



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

EVERGREEN NATIONAL INDEMNITY COMPANY

NAIC Group Code.....4765, 4765 (Current Period) (Prior Period)	NAIC Company Code..... 12750	Employer's ID Number..... 36-2467238
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 30, 1939	Commenced Business..... January 1, 1940	
Statutory Home Office	6140 PARKLAND BLVD, STE 321..... MAYFIELD HEIGHTS OH US 44124 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6140 PARKLAND BLVD, STE 321..... MAYFIELD HEIGHTS OH US..... 44124 440-229-3420 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)	
Mail Address	6140 PARKLAND BLVD, STE 321..... MAYFIELD HEIGHTS OH US 44124 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6140 PARKLAND BLVD, STE 321..... MAYFIELD HEIGHTS OH US 44124440-229-3403 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)	
Internet Web Site Address		
Statutory Statement Contact	DAVID ALAN CANZONE (Name) dcanzone@evergreen-national.com (E-Mail Address)	440-229-3403 (Area Code) (Telephone Number) (Extension) 440-229-3421 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MATTHEW TRACY TUCKER	PRESIDENT	2. DAVID ALAN CANZONE	CFO/TREASURER
3. WAN CHEN COLLIER	SECRETARY	4. ROBERT WILLARD SHEPARD	VICE PRESIDENT OF FINANCE

OTHER

DIRECTORS OR TRUSTEES

CHARLES KYLE SLATERY	MATTHEW TRACY TUCKER	ROBERT WILLARD SHEPARD	JAMES DONALD LACKIE
DAVID ALAN CANZONE	EMMEL BERNHARDT GOLDEN III #		

State of..... Ohio
County of..... Cuyahoga

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

(Signature) MATTHEW TRACY TUCKER	(Signature) DAVID ALAN CANZONE	(Signature) WAN CHEN COLLIER
1. (Printed Name) PRESIDENT	2. (Printed Name) CFO/TREASURER	3. (Printed Name) SECRETARY
(Title)	(Title)	(Title)
Subscribed and sworn to before me This _____ day of _____ 2016	a. Is this an original filing? b. If no	Yes [X] No [] 1. State the amendment number _____ 2. Date filed _____ 3. Number of pages attached _____

EVERGREEN NATIONAL INDEMNITY COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	3,495,544	8.5	3,495,544		3,495,544	8.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	821,828	2.0	821,828		821,828	2.0
1.43 Revenue and assessment obligations.....	4,769,181	11.6	4,769,181		4,769,181	11.6
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	13,967	0.0	13,967		13,967	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	7,239,270	17.6	7,239,270		7,239,270	17.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,984,561	4.8	1,984,561		1,984,561	4.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	631,200	1.5	631,200		631,200	1.5
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	4,966,395	12.1	4,966,395		4,966,395	12.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	7,447,836	18.1	7,447,836		7,447,836	18.1
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	830,870	2.0	830,870		830,870	2.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	19,770	0.0	19,770		19,770	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	5,975,062	14.6	5,975,062		5,975,062	14.6
11. Other invested assets.....	2,857,205	7.0	2,857,205		2,857,205	7.0
12. Total invested assets.....	41,052,688	100.0	41,052,688	0	41,052,688	100.0

EVERGREEN NATIONAL INDEMNITY COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
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.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		840,736
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).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		9,866
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		830,870
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		830,870
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		830,870

EVERGREEN NATIONAL INDEMNITY COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,554,997
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).....	181,857	181,857
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(146,144)	
5.2	Totals, Part 3, Column 9.....		(146,144)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		(266,496)
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,857,205
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,857,205

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		33,774,702
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		9,887,892
3.	Accrual of discount.....		57,089
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(533,254)	
4.2	Part 2, Section 1, Column 15.....	(64,787)	
4.3	Part 2, Section 2, Column 13.....	(2,303,192)	
4.4	Part 4, Column 11.....	81,465	(2,819,768)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(385,999)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		9,068,963
7.	Deduct amortization of premium.....		75,172
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.....		0
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.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		31,369,781
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		31,369,781

