.450	4.350	AO	3,406	13,625	10/22/2009	04/01/2019
268648-AP-7	EMC CORP				1FE	249,858	93.3070	233,267	250,000	249,929		28			1.875	1.880	JD	391	4,688	06/03/2013	06/01/2018
291011-BC-7	EMERSON ELECTRIC CO				1FE	278,375	107.8770	269,692	250,000	266,050		(3,031)			4.250	2.830	MN	1,358	10,625	09/26/2011	11/15/2020
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	245,038	95.3250	238,315	250,000	245,121		84			4.200	4.590	MS	3,092		11/18/2015	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	250,825	93.4250	233,563	250,000	250,819		(6)			5.200	5.130	FA	5,417		10/28/2015	02/01/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	255,843	101.1350	252,838	250,000	255,805		(38)			3.625	3.250	JJ	4,003		12/08/2015	01/22/2023
40428H-PR-7	HSBC USA INC				1FE	249,755	98.8360	247,092	250,000	249,793		38			2.350	2.370	MS	1,893	2,938	02/26/2015	03/05/2020
406216-BF-7	HALLIBURTON CO			1	1FE	249,488	98.8440	247,110	250,000	249,500		13			2.700	2.740	MN	900		11/05/2015	11/15/2020
438516-AZ-9	HONEYWELL INTERNATIONAL				1FE	250,118	109.5020	273,757	250,000	250,050		(15)			5.000	4.990	FA	4,722	12,500	05/19/2009	02/15/2019
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	257,033	102.8520	257,132	250,000	254,199		(696)			3.375	3.030	MS	2,484	8,438	09/15/2011	09/15/2021
46625H-LW-8	JPMORGAN CHASE & CO			1	1FE	251,235	100.4450	251,113	250,000	251,158		(77)			2.750	2.630	JD	153	3,438	08/26/2015	06/23/2020
565849-AN-6	MARATHON OIL CORP			1	2FE	249,458	88.1740	220,435	250,000	249,514		56			2.700	2.740	JD	563	3,206	06/01/2015	06/01/2020
576360-AA-2	MASTERCARD INC				1FE	251,840	100.3910	250,977	250,000	251,619		(221)			2.000	1.790	AO	1,250	2,500	07/09/2015	04/01/2019
58013M-EA-8	MCDONALDS CORP				2FE	293,145	104.1900	260,475	250,000	259,798		(7,956)			5.300	1.990	MS	3,901	13,250	08/30/2011	03/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
582839-AJ-5	MEAD JOHNSON NUTRITION C				2FE	249,755	99.9690	249,923	250,000	249,763		8			3.000	3.020	MN	1,208		10/29/2015	11/15/2020
58933Y-AA-3	MERCK & CO INC			1	1FE	272,925	107.2050	268,013	250,000	262,791		(2,466)			3.875	2.720	JJ	4,467	9,688	09/09/2011	01/15/2021
59217G-BR-9	MET LIFE GLOB FUNDING I				1FE	249,825	99.4560	248,642	250,000	249,828		3			2.500	2.510	JD	486		11/23/2015	12/03/2020
61747Y-DD-4	MORGAN STANLEY				1FE	251,135	100.8460	252,115	250,000	250,085		(253)			3.800	3.690	AO	1,636	9,500	07/07/2011	04/29/2016
655044-AK-1	NOBLE ENERGY INC			1	2FE	252,500	97.8180	244,545	250,000	252,379		(121)			5.625	5.300	MN	2,344	7,031	10/19/2015	05/01/2021
69353R-ER-5	PNC FINANCIAL SERVICES			1	1FE	249,970	99.8040	249,510	250,000	249,974		4			1.850	1.850	JJ	2,056		07/16/2015	07/20/2018
713448-BH-0	PEPSICO INC				1FE	274,163	108.2110	270,530	250,000	270,081		(4,081)			5.000	1.590	JD	1,042	6,250	06/25/2015	06/01/2018
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	250,000	99.5240	248,810	250,000	250,000					2.550	2.550	MN	655		11/17/2015	11/24/2020
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	251,030	109.8020	274,505	250,000	250,411		(108)			5.125	5.070	JD	1,068	12,813	05/28/2009	06/01/2019
74456Q-AX-4	PUB SVC ELEC & GAS				1FE	263,468	104.3940	260,987	250,000	262,319		(1,148)			3.500	2.360	FA	3,306	4,375	07/13/2015	08/15/2020
845467-AJ-8	SOUTHWESTERN ENERGY CO				2FE	249,872	82.0000	205,000	250,000	249,911		39			3.300	3.310	JJ	3,621	4,125	01/20/2015	01/23/2018
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	251,614	100.5460	251,367	250,000	250,212		(335)			2.250	2.110	FA	2,125	5,625	08/25/2011	08/15/2016
904764-AQ-0	UNILEVER CAPITAL CORP				1FE	253,829	101.4880	253,720	250,000	253,264		(566)			2.200	1.770	MS	1,757	2,750	06/02/2015	03/06/2019
91324P-CM-2	UNITEDHEALTH GROUP INC				1FE	249,849	101.0460	252,617	250,000	249,862		12			2.700	2.710	JJ	2,963		07/20/2015	07/15/2020
931142-CZ-4	WAL-MART STORES INC				1FE	249,112	105.3850	263,463	250,000	249,536		87			3.250	3.290	AO	1,490	8,125	10/19/2010	10/25/2020
94974B-GR-5	WELLS FARGO & COMPANY				1FE	249,732	99.1820	247,957	250,000	249,736		3			2.550	2.570	JD	425		11/30/2015	12/07/2020
976656-CD-8	WISC ELEC POWER			1	1FE	249,977	101.0580	252,645	250,000	249,987		2			2.950	2.950	MS	2,171	7,374	09/09/2011	09/15/2021
046353-AF-5	ASTRAZENECA PLC		F		1FE	250,647	99.4530	248,633	250,000	250,580		(68)			1.950	1.880	MS	1,394	2,437	07/08/2015	09/18/2019
77578J-AA-6	ROLLS-ROYCE PLC		F	1	1FE	249,869	97.7770	244,443	250,000	249,875		5			2.375	2.380	AO	1,269		10/06/2015	10/14/2020
82620K-AB-9	SIEMENS FINANCIERINGSMAT		F		1FE	248,494	99.1970	247,993	250,000	248,754		258			1.450	1.660	MN	362	1,791	06/24/2015	05/25/2018
90261X-HH-8	UBS AG STAMFORD CT		F		1FE	249,932	99.8320	249,580	250,000	249,947		14			1.800	1.810	MS	1,187	2,248	07/15/2015	03/26/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,422,133	XXX	13,304,285	13,250,000	13,330,344		(25,231)			XXX	XXX	XXX	101,431	220,522	XXX	XXX
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3			1	1FM		11.3300	1,669	14,733						6.761	0.000	MON	83	931	04/09/2001	12/25/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							XXX	1,669	14,733						XXX	XXX	XXX	83	931	XXX	XXX
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA 06-T24 A4			1	1FM	239,521	101.1280	220,728	218,266	223,744		(9,336)			5.537	1.220	MON	1,007	12,427	02/03/2014	10/12/2041
17320D-AC-2	CITIGROUP COMMERCIAL MORTGAGE 13-GC11 A2			1	1FM	250,342	99.8490	249,623	250,000	250,128		(112)			1.987	1.930	MON	414	4,968	01/30/2014	04/10/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU 14-C18 A2			1	1FM	257,499	101.3610	253,402	250,000	254,681		(1,545)			2.878	2.200	MON	600	7,196	02/19/2014	02/15/2047
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TRU 13-UBS1 A			1	1FM	258,574	101.9050	254,762	250,000	255,207		(1,822)			2.927	2.140	MON	610	7,317	02/13/2014	03/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,005,936	XXX	978,515	968,266	983,760		(12,815)			XXX	XXX	XXX	2,631	31,908	XXX	XXX
02005B-AD-8	ALLY AUTO RECEIVABLES TRUST 12-5 A4			1	1FE	214,250	99.8770	213,769	214,033	214,077		(111)			0.850	0.790	MON	81	1,819	04/16/2014	01/16/2018
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN 13-1 A			13	1FE	250,654	99.9780	249,947	250,000	250,309		(151)			0.750	0.800	MON	89	1,531	12/06/2013	02/16/2021
14041N-DG-3	CAPITAL ONE MULTI-ASSET EXECUT 07-A1 A1			13	1FE	247,988	99.7110	249,280	250,000	249,573		671			0.380	0.640	MON	45	593	10/31/2013	11/15/2019
14041N-DT-5	CAPITAL ONE MULTI-ASSET EXECUT 07-A5 A5			13	1FE	246,895	99.5020	248,755	250,000	249,081		885			0.370	0.680	MON	44	568	10/10/2013	07/15/2020
14313N-AD-4	CARMAX AUTO OWNER TRUST 13-3 A4			1	1FE	249,988	99.9290	249,823	250,000	249,996		3			1.490	1.490	MON	166	3,725	07/31/2013	01/15/2019
161571-GB-4	CHASE ISSUANCE TRUST 13-A7 A			13	1FE	250,000	100.0160	250,040	250,000	250,000					0.760	0.860	MON	90	1,557	09/24/2013	09/15/2020
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE 06-A7 A7			13	1FE	248,457	99.7920	249,480	250,000	249,873		390			0.572	0.630	MJSD	68	871	11/20/2013	12/17/2018
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE 13-A2 A2			13	1FE	248,867	99.6890	249,223	250,000	249,508		318			0.697	0.780	MON	39	1,180	11/07/2013	05/26/2020
17305E-FF-7	CITIBANK CREDIT CARD ISSUANCE 13-A7 A7			13	1FE	250,117	99.9130	249,783	250,000	250,028		(35)			0.853	0.850	MON	110	1,554	11/14/2013	09/10/2020
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14-A1 A1			1	1FE	249,875	102.0940	255,237	250,000	249,906		17			2.880	2.880	JJ	3,200	7,200	01/17/2014	01/23/2023
254683-BF-1	DISCOVER CARD EXECUTION NOTE T 13-A6 A6			13	1FE	250,000	99.9210	249,805	250,000	250,000					0.780	0.790	MON	92	1,607	10/22/2013	04/15/2021
466157-AC-8	JG WENTWORTH REC V LLC 01 AA A2			1	1FE	83,188	103.2550	86,080	83,366	83,333		(55)			6.395	6.440	MON	236	5,331	06/29/2006	08/15/2026
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES 13-1 A4			1	1FE	249,958	99.9130	249,782	250,000	249,989		15			1.130	1.130	MON	125	2,826	07/23/2013	11/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,040,237	XXX	3,051,004	3,047,399	3,045,673		1,947			XXX	XXX	XXX	4,385	30,362	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,468,306	XXX	17,335,473	17,280,398	17,359,777		(36,099)			XXX	XXX	XXX	108,530	283,723	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						44,797,023	XXX	44,638,266	40,999,583	43,589,957		(386,142)			XXX	XXX	XXX	443,539	1,386,648	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						13,472,355	XXX	13,344,894	12,984,629	13,422,714		(76,560)			XXX	XXX	XXX	35,008	386,601	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,316,856	XXX	1,290,088	1,272,703	1,293,907		(16,394)			XXX	XXX	XXX	3,129	38,566	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - Other Loan-Backed and Structured Securities						3,040,237	XXX	3,051,004	3,047,399	3,045,673		1,947			XXX	XXX	XXX	4,385	30,362	XXX	XXX
8399999 - Total Bonds						62,626,471	XXX	62,324,252	58,304,314	61,352,251		(477,149)			XXX	XXX	XXX	486,061	1,842,177	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00287Y-10-9	ABBVIE INC			4,000.000	236,960	59.240	236,960	163,655		6,464		(16,864)		(16,864)		L	12/16/2015
018802-10-8	ALLIANT ENERGY CORP			3,600.000	224,820	62.450	224,820	166,842		6,820		(11,267)		(11,267)		L	12/16/2015
025537-10-1	AMERICAN ELECTRIC POWER			4,000.000	233,080	58.270	233,080	166,263		7,525		(7,788)		(7,788)		L	12/16/2015
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			3,200.000	220,128	68.790	220,128	121,841	1,216	3,996		25,662		25,662		L	12/16/2015
166764-10-0	CHEVRON CORP			1,800.000	161,928	89.960	161,928	209,115		6,420		(34,338)		(34,338)		L	12/16/2015
17275R-10-2	CISCO SYSTEMS INC			8,300.000	225,387	27.155	225,387	191,938		5,904		(4,637)		(4,637)		L	12/16/2015
191216-10-0	COCA COLA COMPANY			5,100.000	219,096	42.960	219,096	199,665		5,808		2,871		2,871		L	12/16/2015
20825C-10-4	CONOCOPHILLIPS			3,000.000	140,070	46.690	140,070	157,638		7,644		(59,662)		(59,662)		L	12/16/2015
209115-10-4	CONSOLIDATED EDISON INC			2,600.000	167,102	64.270	167,102	159,807		5,720		(3,648)		(3,648)		L	12/16/2015
22822V-10-1	CROWN CASTLE INTL CORP			2,700.000	233,415	86.450	233,415	225,961		5,808		7,454		7,454		L	12/16/2015
237194-10-5	DARDEN RESTAURANTS INC			3,400.000	216,376	63.640	216,376	161,778		6,380		32,436		32,436		L	12/16/2015
25746U-10-9	DOMINION RESOURCES INC			3,000.000	202,920	67.640	202,920	162,333		6,734		(23,780)		(23,780)		L	12/16/2015
26441C-20-4	DUKE ENERGY CORP			2,700.000	192,753	71.390	192,753	189,816		7,452		(27,285)		(27,285)		L	12/16/2015
29364G-10-3	ENTERGY CORPORATION			2,400.000	164,064	68.360	164,064	156,467		7,014		(39,540)		(39,540)		L	12/16/2015
35086T-10-9	FOUR CORNERS PROPERTY TRUST			966.000	23,339	24.160	23,339	16,041				7,298		7,298		L	11/10/2015
369604-10-3	GENERAL ELECTRIC CO			7,900.000	246,085	31.150	246,085	216,860	1,817	4,370		31,974		31,974		L	12/16/2015
40434L-10-5	HP INC			6,100.000	72,224	11.840	72,224	86,188	756			(13,964)		(13,964)		L	11/10/2015
46625H-10-0	JP MORGAN CHASE & COMPANY			3,700.000	244,311	66.030	244,311	146,356		5,376		10,810		10,810		L	12/16/2015
478160-10-4	JOHNSON & JOHNSON			1,800.000	184,896	102.720	184,896	121,060		4,720		(3,306)		(3,306)		L	12/16/2015