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	3,509,511	3,605,995	3,477,110	3,559,221
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	3,509,511	3,605,995	3,477,110	3,559,221
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	821,828	864,894	795,575	2,005,000
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.....	4,769,181	4,865,629	4,828,274	4,680,000
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	7,239,270	7,155,014	7,661,170	7,620,582
	9. Canada.....				
	10. Other Countries.....	1,984,561	1,928,168	2,267,437	2,484,467
	11. Totals.....	9,223,830	9,083,181	9,928,606	10,105,049
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	18,324,350	18,419,698	19,029,566	20,349,270
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	4,512,915	4,557,515	4,592,253	
	15. Canada.....				
	16. Other Countries.....	453,480	460,280	455,640	
	17. Totals.....	4,966,395	5,017,795	5,047,893	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	4,966,395	5,017,795	5,047,893	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	6,574,316	6,574,316	8,454,171	
	21. Canada.....				
	22. Other Countries.....	1,504,720	1,504,720	1,883,166	
	23. Totals.....	8,079,036	8,079,036	10,337,337	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	8,079,036	8,079,036	10,337,337	
	26. Total Stocks.....	13,045,431	13,096,831	15,385,229	
	27. Total Bonds and Stocks...	31,369,781	31,516,529	34,414,795	

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

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 NAIC 1.....	17,423	1,456,366	2,047,159			3,520,948	17.4	4,616,947	21.4	3,520,948	
	1.2 NAIC 2.....						0	0.0		0.0		
	1.3 NAIC 3.....						0	0.0		0.0		
	1.4 NAIC 4.....						0	0.0		0.0		
	1.5 NAIC 5.....						0	0.0		0.0		
	1.6 NAIC 6.....						0	0.0		0.0		
	1.7 Totals.....	17,423	1,456,366	2,047,159	0	0	3,520,948	17.4	4,616,947	21.4	3,520,948	0
	2. All Other Governments											
	2.1 NAIC 1.....						0	0.0		0.0		
	2.2 NAIC 2.....						0	0.0		0.0		
	2.3 NAIC 3.....						0	0.0		0.0		
	2.4 NAIC 4.....						0	0.0		0.0		
	2.5 NAIC 5.....						0	0.0		0.0		
	2.6 NAIC 6.....						0	0.0		0.0		
	2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....						0	0.0	281,179	1.3		
	3.2 NAIC 2.....						0	0.0		0.0		
	3.3 NAIC 3.....						0	0.0		0.0		
	3.4 NAIC 4.....						0	0.0		0.0		
	3.5 NAIC 5.....						0	0.0		0.0		
	3.6 NAIC 6.....						0	0.0		0.0		
	3.7 Totals.....	0	0	0	0	0	0	0.0	281,179	1.3	0	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....				515,307	306,521	821,828	4.1	1,355,357	6.3	821,828	
	4.2 NAIC 2.....						0	0.0		0.0		
	4.3 NAIC 3.....						0	0.0		0.0		
	4.4 NAIC 4.....						0	0.0		0.0		
	4.5 NAIC 5.....						0	0.0		0.0		
	4.6 NAIC 6.....						0	0.0		0.0		
	4.7 Totals.....	0	0	0	515,307	306,521	821,828	4.1	1,355,357	6.3	821,828	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	99,231	571,248	3,151,116	480,000		4,301,596	21.2	3,687,502	17.1	4,301,596	
	5.2 NAIC 2.....						0	0.0		0.0		
	5.3 NAIC 3.....						0	0.0	93,109	0.4		
	5.4 NAIC 4.....						0	0.0		0.0		
	5.5 NAIC 5.....		400,000				400,000	2.0		0.0		400,000
	5.6 NAIC 6.....			67,585			67,585	0.3		0.0	67,585	
	5.7 Totals.....	99,231	971,248	3,218,701	480,000	0	4,769,181	23.5	3,780,612	17.5	4,369,181	400,000