49456B-10-1	KINDER MORGAN INC			9,000.000	134,280	14.920	134,280	271,216		8,492		(169,152)		(169,152)		L	11/10/2015
500754-10-6	KRAFT HEINZ COMPANY			2,700.000	196,452	72.760	196,452	136,410	1,553	2,588		60,042		60,042		L	12/16/2015
532457-10-8	LILLY (ELI) & COMPANY			2,900.000	244,354	84.260	244,354	152,675		5,000		37,523		37,523		L	12/16/2015
539830-10-9	LOCKHEED MARTIN CORPORATION			900.000	195,435	217.150	195,435	93,707		4,920		19,728		19,728		L	12/16/2015
580135-10-1	MCDONALDS CORP			2,000.000	236,280	118.140	236,280	192,271		5,848		41,569		41,569		L	12/16/2015
58933Y-10-5	MERCK & CO INC			3,900.000	205,998	52.820	205,998	180,346	1,564	5,400		(12,624)		(12,624)		L	12/16/2015
594918-10-4	MICROSOFT CORP			3,900.000	216,372	55.480	216,372	119,374		4,386		30,707		30,707		L	12/16/2015
62989*-10-5	NAMICO CS			1,180.000	339,980	288.119	339,980	74,851				13,883		13,883		A	03/14/2001
69007J-10-6	OUTFRONT MEDIA INC			8,681.000	189,506	21.830	189,506	258,038		8,915		(33,070)		(33,070)		L	12/16/2015
69331C-10-8	P G & E CORPORATION			800.000	42,552	53.190	42,552	35,313	364	1,456		(40)		(40)		L	06/06/2012
69351T-10-6	PPL CORPORATION			5,700.000	194,541	34.130	194,541	152,105	1,850	7,326		(680)		(680)		L	12/16/2015
713448-10-8	PEPSICO INC			2,200.000	219,824	99.920	219,824	165,659	1,335	5,159		10,142		10,142		L	12/16/2015
717081-10-3	PFIZER INC			6,500.000	209,820	32.280	209,820	164,753		6,272		6,256		6,256		L	12/16/2015
723484-10-1	PINNACLE WEST CAPITAL CORP			3,100.000	199,888	64.480	199,888	162,215		6,507		(9,725)		(9,725)		L	12/16/2015
742718-10-9	PROCTER & GAMBLE CO/THE			2,300.000	182,643	79.410	182,643	159,376		5,265		(23,570)		(23,570)		L	12/16/2015
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC			5,000.000	193,450	38.690	193,450	161,037		6,708		(11,052)		(11,052)		L	12/16/2015
842587-10-7	SOUTHERN COMPANY			3,800.000	177,802	46.790	177,802	176,321		7,103		(7,151)		(7,151)		L	12/16/2015
871829-10-7	SYSCO CORPORATION			5,100.000	209,100	41.000	209,100	165,225		5,280		5,442		5,442		L	12/16/2015
92343V-10-4	VERIZON COMMUNICATIONS			4,500.000	207,990	46.220	207,990	212,794		7,088		(1,652)		(1,652)		L	12/16/2015
931142-10-3	WAL-MART STORES INC			3,000.000	183,900	61.300	183,900	200,283	1,274			(16,383)		(16,383)		L	12/16/2015
969457-10-0	WILLIAMS COMPANIES INC (THE)			4,200.000	107,940	25.700	107,940	199,734		6,732		(91,794)		(91,794)		L	12/16/2015
98389B-10-0	XCEL ENERGY INC			5,700.000	204,687	35.910	204,687	169,131	1,824	6,048		(287)		(287)		L	12/16/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					7,901,748	XXX	7,901,748	6,622,458	13,553	220,648		(279,462)		(279,462)		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	12,315,284	492.611	12,315,284	8,287,312				900,808		900,808		K	12/21/2011
160000-00-6	CENTURION FINANCIAL			500.000	0.000	0.000		111,500								K	12/29/1983
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	148,260,558	296.521	148,260,558	21,736,528				10,384,263		10,384,263		K	07/08/2011
99C001-80-9	UNITED PREMIUM BUDGET			50.000	1,002	20.034	1,002	100,000								K	05/01/2006
99C003-34-2	OHIO UNITED AGENCY INC			223.000	25,046	112.312	25,046	645,584				3		3		K	06/24/2005
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					160,601,890	XXX	160,601,890	30,880,924				11,285,074		11,285,074		XXX	XXX
922908-76-9	VANGUARD US TOTAL STOCK MKT			12,300.000	1,282,890	104.300	1,282,890	526,655		25,424		(20,910)		(20,910)		L	12/22/2008
9299999. Subtotal - Mutual Funds					1,282,890	XXX	1,282,890	526,655		25,424		(20,910)		(20,910)		XXX	XXX
9799999 - Total Common Stocks					169,786,528	XXX	169,786,528	38,030,037	13,553	246,072		10,984,702		10,984,702		XXX	XXX
9899999 - Total Preferred and Common Stocks					169,786,528	XXX	169,786,528	38,030,037	13,553	246,072		10,984,702		10,984,702		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-K2-5	UNITED STATES TREASURY NOTE		04/21/2015	PARIBAS CORPORATION		996,761	1,000,000	143
0599999. Subtotal - Bonds - U.S. Governments						996,761	1,000,000	143
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH		05/12/2015	MORGAN STANLEY & CO		296,633	250,000	1,562
346766-RQ-3	FORT BEND CNTY TX		04/15/2015	SALOMON SMITH BARNEY		301,603	250,000	417
707546-RD-1	PENN MANOR PA SCH DIST		05/07/2015	RBC DAIN RAUSCHER INCORPORATED		265,147	250,000	
817207-RP-0	SENECA VLY PA SCH DIST		04/14/2015	JANNEY MONTGOMERY SCOTT		265,810	250,000	
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL		05/06/2015	US BANCORP PIPER JAFFRAY		305,405	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,434,598	1,250,000	1,979
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV		05/13/2015	GOLDMAN SACHS		290,430	250,000	
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA		12/01/2015	BARCLAYS CAPITAL		299,930	250,000	1,146
20281P-JN-3	CMWLTH FING AUTH PA		04/10/2015	PNC CAPITAL MARKETS		278,300	250,000	
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876		01/09/2015	BARCLAYS CAPITAL		525,234	500,000	632
3135G0-RT-2	FANNIE MAE		02/23/2015	GOLDMAN SACHS		248,790	250,000	389
3135G0-ZB-2	FANNIE MAE		03/19/2015	NOMURA SECURITIES INTL		250,331	250,000	781
3136A7-QU-9	FANNIE MAE 12-86 CF		07/15/2015	SUNTRUST CAPITAL MARKETS		243,814	243,510	99
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642		09/17/2015	SUNTRUST CAPITAL MARKETS		779,255	746,145	1,119
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956		08/10/2015	SUNTRUST CAPITAL MARKETS		621,925	598,094	698
31394K-L3-6	FREDDIE MAC -2682 TF		06/22/2015	SUNTRUST CAPITAL MARKETS		223,092	221,363	39
31397C-V5-5	FREDDIE MAC -3239 EF		07/15/2015	SUNTRUST CAPITAL MARKETS		244,010	243,591	18
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI		04/07/2015	JP MORGAN SECURITIES INC.		303,983	250,000	2,535
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO		04/07/2015	JP MORGAN SECURITIES INC.		302,915	250,000	
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI		12/02/2015	RBC DAIN RAUSCHER INCORPORATED		289,720	250,000	
880558-HN-4	TENNESSEE ST SCH BOND AUTH		04/09/2015	SALOMON SMITH BARNEY		303,210	250,000	
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA		04/08/2015	GUGGENHEIM CAPITAL MARKETS		304,015	250,000	625
3199999. Subtotal - Bonds - U.S. Special Revenues						5,508,954	5,052,703	8,081
002824-AZ-3	ABBOTT LABORATORIES		07/01/2015	RBC CAPITAL MARKETS		247,350	250,000	1,625
0258M0-DX-4	AMERICAN EXPRESS CREDIT		12/08/2015	WELLS FARGO FINANCIAL		251,040	250,000	1,571
06406H-CZ-0	BANK OF NY MELLON CORP		02/19/2015	GOLDMAN SACHS		249,610	250,000	
07177M-AF-0	BAXALTA INC		06/18/2015	UBS WARBURG		249,848	250,000	
126650-CJ-7	CVS HEALTH CORP		07/13/2015	BARCLAYS CAPITAL		249,815	250,000	
151020-AQ-7	CELGENE CORP		12/01/2015	WELLS FARGO FINANCIAL		251,528	250,000	2,236
172967-JN-2	CITIGROUP INC		07/17/2015	CITIGROUP GLOBAL MARKETS		248,110	250,000	1,003
20826F-AB-2	CONOCOPHILLIPS COMPANY		03/17/2015	WELLS FARGO FINANCIAL		247,998	250,000	693
224044-BW-6	COX COMMUNICATIONS INC		11/06/2015	SUNTRUST CAPITAL MARKETS		228,048	250,000	3,318
24422E-SY-6	JOHN DEERE CAPITAL CORP		07/09/2015	GOLDMAN SACHS		249,790	250,000	
25179M-AV-5	DEVON ENERGY CORPORATION		12/10/2015	MORGAN STANLEY & CO		249,888	250,000	
29250R-AU-0	ENBRIDGE ENERGY PARTNERS		11/18/2015	MORGAN STANLEY & CO		245,038	250,000	1,983
29273R-AQ-2	ENERGY TRANSFER PARTNERS		10/28/2015	UBS WARBURG		250,825	250,000	3,286
38141G-RD-8	GOLDMAN SACHS GROUP INC		12/08/2015	FTN FINANCIAL SECURITIES CORP		255,843	250,000	3,499
40428H-PR-7	HSBC USA INC		02/26/2015	HSBC SECURITIES USA INC.		249,755	250,000	
406216-BF-7	HALLIBURTON CO		11/05/2015	CREDIT SUISSE FIRST BOSTON		249,488	250,000	
46625H-LW-8	JPMORGAN CHASE & CO		08/26/2015	BARCLAYS CAPITAL		251,235	250,000	1,299
565849-AN-6	MARATHON OIL CORP		06/01/2015	JP MORGAN SECURITIES INC.		249,458	250,000	
57636Q-AA-2	MASTERCARD INC		07/09/2015	KEY BANC CAPITAL MARKETS		251,840	250,000	1,431
582839-AJ-5	MEAD JOHNSON NUTRITION C		10/29/2015	CITIGROUP GLOBAL MARKETS		249,755	250,000	
59217G-BR-9	MET LIFE GLOB FUNDING I		11/23/2015	DEUTSCHE BANK		249,825	250,000	
655044-AK-1	NOBLE ENERGY INC		10/19/2015	MORGAN STANLEY & CO		252,500	250,000	6,680
69353R-ER-5	PNC FINANCIAL SERVICES		07/16/2015	JP MORGAN SECURITIES INC.		249,970	250,000	
713448-BH-0	PEPSICO INC		06/25/2015	WELLS FARGO FINANCIAL		274,161	250,000	1,007
74153W-CG-2	PRICOA GLOBAL FUNDING 1		11/17/2015	BARCLAYS CAPITAL		250,000	250,000	
74456Q-AX-4	PUB SVC ELEC & GAS		07/13/2015	WELLS FARGO FINANCIAL		263,467	250,000	3,670
845467-AJ-8	SOUTHWESTERN ENERGY CO		01/20/2015	BANK OF AMERICA		249,872	250,000	
904764-AQ-0	UNILEVER CAPITAL CORP		06/02/2015	US BANCORP		253,830	250,000	1,360
91324P-CM-2	UNITEDHEALTH GROUP INC		07/20/2015	JP MORGAN SECURITIES INC.		249,850	250,000	
94974B-GR-5	WELLS FARGO & COMPANY		11/30/2015	WELLS FARGO FINANCIAL		249,732	250,000	
046353-AF-5	ASTRAZENECA PLC	F	07/08/2015	RBC CAPITAL MARKETS		250,647	250,000	1,557
77578J-AA-6	ROLLS-ROYCE PLC	F	10/06/2015	BANK OF AMERICA		249,870	250,000	
82620K-AB-9	SIEMENS FINANCIERINGSMAT	F	06/24/2015	DEUTSCHE BANK		248,494	250,000	322
90261X-HH-8	UBS AG STAMFORD CT	F	07/15/2015	UBS WARBURG		249,932	250,000	1,425
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,518,412	8,500,000	37,965
8399997. Total - Bonds - Part 3						16,458,725	15,802,703	48,168
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						16,458,725	15,802,703	48,168

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		12/16/2015	VARIOUS	800.000	44,416		
018802-10-8	ALLIANT ENERGY CORP		12/16/2015	WEEDEN & CO	500.000	30,185		
025537-10-1	AMERICAN ELECTRIC POWER		12/16/2015	WEEDEN & CO	500.000	28,348		
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		12/16/2015	WEEDEN & CO	500.000	35,085		
166764-10-0	CHEVRON CORP		12/16/2015	WEEDEN & CO	300.000	27,996		
17275R-10-2	CISCO SYSTEMS INC		12/16/2015	WEEDEN & CO	1,100.000	29,755		
191216-10-0	COCA COLA COMPANY		12/16/2015	WEEDEN & CO	700.000	30,457		
20825C-10-4	CONOCOPHILLIPS		12/16/2015	WEEDEN & CO	400.000	20,176		
209115-10-4	CONSOLIDATED EDISON INC		12/16/2015	WEEDEN & CO	400.000	25,528		
22822V-10-1	CROWN CASTLE INTL CORP		12/16/2015	VARIOUS	2,700.000	225,961		
237194-10-5	DARDEN RESTAURANTS INC		12/16/2015	WEEDEN & CO	500.000	29,965		
25746U-10-9	DOMINION RESOURCES INC		12/16/2015	WEEDEN & CO	400.000	26,760		
26441C-20-4	DUKE ENERGY CORP		12/16/2015	WEEDEN & CO	400.000	27,896		
29364G-10-3	ENTERGY CORPORATION		12/16/2015	WEEDEN & CO	300.000	19,896		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		11/10/2015	SPINOFF	966.665	16,052		
369604-10-3	GENERAL ELECTRIC CO		12/16/2015	VARIOUS	5,200.000	145,882		
40434L-10-5	HP INC		11/10/2015	MORGAN STANLEY & CO	6,100.000	86,188		
46625H-10-0	JP MORGAN CHASE & COMPANY		12/16/2015	WEEDEN & CO	500.000	33,245		
478160-10-4	JOHNSON & JOHNSON		12/16/2015	WEEDEN & CO	200.000	20,890		
49456B-10-1	KINDER MORGAN INC		11/10/2015	MORGAN STANLEY & CO	4,600.000	117,268		
500754-10-6	KRAFT HEINZ COMPANY		12/16/2015	VARIOUS	3,300.000	164,246		
532457-10-8	LILLY (ELI) & COMPANY		12/16/2015	WEEDEN & CO	400.000	34,356		