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	2,311,272	382,426	597,421	245,345		3,536,464	17.5	3,509,797	16.2	2,851,600	684,864
6.2 NAIC 2.....		1,329,734	556,257		1,224,932	3,110,923	15.4	3,675,478	17.0	2,614,624	496,299
6.3 NAIC 3.....		905,678			1,443,930	2,349,608	11.6	1,973,286	9.1	2,349,608	
6.4 NAIC 4.....		822,500				822,500	4.1	1,397,190	6.5	822,500	
6.5 NAIC 5.....		1,141,600	186,000			1,327,600	6.6	673,750	3.1	848,750	478,850
6.6 NAIC 6.....						0	0.0	360,625	1.7		
6.7 Totals.....	2,311,272	4,581,938	1,339,678	245,345	2,668,862	11,147,095	55.0	11,590,126	53.6	9,487,082	1,660,014
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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	2	3	4	5	6	7	8	9	10	11
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....2,427,927	2,410,040	5,795,697	1,240,652	306,521	12,180,836	60.1	XXX.....	XXX.....	11,495,972	684,864
9.2	NAIC 2.....	(d).....0	1,329,734	556,257	0	1,224,932	3,110,923	15.4	XXX.....	XXX.....	2,614,624	496,299
9.3	NAIC 3.....	(d).....0	905,678	0	0	1,443,930	2,349,608	11.6	XXX.....	XXX.....	2,349,608	0
9.4	NAIC 4.....	(d).....0	822,500	0	0	0	822,500	4.1	XXX.....	XXX.....	822,500	0
9.5	NAIC 5.....	(d).....0	1,541,600	186,000	0	0	(c).....1,727,600	8.5	XXX.....	XXX.....	848,750	878,850
9.6	NAIC 6.....	(d).....0	0	67,585	0	0	(c).....67,585	0.3	XXX.....	XXX.....	67,585	0
9.7	Totals.....	2,427,927	7,009,552	6,605,539	1,240,652	2,975,383	(b).....20,259,052	100.0	XXX.....	XXX.....	18,199,039	2,060,014
9.8	Line 9.7 as a % of Col. 6.....	12.0	34.6	32.6	6.1	14.7	100.0	XXX.....	XXX.....	XXX.....	89.8	10.2
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	2,821,157	1,798,939	7,522,222	1,015,330	293,134	XXX.....	XXX.....	13,450,782	62.2	13,450,782	.....
10.2	NAIC 2.....	.....	.....1,163,087	564,947	.....	.....1,947,444	XXX.....	XXX.....	3,675,478	17.0	3,179,582	495,896
10.3	NAIC 3.....	.....	.....1,004,526	93,109	.....	.....968,760	XXX.....	XXX.....	2,066,395	9.6	2,066,395	.....
10.4	NAIC 4.....	.....	.....913,690	482,500	.....	.....1,000	XXX.....	XXX.....	1,397,190	6.5	984,690	412,500
10.5	NAIC 5.....	.....	.....447,500	226,250	.....	.....	.....XXX.....	XXX.....	(c).....673,750	3.1	447,500	226,250
10.6	NAIC 6.....	72,849	264,269	23,507	.....	.....	.....XXX.....	XXX.....	(c).....360,625	1.7	360,625	.....
10.7	Totals.....	2,894,005	5,592,010	8,912,536	1,015,330	3,210,339	XXX.....	XXX.....	(b).....21,624,221	100.0	20,489,574	1,134,646
10.8	Line 10.7 as a % of Col. 8.....	13.4	25.9	41.2	4.7	14.8	XXX.....	XXX.....	100.0	XXX.....	94.8	5.2
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	2,331,704	2,136,724	5,618,878	1,102,144	306,521	11,495,972	56.7	13,450,782	62.2	11,495,972	XXX.....
11.2	NAIC 2.....	.....	.....1,329,734	556,257	.....	.....728,633	2,614,624	12.9	3,179,582	14.7	2,614,624	XXX.....
11.3	NAIC 3.....	.....	.....905,678	.....	.....	.....1,443,930	2,349,608	11.6	2,066,395	9.6	2,349,608	XXX.....
11.4	NAIC 4.....	.....	.....822,500	.....	.....	.....	.....822,500	4.1	984,690	4.6	822,500	XXX.....
11.5	NAIC 5.....	.....	.....848,750	.....	.....	.....	.....848,750	4.2	447,500	2.1	848,750	XXX.....
11.6	NAIC 6.....	.....	.....	.....67,585	.....	.....	.....67,585	0.3	360,625	1.7	67,585	XXX.....
11.7	Totals.....	2,331,704	6,043,386	6,242,720	1,102,144	2,479,084	18,199,039	89.8	20,489,574	94.8	18,199,039	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	12.8	33.2	34.3	6.1	13.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	11.5	29.8	30.8	5.4	12.2	89.8	XXX.....	XXX.....	XXX.....	89.8	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	96,223	273,316	176,818	138,508	.....	.....684,864	3.4	0	0.0	XXX.....	684,864
12.2	NAIC 2.....	.....	.....	.....	.....	.....496,299	496,299	2.4	495,896	2.3	XXX.....	496,299
12.3	NAIC 3.....	.....	.....	.....	.....	.....0	0	0.0	0	0.0	XXX.....	0
12.4	NAIC 4.....	.....	.....	.....	.....	.....0	0	0.0	412,500	1.9	XXX.....	0
12.5	NAIC 5.....	.....	.....692,850	186,000	.....	.....	.....878,850	4.3	226,250	1.0	XXX.....	878,850
12.6	NAIC 6.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	96,223	966,166	362,818	138,508	496,299	2,060,014	10.2	1,134,646	5.2	XXX.....	2,060,014
12.8	Line 12.7 as a % of Col. 6.....	4.7	46.9	17.6	6.7	24.1	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.5	4.8	1.8	0.7	2.4	10.2	XXX.....	XXX.....	XXX.....	XXX.....	10.2