539830-10-9	LOCKHEED MARTIN CORPORATION		12/16/2015	WEEDEN & CO	100.000	21,651		
580135-10-1	MCDONALDS CORP		12/16/2015	WEEDEN & CO	300.000	35,421		
58933Y-10-5	MERCK & CO INC		12/16/2015	VARIOUS	900.000	48,252		
594918-10-4	MICROSOFT CORP		12/16/2015	WEEDEN & CO	500.000	27,735		
69007J-10-6	OUTFRONT MEDIA INC		12/16/2015	VARIOUS	2,800.000	64,731		
69351T-10-6	PPL CORPORATION		12/16/2015	WEEDEN & CO	800.000	26,912		
713448-10-8	PEPSICO INC		12/16/2015	WEEDEN & CO	300.000	30,018		
717081-10-3	PFIZER INC		12/16/2015	WEEDEN & CO	900.000	29,124		
723484-10-1	PINNACLE WEST CAPITAL CORP		12/16/2015	WEEDEN & CO	400.000	25,176		
742718-10-9	PROCTER & GAMBLE CO/THE		12/16/2015	WEEDEN & CO	300.000	24,033		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		12/16/2015	WEEDEN & CO	700.000	26,439		
842587-10-7	SOUTHERN COMPANY		12/16/2015	WEEDEN & CO	500.000	22,890		
871829-10-7	SYSCO CORPORATION		12/16/2015	WEEDEN & CO	700.000	29,022		
92343V-10-4	VERIZON COMMUNICATIONS		12/16/2015	VARIOUS	1,300.000	59,946		
931142-10-3	WAL-MART STORES INC		12/16/2015	VARIOUS	3,000.000	200,283		
969457-10-0	WILLIAMS COMPANIES INC (THE)		12/16/2015	VARIOUS	4,200.000	199,734		
98389B-10-0	XCEL ENERGY INC		12/16/2015	WEEDEN & CO	900.000	32,558		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,124,476	XXX	
9799997. Total - Common Stocks - Part 3						2,124,476	XXX	
9799998. Total - Common Stocks - Part 5						9,708	XXX	
9799999. Total - Common Stocks						2,134,184	XXX	
9899999. Total - Preferred and Common Stocks						2,134,184	XXX	
9999999 - Totals						18,592,909	XXX	48,168

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2015	PAYDOWN		54,231	54,231	56,418	54,300		(69)		(69)		54,231				1,249	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2015	PAYDOWN		51,531	51,531	51,539	51,531						51,531				1,065	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2015	PAYDOWN		27,335	27,335	28,437	27,312		23		23		27,335				528	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03-34 PM		12/01/2015	PAYDOWN		15,432	15,432	15,926	15,447		(15)		(15)		15,432				355	04/20/2033
38373V-7A-2	GOVERNMENT NATL MTG ASSOC 02 75 LA		12/01/2015	PAYDOWN		16,719	16,719	17,283	16,774		(55)		(55)		16,719				400	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK		12/01/2015	PAYDOWN		10,347	10,347	10,631	10,394		(48)		(48)		10,347				244	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09-66 EJ		12/01/2015	PAYDOWN		13,567	13,567	14,148	13,643		(76)		(76)		13,567				290	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10-18 C		12/01/2015	PAYDOWN		116,617	116,617	122,375	117,944		(1,327)		(1,327)		116,617				3,524	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA		12/01/2015	PAYDOWN		12,706	12,706	13,144	12,754		(49)		(49)		12,706				279	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11-71 QE		12/01/2015	PAYDOWN		68,636	68,636	71,854	69,160		(523)		(523)		68,636				1,334	09/16/2040
912828-MZ-0	UNITED STATES TREASURY NOTES		04/30/2015	MATURITY		1,000,000	1,000,000	1,003,285	1,000,228		(228)		(228)		1,000,000				12,500	04/30/2015
0599999. Subtotal - Bonds - U.S. Governments						1,387,121	1,387,121	1,405,040	1,389,487		(2,367)		(2,367)		1,387,121				21,768	XXX
341426-05-6	FLORIDA ST BRD OF EDU		01/01/2015	PREREFUNDED		10,100	10,000	11,175	10,000		100		100		10,100				250	01/01/2016
341426-07-2	FLORIDA ST BRD OF EDU		01/01/2015	PREREFUNDED		242,400	240,000	268,198	240,000		2,400		2,400		242,400				6,000	01/01/2016
419780-S9-3	HAWAII ST		07/01/2015	PREREFUNDED		250,000	250,000	282,170	253,311		(3,311)		(3,311)		250,000				12,500	07/01/2016
677520-CB-2	OHIO ST		09/15/2015	MATURITY		250,000	250,000	283,585	253,101		(3,101)		(3,101)		250,000				13,750	09/15/2015
97705L-FX-0	WISCONSIN ST		05/01/2015	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	274,875	251,288		(1,288)		(1,288)		250,000				6,250	05/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,002,500	1,000,000	1,120,003	1,007,700		(5,200)		(5,200)		1,002,500				38,750	XXX
886100-QR-0	THURSTON CNTY WA		11/01/2015	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	274,553	252,352		(2,352)		(2,352)		250,000				12,500	11/01/2017
943700-BT-0	WAVERLY MI CMNTY SCH		05/01/2015	PREREFUNDED		250,000	250,000	267,035	250,765		(765)		(765)		250,000				6,250	05/01/2016
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						500,000	500,000	541,588	503,117		(3,117)		(3,117)		500,000				18,750	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2015	SINK FUND PAYMENT		31,199	31,199	31,082	31,190		9		9		31,199				493	02/01/2042
3128LX-C3-2	FEDERAL HOME LOAN MTG CORP #G01890		12/01/2015	PAYDOWN		36,809	36,809	38,563	37,054		(245)		(245)		36,809				917	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488		12/01/2015	PAYDOWN		55,540	55,540	56,772	55,615		(75)		(75)		55,540				1,040	04/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016		12/01/2015	PAYDOWN		10,810	10,810	11,019	10,830		(20)		(20)		10,810				278	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323		12/01/2015	PAYDOWN		17,436	17,436	17,948	17,495		(59)		(59)		17,436				426	09/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		12/01/2015	PAYDOWN		121,252	121,252	126,671	121,571		(319)		(319)		121,252				2,021	09/01/2042
31294K-YB-5	FEDERAL HOME LOAN MTG CORP #E01606		12/01/2015	PAYDOWN		23,047	23,047	23,414	23,079		(31)		(31)		23,047				533	04/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		12/01/2015	PAYDOWN		207,101	207,101	217,262	207,919		(818)		(818)		207,101				2,782	10/01/2027