(a) Includes \$.....2,060,014 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....308,338 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 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.....	11,437	1,448,385	2,047,159			3,506,981	17.3	4,595,888	21.3	3,506,981	
1.2	Residential Mortgage-Backed Securities.....	5,986	7,981				13,967	0.1	21,059	0.1	13,967	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	17,423	1,456,366	2,047,159	0	0	3,520,948	17.4	4,616,947	21.4	3,520,948	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....						0	0.0	281,179	1.3		
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	0	0	0	0	0	0.0	281,179	1.3	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....				515,307	306,521	821,828	4.1	1,355,357	6.3	821,828	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	0	0	515,307	306,521	821,828	4.1	1,355,357	6.3	821,828	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	99,231	971,248	3,218,701	480,000		4,769,181	23.5	3,780,612	17.5	4,369,181	400,000
5.2	Residential Mortgage-Backed Securities.....						0	0.0	0	0.0		
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	99,231	971,248	3,218,701	480,000	0	4,769,181	23.5	3,780,612	17.5	4,369,181	400,000
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	2,250,413	4,450,077	1,339,678	245,345	2,668,862	10,954,375	54.1	11,229,501	51.9	9,487,082	1,467,293
6.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....	60,859	131,861				192,720	1.0	360,625	1.7		192,720
6.5	Totals.....	2,311,272	4,581,938	1,339,678	245,345	2,668,862	11,147,095	55.0	11,590,126	53.6	9,487,082	1,660,014
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	2,361,082	6,869,710	6,605,539	1,240,652	2,975,383	20,052,365	99.0	XXX	XXX	18,185,072	1,867,293
9.2 Residential Mortgage-Backed Securities.....	5,986	7,981	0	0	0	13,967	0.1	XXX	XXX	13,967	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	60,859	131,861	0	0	0	192,720	1.0	XXX	XXX	0	192,720
9.5 Totals.....	2,427,927	7,009,552	6,605,539	1,240,652	2,975,383	20,259,052	100.0	XXX	XXX	18,199,039	2,060,014
9.6 Line 9.5 as a % of Col. 6.....	12.0	34.6	32.6	6.1	14.7	100.0	XXX	XXX	XXX	89.8	10.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	2,813,943	5,316,812	8,886,112	1,015,330	3,210,339	XXX	XXX	21,242,537	98.2	20,107,890	1,134,646
10.2 Residential Mortgage-Backed Securities.....	7,214	10,929	2,916			XXX	XXX	21,059	0.1	21,059	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....	72,849	264,269	23,507			XXX	XXX	360,625	1.7	360,625	
10.5 Totals.....	2,894,005	5,592,010	8,912,536	1,015,330	3,210,339	XXX	XXX	21,624,221	100.0	20,489,574	1,134,646
10.6 Line 10.5 as a % of Col. 8.....	13.4	25.9	41.2	4.7	14.8	XXX	XXX	100.0	XXX	94.8	5.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	2,325,718	6,035,405	6,242,720	1,102,144	2,479,084	18,185,072	89.8	20,107,890	93.0	18,185,072	XXX
11.2 Residential Mortgage-Backed Securities.....	5,986	7,981				13,967	0.1	21,059	0.1	13,967	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	360,625	1.7	0	XXX
11.5 Totals.....	2,331,704	6,043,386	6,242,720	1,102,144	2,479,084	18,199,039	89.8	20,489,574	94.8	18,199,039	XXX
11.6 Line 11.5 as a % of Col. 6.....	12.8	33.2	34.3	6.1	13.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	11.5	29.8	30.8	5.4	12.2	89.8	XXX	XXX	XXX	89.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	35,364	834,305	362,818	138,508	496,299	1,867,293	9.2	1,134,646	5.2	XXX	1,867,293
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	60,859	131,861				192,720	1.0	0	0.0	XXX	192,720
12.5 Totals.....	96,223	966,166	362,818	138,508	496,299	2,060,014	10.2	1,134,646	5.2	XXX	2,060,014
12.6 Line 12.5 as a % of Col. 6.....	4.7	46.9	17.6	6.7	24.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.5	4.8	1.8	0.7	2.4	10.2	XXX	XXX	XXX	XXX	10.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	1,696,611	1,696,611			
2. Cost of short-term investments acquired.....	7,248,724	7,248,724			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	7,010,633	7,010,633			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,934,702	1,934,702	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,934,702	1,934,702	0	0	0

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

\$110

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
001-0260.....		Twinsburg.....	OH.....	.....	01/29/2013	7.500	830,870	.....	.....	.....	.....	.....	.....1,600,000	12/10/2012
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....							830,870	0	0	0	0	0	1,600,000	XXX
0899999. Total - Mortgages in Good Standing.....							830,870	0	0	0	0	0	1,600,000	XXX
3399999. Totals.....							830,870	0	0	0	0	0	1,600,000	XXX

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
001-0260.....	Twinsburg.....	OH...	.....	01/29/2013	.....	840,736	.....	.....	.....	.....	.....0	.....	.....	9,866	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						840,736	0	0	0	0	0	0	0	9,866	0	0	0
0599999. Total Mortgages.....						840,736	0	0	0	0	0	0	0	9,866	0	0	0

SCHEDULE BA - PART 1

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

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																					
50182B	AP	5	LCMPRT-5-SN.....	.....	.....	.....	LCM V Ltd.....	5*	11/14/2014	.....	.....110,760	25,000	25,000	(85,760)	.....	.....	.....	.....	.....	.....	.....
G1733P	AB	5	ABS - NYLIMF-061-SS.....	.....	.....	.....	NYLJM Flatiron CLO 2006-1 Ltd.....	5*	11/17/2014	.....	.....170,384	110,000	110,000	(60,384)	.....	.....	.....	.....	.....	.....	.....
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....											281,144	135,000	135,000	(146,144)	0	0	0	0	0	0	XXX
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																					
000000	00	0	Oculina Senior Debenture.....	.....	.....	.....	Oculina Bank Corp.....	.....	05/13/2013	.....	.....500,000	500,000	500,000	.....	.....	.....	.....	.....	.....37,500	.....	.....
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....											500,000	500,000	500,000	0	0	0	0	0	37,500	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	Compound Capital Investment Fund, LP.....	.....	.....	.....	Compound Capital Investment Fund, LP.....	.....	11/01/2014	.....	.....1,000,000	806,915	1,000,000	.....	.....	.....	.....	.....	.....	.....	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											1,000,000	806,915	1,000,000	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000	00	0	ESO Venture Fund II, LP.....	.....	.....	.....	ESO GP II, LLC.....	.....	10/08/2014	.....	.....200,000	217,022	200,000	.....	.....	.....	.....	.....	.....2,627	.....	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											200,000	217,022	200,000	0	0	0	0	0	2,627	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																					
000000	00	0	NFC Hotel Investors, LLC.....	.....	.....	.....	NFC Hotel Investors, LLC.....	.....	09/05/2014	.....	.....22,205	2,221	22,205	.....	.....	.....	.....	.....	.....	.....	.....
000000	00	0	NFC Insurance Partners, LLC.....	.....	.....	.....	NFC Insurance Partners, LLC.....	.....	09/01/2014	.....	.....1,000,000	1,114,348	1,000,000	.....	.....	.....	.....	.....	.....	.....	.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....											1,022,205	1,116,569	1,022,205	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....											1,981,144	1,658,937	1,835,000	(146,144)	0	0	0	0	40,127	0	XXX
4599999. Subtotal - Affiliated.....											1,022,205	1,116,569	1,022,205	0	0	0	0	0	0	XXX	
4699999. Totals.....											3,003,350	2,775,506	2,857,205	(146,144)	0	0	0	0	40,127	0	XXX

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	ESO Venture Fund II, LP.....				ESO Venture Fund II, LP.....	12/30/2015			160,000			
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									0	160,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
000000 00 0	NFC Hotel Investors, LLC.....				NFC Hotel Investors, LLC.....	10/28/2015			21,857			
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									0	21,857	0	XXX
4499999. Subtotal - Unaffiliated.....									0	160,000	0	XXX
4599999. Subtotal - Affiliated.....									0	21,857	0	XXX
4699999. Totals.....									0	181,857	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																				
50182B	AP	5	LCMPRT-5-SN.....		LCM V Ltd.....	11/14/2014	12/01/2015						0		(110,760)	(110,760)			0	
G1733P	AB	5	ABS - NYLIMF-061-SS.....		NYLIM Flatiron CLO 2006-1 Ltd.....	11/17/2014	12/01/2015						0		(170,384)	(170,384)			0	
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....0.....0.....0.....0.....0.....0.....(281,144).....(281,144).....0.....0.....0																				
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
000000	00	0	NFC Hotel Investors, LLC.....		NFC Hotel Investors, LLC.....	09/05/2014	06/02/2015						0		14,649	14,649			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....0.....0.....0.....0.....0.....0.....14,649.....14,649.....0.....0.....0																				
4499999. Subtotal - Unaffiliated.....0.....0.....0.....0.....0.....0.....(281,144).....(281,144).....0.....0.....0																				
4599999. Subtotal - Affiliated.....0.....0.....0.....0.....0.....0.....14,649.....14,649.....0.....0.....0																				
4699999. Totals.....0.....0.....0.....0.....0.....0.....(266,496).....(266,496).....0.....0.....0																				