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #G07104		12/01/2015	PAYDOWN		108,550	108,550	110,958	108,795		(245)		(245)		108,550				1,857	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #G07219		12/01/2015	PAYDOWN		59,595	59,595	60,917	59,679		(85)		(85)		59,595				1,453	04/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697		12/01/2015	PAYDOWN		17,846	17,846	18,537	17,885		(40)		(40)		17,846				341	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876		12/01/2015	PAYDOWN		28,421	28,421	29,856			(86)		(86)		28,421				558	01/01/2045
3136A7-GW-6	FANNIE MAE 12-67 KA		12/01/2015	PAYDOWN		33,326	33,326	35,096	33,519		(193)		(193)		33,326				627	05/25/2041
3136A7-QU-9	FANNIE MAE 12-86 CF		12/25/2015	PAYDOWN		28,940	28,940	28,977			5		5		28,940				47	04/25/2039
3136AD-EF-2	FANNIE MAE 13-36 AG		12/01/2015	PAYDOWN		22,307	22,307	22,767	22,353		(46)		(46)		22,307				385	12/25/2036
3136AJ-6B-7	FANNIE MAE 14-27 NV		12/01/2015	PAYDOWN		16,178	16,178	16,732	16,216		(38)		(38)		16,178				264	06/25/2027
3136AK-DG-5	FANNIE MAE 14-36 QB		12/01/2015	PAYDOWN		29,708	29,708	30,400	29,769		(61)		(61)		29,708				482	09/25/2033
3136AK-P4-9	FANNIE MAE 14-54 PN		12/01/2015	PAYDOWN		27,475	27,475	28,617	27,571		(95)		(95)		27,475				531	08/25/2043
3136AL-MX-6	FANNIE MAE 14-73 PJ		12/01/2015	PAYDOWN		34,155	34,155	35,281	34,262		(107)		(107)		34,155				547	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614		12/01/2015	PAYDOWN		16,729	16,729	17,040	16,762		(33)		(33)		16,729				435	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2015	PAYDOWN		21,984	21,984	21,695	21,951		33		33		21,984				549	04/01/2020
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P -KF03 A		12/25/2015	PAYDOWN		66,767	66,767	66,767	66,767						66,767				178	01/25/2021
3137BC-R6-7	FREDDIE MAC -4374 CE		12/01/2015	PAYDOWN		29,578	29,578	30,914	29,695		(117)		(117)		29,578				554	12/15/2043
3137BD-ZX-7	FHR 4387 KG		12/01/2015	PAYDOWN		100,217	100,217	105,823	101,477		(1,260)		(1,260)		100,217				1,680	02/15/2039
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642		12/01/2015	PAYDOWN		19,272	19,272	20,127			(6)		(6)		19,272				70	11/01/2027
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180		12/01/2015	PAYDOWN		99,573	99,573	106,885	100,170		(597)		(597)		99,573				2,530	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956		12/01/2015	PAYDOWN		11,110	11,110	11,552			(2)		(2)		11,110				82	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2015	PAYDOWN		19,842	19,842	20,890	19,844		(3)		(3)		19,842				305	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2015	PAYDOWN		42,795	42,795	44,059	42,874		(79)		(79)		42,795				806	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2015	PAYDOWN		94,827	94,827	98,324	94,954		(127)		(127)		94,827				1,614	02/01/2043
31393C-5R-0	FANNIE MAE 03-66 MB		12/01/2015	PAYDOWN		10,696	10,696	10,944	10,748		(52)		(52)		10,696				194	05/25/2023
31393R-TE-0	FREDDIE MAC -2631 DA		12/01/2015	PAYDOWN		10,286	10,286	10,196	10,274		12		12		10,286				195	06/15/2033
31394B-VF-8	FANNIE MAE 04-90 GA		08/01/2015	PAYDOWN		7,405	7,405	7,660	7,432		(27)		(27)		7,405				111	03/25/2034
31394K-L3-6	FREDDIE MAC -2682 TF		12/15/2015	PAYDOWN		16,018	16,018	16,143			(4)		(4)		16,018				28	10/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
31394R-Y6	FREDDIE MAC -2761 QB		12/01/2015	PAYDOWN		14,560	14,560	14,906	14,624		(64)		(64)		14,560				284	12/15/2033
31396Y-SH-6	FANNIE MAE 08-17 DP		12/01/2015	PAYDOWN		15,384	15,384	16,072	15,484		(99)		(99)		15,384				382	02/25/2038
31397C-V5-5	FREDDIE MAC -3239 EF		12/15/2015	PAYDOWN		30,742	30,742	30,794			(3)		(3)		30,742				41	11/15/2036
31398C-D4-7	FREDDIE MAC -3527 DA		12/01/2015	PAYDOWN		9,156	9,156	9,496	9,200		(43)		(43)		9,156				185	04/15/2029
31398J-AX-1	FREDDIE MAC -3558 JA		12/01/2015	PAYDOWN		11,137	11,137	11,415	11,207		(70)		(70)		11,137				223	12/15/2023
31398M-FS-0	FNR 2010-17 CA		07/01/2015	PAYDOWN		7,285	7,285	7,572	7,324		(39)		(39)		7,285				86	11/25/2023
31398M-Q9-0	FANNIE MAE 10-36 CA		12/01/2015	PAYDOWN		17,062	17,062	17,472	17,143		(81)		(81)		17,062				346	02/25/2028
31398P-RF-8	FANNIE MAE 10-40 DM		12/01/2015	PAYDOWN		20,996	20,996	21,455	21,097		(102)		(102)		20,996				446	03/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC		12/01/2015	PAYDOWN		28,604	28,604	29,940	28,744		(140)		(140)		28,604				539	08/25/2022
31398V-XU-5	FHR-3653 EL		12/01/2015	PAYDOWN		10,496	10,496	10,718	10,551		(55)		(55)		10,496				186	07/15/2024
31398V-YJ-9	FHR-3653 KN		12/01/2015	PAYDOWN		15,704	15,704	16,120	15,826		(122)		(122)		15,704				340	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238		12/01/2015	PAYDOWN		10,996	10,996	10,300	10,944		53		53		10,996				283	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525		12/01/2015	PAYDOWN		13,882	13,882	14,194	13,908		(27)		(27)		13,882				381	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413		12/01/2015	PAYDOWN		40,636	40,636	42,071	40,837		(201)		(201)		40,636				921	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367		12/01/2015	PAYDOWN		82,256	82,256	85,829	82,158		97		97		82,256				3,104	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675		12/01/2015	PAYDOWN		97,579	97,579	101,817	97,940		(362)		(362)		97,579				1,701	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117		12/01/2015	PAYDOWN		25,653	25,653	26,766	25,745		(93)		(93)		25,652				648	03/01/2025
373377-AL-4	GEORGIA ST ROAD & TOLLWAY AUTH		06/01/2015	MATURITY		250,000	250,000	272,765	251,329		(1,329)		(1,329)		250,000				6,250	06/01/2015
39465G-EF-3	GREENE CNTY OH SWR SYS REVENUE		12/01/2015	PREREFUNDED		250,000	250,000	270,595	252,406		(2,406)		(2,406)		250,000				12,500	12/01/2017