SCHEDULE D - PART 1

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

1	2					6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
							3	4	5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)													Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912828	KQ	2				1		324,542	105.547	358,860	340,000	334,109		1,616		3.125	3.676	MN	1,372	12,266	06/24/2009	05/15/2019
912828	PC	8				1		473,928	103.946	519,730	500,000	486,181		2,578		2.625	3.243	MN	1,695	13,125	12/09/2010	11/15/2020
912828	UN	8				1		896,418	99.454	895,086	900,000	897,370		340		2.000	2.044	FA	6,799	18,000	03/08/2013	02/15/2023
912828	UR	9				1		625,671	99.180	624,834	630,000	628,094		868		0.750	0.892	FA	1,597	4,725	03/08/2013	02/28/2018
912828	VB	3				1		408,400	97.454	414,180	425,000	412,320		1,568		1.750	2.191	MN	960	7,438	06/18/2013	05/15/2023
912828	VS	6				1		240,694	102.633	256,583	250,000	242,631		851		2.500	2.934	FA	2,361	6,250	09/06/2013	08/15/2023
912828	WE	6				1		493,713	104.391	521,955	500,000	494,839		576		2.750	2.898	MN	1,775	13,750	01/15/2014	11/15/2023
0199999	U.S. Government - Issuer Obligations							3,463,366	XXX	3,591,227	3,545,000	3,495,544	0	8,395	0	XXX	XXX	XXX	16,559	75,553	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
38374B	LQ	4			2	1		13,743	103.844	14,768	14,221	13,967		(3)		3.500	4.258	MON	41	515	10/02/2003	07/16/2033
0299999	U.S. Government - Residential Mortgage-Backed Securities							13,743	XXX	14,768	14,221	13,967	0	(3)	0	XXX	XXX	XXX	41	515	XXX	XXX
0599999	Total - U.S. Government							3,477,110	XXX	3,605,995	3,559,221	3,509,511	0	8,392	0	XXX	XXX	XXX	16,600	76,068	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
521841	FT	8			1	1FE		291,611	39.951	321,606	805,000	306,521		13,387			4.516	N/A			11/14/2014	08/15/2037
521841	GU	4			1	1FE		503,964	45.274	543,288	1,200,000	515,307		11,343			4.355	N/A			06/09/2015	08/15/2035
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							795,575	XXX	864,894	2,005,000	821,828	0	24,730	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							795,575	XXX	864,894	2,005,000	821,828	0	24,730	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
13080S	GJ	7			1	5*		400,000	104.742	418,968	400,000	400,000				12.000	12.005	JJ	24,000	16,667	02/18/2015	01/01/2039
187145	DB	0			1	1FE		568,045	114.113	570,565	500,000	560,894		(6,005)		5.000	3.361	FA	9,444	20,347	09/19/2014	08/15/2039
232263	GV	9				1FE		247,563	105.958	264,895	250,000	248,934		254		5.000	5.122	JD	1,042	12,500	12/14/2010	12/01/2019
60636Y	EM	9			1	1FE		446,435	104.986	440,941	420,000	441,851		(3,921)		4.750	3.604	JD	9,975	19,950	10/23/2014	07/01/2042
64577B	KH	6				1FE		550,910	103.854	576,390	555,000	551,015		105		4.000	4.101	JD	987	6,475	08/28/2015	06/15/2024
745181	N5	2			1	1FE		322,800	100.100	320,320	320,000	322,314		(451)		4.950	4.770	JJ	7,920	15,840	11/14/2014	07/01/2026
745190	2B	3			1	1FE		330,330	98.838	326,165	330,000	330,000		(330)		5.000	3.856	JJ	8,250	8,250	03/03/2015	07/01/2032
745220	KU	6			1	1FE		99,114	100.159	100,159	100,000	99,231		82		5.000	5.125	JJ	2,500	5,000	08/14/2014	07/01/2023
745277	QR	7			1	1FE		151,425	99.739	149,609	150,000	150,000		(1,325)		5.000	3.451	FA	3,125	7,500	12/10/2014	08/01/2030
745277	SG	9			1	1FE		508,445	102.349	511,745	500,000	507,553		(787)		5.250	5.008	FA	10,938	26,250	10/27/2014	08/01/2023
74529J	NN	1				6FE		92,850	67.585	67,585	100,000	67,585		(26,400)		5.000	6.294	FA	2,083	5,000	09/09/2014	08/01/2021
79626P	AC	6			13	1FE		504,205	102.597	512,985	500,000	503,753		(362)		3.500	3.400	AO	4,375	17,500	09/29/2014	04/01/2043
821697	H7	7			1	1Z		308,694	102.117	311,457	305,000	308,338		(331)		5.375	5.200	MS	5,465	16,394	11/19/2014	09/01/2041
914719	QV	4				1FE		297,460	117.538	293,845	250,000	277,713		(4,843)		5.000	2.719	AO	3,125	12,500	09/15/2011	04/01/2021
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							4,828,275	XXX	4,865,629	4,680,000	4,769,181	(26,400)	(17,038)	0	XXX	XXX	XXX	93,228	190,173	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							4,828,275	XXX	4,865,629	4,680,000	4,769,181	(26,400)	(17,038)	0	XXX	XXX	XXX	93,228	190,173	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
04622D	AA	9			R	13	2FE	234,375	71.521	178,803	250,000	234,734		299		6.400	6.831	JD	711	16,000	10/16/2014	12/15/2066
060505	EG	5				1	3FE	501,875	98.750	493,750	500,000	493,750		11,929	(369)	5.125	5.034	JD	997	25,625	08/27/2014	12/29/2049
14040H	BH	7				1	3FE	401,000	100.149	400,596	400,000	400,596		(394)	(10)	5.550	5.486	JD	1,850	12,148	09/11/2015	12/29/2049
262049	AA	7			R	1	5FE	471,250	58.570	292,850	500,000	292,850		(128,789)	9,139	6.500	8.760	AO	8,125	32,500	10/21/2014	10/01/2017
26780T	AA	5			R		4	501,250	78.500	392,500	500,000	392,500		(108,472)	(218)	6.250	6.193	JAJO	5,295	31,250	09/26/2014	10/30/2019
316773	CR	9				1	3FE	498,750	92.411	462,055	500,000	462,055		(24,529)	14	4.900	4.915	MS	6,193	24,500	08/12/2014	12/29/2049
369604	BN	2				1	1FE	286,750	101.065	299,228	296,075	284,215		8		4.100	4.326	JD	540	406	04/13/2015	12/29/2049

SCHEDULE D - PART 1

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

1		2		3		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
370ESC	BB 0	GENERAL MOTORS CORP NT 7.2 % 11, RATE: 7 .....		.....	..	.....4Z.....	1,000	.....	.....100,000	.....	.....	.....(1,000)	.....	.....	.....	.....	.....	N/A.....	.....	.....	12/31/2013	06/01/2020
38148B	AA 6	GOLDMAN SACHS GROUP INC.....		.....	..	.....1.....3FE.....	506,875	..101.070	505,350	500,000	505,082	678	(1,347)	.....	.....	.....5.700	5.365	MN.....	4,038	28,500	08/12/2014	12/29/2049
46625H	HA 1	JPMORGAN CHASE & CO.....		.....	..	.....13.....2FE.....	558,125	..102.028	510,140	500,000	536,870	.....	.....(15,833)	.....	.....	.....7.900	4.526	AO.....	6,693	39,500	08/26/2014	04/29/2049
48127F	AA 1	JPMORGAN CHASE & CO.....		.....	..	.....1.....2FE.....	493,750	..98.750	493,750	500,000	493,899	.....	.....67	.....	.....	.....5.000	5.076	JJ.....	12,500	26,528	08/12/2014	12/29/2049
59156R	BP 2	METLIFE INC.....		.....	..	.....1.....2FE.....	251,563	..101.750	254,375	250,000	251,409	.....	.....(154)	.....	.....	.....5.250	5.107	JD.....	583	7,073	05/29/2015	12/29/2049
609453	AG 0	MONITRONICS INTERNATIONAL INC.....		.....	..	.....1.....5FE.....	472,500	...78.500	392,500	500,000	392,500	(84,001)	4,001	.....	.....	.....9.125	...10.526	AO.....	11,406	45,625	01/28/2015	04/01/2020
61761J	QK 8	MORGAN STANLEY.....		.....	..	.....1.....3FE.....	498,750	...97.625	488,125	500,000	488,125	(10,666)	15	.....	.....	.....5.450	5.466	JJ.....	12,565	27,250	08/12/2014	12/29/2049
693475	AK 1	PNC FINANCIAL SERVICES GROUP INC.....		.....	..	.....13.....2FE.....	567,500	..106.425	532,125	500,000	556,257	.....	.....(8,690)	.....	.....	.....6.750	...4.451	FA.....	14,063	33,750	09/08/2014	07/29/2049
69350J	AA 7	PNC PREFERRED FUNDING TRUST I.....		.....	..	.....13.....2FE.....	495,850	...90.923	463,707	510,000	496,299	.....	.....403	.....	.....	.....2.162	2.308	MJSD.....	521	9,998	11/26/2014	03/29/2049
708160	CA 2	JC PENNEY CORP INC.....		.....	..	.....5FE.....	500,000	...91.250	456,250	500,000	456,250	8.750	.....	.....	.....	.....8.125	8.122	AO.....	10,156	42,431	09/23/2014	10/01/2019
76009N	AH 3	RENT-A-CENTER INC.....		.....	..	.....1.....4FE.....	492,500	...86.000	430,000	500,000	430,000	(53,525)	1,025	.....	.....	.....6.625	6.926	MN.....	4,233	33,125	09/15/2014	11/15/2020
90390K	AA 2	CDO - USCFDG-2-A1.....		.....	R	23.....1FE.....	491,787	...84.355	505,603	599,375	492,144	.....	.....357	.....	.....	.....0.889	2.093	FMAN.....	888	.....	12/07/2015	08/01/2034
949746	PM 7	WELLS FARGO & CO.....		.....	..	.....13.....2FE.....	566,875	..104.511	522,555	500,000	541,455	.....	.....(18,820)	.....	.....	.....7.980	4.010	MS.....	11,748	39,900	08/21/2014	03/29/2049