49151E-ZH-9	KENTUCKY ST PROPERTY & BLDGS C		08/01/2015	PREREFUNDED		250,000	250,000	272,788	251,596		(1,596)		(1,596)		250,000				12,500	08/01/2017
604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2015	SINK FUND PAYMENT		15,142	15,142	15,142	15,142						15,143				306	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		02/17/2015	SINK FUND PAYMENT		25,000	25,000	26,865	25,013		(13)		(13)		25,000				513	01/01/2031
650013-6R-1	NEW YORK ST THRUWAY AUTH		10/01/2015	PREREFUNDED		35,000	35,000	37,136	35,207		(207)		(207)		35,000				1,750	04/01/2018
650013-7B-5	NEW YORK ST THRUWAY AUTH		10/01/2015	SECURITY CALLED BY ISSUER at 100.000		215,000	215,000	228,119	216,270		(1,270)		(1,270)		215,000				10,750	04/01/2018
682001-BA-9	OMAHA NE PUBLIC PWR DIST		02/01/2015	PREREFUNDED		163,000	163,000	174,143	163,129		(129)		(129)		163,000				4,074	02/01/2018
682001-BG-6	OMAHA NE PUBLIC PWR DIST		02/01/2015	SECURITY CALLED BY ISSUER at 100.000		87,000	87,000	92,947	87,069		(69)		(69)		87,000				2,174	02/01/2018
709221-LJ-2	PENNSYLVANIA ST TURNPIKE COMMI		12/01/2015	MATURITY		250,000	250,000	273,565	252,857		(2,856)		(2,856)		250,000				12,500	12/01/2015
751073-FD-4	RALEIGH DURHAM NC ARPT AUTH AR		05/01/2015	MATURITY		250,000	250,000	266,639	250,809		(807)		(807)		250,000				6,250	05/01/2015
792072-CZ-1	SAINT LUCIE CNTY FL SALES TAX		10/01/2015	PREREFUNDED		250,000	250,000	268,665	251,660		(1,660)		(1,660)		250,000				12,500	10/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						3,969,064	3,969,064	4,196,194	3,852,969		(18,504)		(18,504)		3,969,064				117,076	XXX
02005B-AD-8	ALLY AUTO RECEIVABLES TRUST 12-5 A4		12/15/2015	PAYDOWN		35,967	35,967	36,004	35,984		(16)		(16)		35,967				297	01/16/2018
05531F-AG-8	BB&T CORPORATION		04/07/2015	MIZUHO SECURITIES		255,268	250,000	255,878	251,508		(364)		(364)		251,144		4,123	4,123	4,556	03/15/2016
05947U-M2-1	BANC OF AMERICA COMM MTG 05 2 A5		02/01/2015	PAYDOWN		130,587	130,587	128,128	130,363		224		224		130,587				962	07/10/2043
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA 06-T24 A4		12/01/2015	PAYDOWN		17,167	17,167	18,839	17,477		(310)		(310)		17,167				494	10/12/2041
115637-AK-6	BROWN-FORMAN CORPORATION		04/08/2015	MARKETAXESS		253,438	250,000	248,560	249,687		85		85		249,772		3,666	3,666	4,653	01/15/2016
12513X-AE-2	CITIGROUP/DEUTSCHE BK COMM MTG 06 CD2 A4		12/01/2015	PAYDOWN		250,000	250,000	242,900	248,405		1,595		1,595		250,000				10,902	01/15/2046
161571-BQ-6	CHASE ISSUANCE TRUST 07-A2 A2		04/23/2015	HSBC SECURITIES USA INC.		249,043	250,000	247,891	248,905		260		260		249,165		(122)	(122)	204	04/15/2019
161571-FH-2	CHASE ISSUANCE TRUST 12-A2 A2		04/23/2015	HSBC SECURITIES USA INC.		250,107	250,000	249,658	249,785		58		58		249,843		264	264	409	05/15/2019
161571-FT-6	CHASE ISSUANCE TRUST 12-A10 A10		04/23/2015	HSBC SECURITIES USA INC.		249,736	250,000	249,238	249,419		118		118		249,537		199	199	400	12/16/2019
172967-FD-8	CITIGROUP INC		04/07/2015	GOLDMAN SACHS		251,105	250,000	265,198	251,358		(975)		(975)		250,384		721	721	4,651	05/19/2015
191216-AM-2	COCA-COLA CO		03/30/2015	SECURITY CALLED BY ISSUER at 112.795		281,988	250,000	251,330	250,659		(35)		(35)		250,624		31,363	31,363	6,602	03/15/2019
26483E-AE-0	DUN & BRADSTREET CORP		11/15/2015	MATURITY		250,000	250,000	250,715	250,132		(132)		(132)		250,000				7,188	11/15/2015
302570-BC-9	FPL GROUP CAPITAL INC		12/15/2015	MATURITY		187,000	187,000	228,617	194,195		(7,195)		(7,195)		187,000				14,726	12/15/2015
36962G-4L-5	GENERAL ELEC CAP CORP		04/06/2015	KEY BANC CAPITAL MARKETS		251,678	250,000	255,078	250,588		(324)		(324)		250,264		1,413	1,413	2,431	06/29/2015
377372-AG-2	GLAXOSMITHKLINE CAP INC		04/07/2015	KEY BANC CAPITAL MARKETS		250,530	250,000	247,893	249,037		217		217		249,254		1,276	1,276	982	03/18/2016
466157-AC-8	JG WENTWORTH REC V LLC 01 AA A2		12/15/2015	PAYDOWN		48,466	48,466	48,361	48,360		107		107		48,466				1,666	08/15/2026
617451-CR-8	MORGAN STANLEY CAPITAL I 06 T21 A4		10/01/2015	PAYDOWN		250,000	250,000	251,365	250,000						250,000				8,629	10/12/2052
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		12/01/2015	PAYDOWN			3,483												113	12/25/2030
904764-AN-7	UNILEVER CAPITAL CORP		04/07/2015	WELLS FARGO FINANCIAL		250,075	250,000	249,152	249,756		116		116		249,871		204	204	780	07/30/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
80105N-AD-7	SANOFI	F	04/07/2015	BARCLAYS CAPITAL		255,074	250,000	261,492	255,336		(1,174)		(1,174)		254,164		913	913	3,481	03/29/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,967,229	3,922,670	3,986,297	3,930,954		(7,745)		(7,745)		3,923,209		44,020	44,020	74,126	XXX
8399997. Total - Bonds - Part 4						10,825,914	10,778,855	11,249,122	10,684,227		(36,933)		(36,933)		10,781,894		44,020	44,020	270,470	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						10,825,914	10,778,855	11,249,122	10,684,227		(36,933)		(36,933)		10,781,894		44,020	44,020	270,470	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
125896-10-0	CMS ENERGY CORP		10/14/2015	VARIOUS	5,800.000	199,578		135,127	201,550	(66,423)			(66,423)		135,127		64,451	64,451	2,871	
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	RETURN OF CAPITAL	0.000	16,052		16,052	16,052						16,052					
35086T-10-9	FOUR CORNERS PROPERTY TRUST		11/23/2015	CASH IN LIEU FRACTIONAL SHARES	0.665	13		11							11		2	2		
458140-10-0	INTEL CORP		03/25/2015	CLSA CALYON SECURITIES	1,400.000	41,890		29,382	50,806	(21,424)			(21,424)		29,382		12,508	12,508	336	
500754-10-6	KRAFT HEINZ COMPANY		10/27/2015	MORGAN STANLEY & CO	600.000	46,148		27,836							27,836		18,313	18,313	330	
500760-10-6	KRAFT FOODS GROUP		07/06/2015	MERGER	2,900.000	183,144		135,294	181,714	(46,420)			(46,420)		135,294		47,850	47,850	3,190	
532457-10-8	LILLY (ELI) & COMPANY		10/14/2015	SANFORD BERNSTEIN	400.000	31,824		19,016	27,596	(8,580)			(8,580)		19,016		12,808	12,808	600	
539830-10-9	LOCKHEED MARTIN CORPORATION		10/27/2015	VARIOUS	200.000	43,468		17,986	38,514	(20,528)			(20,528)		17,986		25,482	25,482	900	
594918-10-4	MICROSOFT CORP		10/27/2015	MORGAN STANLEY & CO	800.000	43,113		22,810	37,160	(14,350)			(14,350)		22,810		20,303	20,303	744	
69007J-10-6	OUTFRONT MEDIA INC		01/06/2015	CASH IN LIEU FRACTIONAL SHARES	0.871	23		23	23						23					
69331C-10-8	P G & E CORPORATION		11/10/2015	MORGAN STANLEY & CO	2,300.000	122,265		101,525	122,452	(20,927)			(20,927)		101,525		20,739	20,739	4,186	
69351T-10-6	PPL CORPORATION		06/02/2015	RETURN OF CAPITAL	0.000	9,708		9,709	9,709						9,708					
847560-10-9	SPECTRA ENERGY CORP		05/28/2015	VARIOUS	4,900.000	170,335		134,728	177,870	(43,142)			(43,142)		134,728		35,607	35,607	3,626	
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A	R	05/28/2015	VARIOUS	2,400.000	143,296		153,068	160,680	(7,612)			(7,612)		153,069		(9,773)	(9,773)	4,511	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,050,857	XXX	802,567	1,024,126	(249,406)			(249,406)		802,567		248,290	248,290	21,294	XXX
464286-67-3	ISHARES MSCI SINGAPORE		08/17/2015	CLSA CALYON SECURITIES	10,500.000	116,650		137,034	137,340	(306)			(306)		137,034		(20,384)	(20,384)	1,895	
9299999. Subtotal - Common Stocks - Mutual Funds						116,650	XXX	137,034	137,340	(306)			(306)		137,034		(20,384)	(20,384)	1,895	XXX
9799997. Total - Common Stocks - Part 4						1,167,507	XXX	939,601	1,161,466	(249,712)			(249,712)		939,601		227,906	227,906	23,189	XXX
9799998. Total - Common Stocks - Part 5						11,443	XXX	9,708							9,708		1,735	1,735		XXX
9799999. Total - Common Stocks						1,178,950	XXX	949,309	1,161,466	(249,712)			(249,712)		949,309		229,641	229,641	23,189	XXX
9899999. Total - Preferred and Common Stocks						1,178,950	XXX	949,309	1,161,466	(249,712)			(249,712)		949,309		229,641	229,641	23,189	XXX
9999999 - Totals						12,004,864	XXX	12,198,431	11,845,693	(249,712)	(36,933)		(286,645)		11,731,203		273,661	273,661	293,659	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
87422J-10-5	TALEN ENERGY CORP		06/02/2015	SPINOFF	06/26/2015	VARIOUS	612.039	9,708	11,443	9,708							1,735	1,735		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								9,708	11,443	9,708							1,735	1,735		
9799998. Total - Common Stocks								9,708	11,443	9,708							1,735	1,735		
9899999. Total - Preferred and Common Stocks								9,708	11,443	9,708							1,735	1,735		
9999999 - Totals								9,708	11,443	9,708							1,735	1,735		

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	2CIB1	NO		148,260,558	500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	2CIB1	NO		12,315,284	25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							160,575,842	XXX	XXX
160000-00-6	Centurion Financial Inc.		34-1115309	2CIB2	NO			500.000	100.0
99C003-34-2	Ohio United Agency Inc.		34-1026454	2CIB2	NO		25,046	223.000	100.0
99C001-80-9	United Premium Budget Service, Inc.		34-1018102	2CIB2	NO		1,002	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							26,048	XXX	XXX
1899999. Total Common Stocks							160,601,890	XXX	XXX
1999999 - Totals							160,601,890	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-50-0	FEDERATED TREASURY OBLIG FUND #68			12/01/2015	DIRECT	XXX	486,514						486,514	28		0.000	0.000	MON	1	
8899999. Subtotal - Exempt Money Market Mutual Funds							486,514					XXX	486,514	28		XXX	XXX	XXX	1	
9199999 - Totals							486,514					XXX	486,514	28		XXX	XXX	XXX	1	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, Ohio	SD		54		1	XXX
Fifth Third Bank	Cincinnati, Ohio			182			XXX
United Bank, N.A.	Bucyrus, Ohio			5,231		3,235,400	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	5,467		3,235,401	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	5,467		3,235,401	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash		XXX	XXX	5,467		3,235,901	XXX

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

1.	January	5,600,772	4.	April	5,695,221	7.	July	6,112,945	10.	October	6,726,507
2.	February	6,353,169	5.	May	6,528,576	8.	August	5,170,910	11.	November	4,685,779
3.	March	4,713,996	6.	June	4,849,791	9.	September	5,496,589	12.	December	3,235,901

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/29/2015	0.073	01/14/2016	2,099,945		13
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					2,099,945		13
0599999. Total - U.S. Government Bonds					2,099,945		13
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					2,099,945		13
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					2,099,945		13
8699999 - Total Cash Equivalents					2,099,945		13

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	BENEFIT OF ALL POLICYHOLDERS	504,135	545,805		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	BENEFIT OF ALL POLICYHOLDERS	1,273,948	1,273,875		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	BENEFIT OF VA POLICYHOLDERS			224,376	223,189
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,778,083	1,819,680	224,376	223,189
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24
Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Part 2, Part 3 and 4 31
Schedule H - Part 5 - Health Claims 32
Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11