960878	AB 2	WESTMORELAND COAL CO.....		.....	..	.....1.....5FE.....	303,000	...62.000	186,000	300,000	186,000	(116,834)	(166)	.....	.....	.....8.750	8.545	JJ.....	13,125	14,219	04/08/2015	01/01/2022
99B010	24 9	Oculina Bank.....		.....	..	.....1FE.....	264,507	..100.000	264,507	264,507	264,507	.....	.....	.....	.....	.....1.980	1.969	N/A.....	11,952	.....	09/20/2013	09/20/2016
G9300F	AA 5	CDO - USCFDG-2-A1.....		.....	R	23.....1FE.....	376,775	...84.780	368,871	435,092	379,612	.....	.....3,041	.....	.....	.....0.889	1.704	FMAN.....	645	3,643	11/12/2014	08/01/2034
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		.....	..	.....	.....	.....9,736,606	XXX	8,893,639	9,905,049	9,031,110	(506,853)	(27,235)	0	XXX	XXX	XXX	.....	.....138,826	493,970	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
09202X	AF 1	CDO - BDCLO-061-D.....		.....	R	23.....1FE.....	192,000	...94.771	189,542	200,000	192,720	.....	.....720	.....	.....	.....1.673	2.871	JAJO.....	595	840	08/28/2015	04/29/2019
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....		.....	..	.....	.....	.....192,000	XXX	189,542	200,000	192,720	0	720	0	XXX	XXX	XXX	.....	.....595	840	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....		.....	..	.....	.....	.....9,928,606	XXX	9,083,181	10,105,049	9,223,830	(506,853)	(26,515)	0	XXX	XXX	XXX	.....	.....139,421	494,810	XXX	XXX
Totals																						
7799999	Total - Issuer Obligations.....		.....	..	.....	.....	.....18,823,822	XXX	18,215,388	20,135,049	18,117,663	(533,254)	(11,147)	0	XXX	XXX	XXX	.....	.....248,613	759,696	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....		.....	..	.....	.....	.....13,743	XXX	14,768	14,221	13,967	0	(3)	0	XXX	XXX	XXX	.....	.....41	515	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....		.....	..	.....	.....	.....192,000	XXX	189,542	200,000	192,720	0	720	0	XXX	XXX	XXX	.....	.....595	840	XXX	XXX
8399999	Grand Total - Bonds.....		.....	..	.....	.....	.....19,029,566	XXX	18,419,698	20,349,270	18,324,350	(533,254)	(10,430)	0	XXX	XXX	XXX	.....	.....249,250	761,051	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 Identification	Description		Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02005N	30	8			20,000.000	25.00	25.740	514,800	25.740	514,800	543,000		42,500		(22,800)			(22,800)		.P4LFE	10/08/2014
025816	BJ	7			500,000.000	1,000.00		506,036	98.375	491,875	507,500		26,361			(1,464)		(1,464)		RP2VFE	01/20/2015
02665T	40	5			12,000.000	25.00	25.700	293,400	25.700	308,400	293,400		15,000					0		.P5L	08/21/2014
060505	61	7			4,000.000	25.00	25.666	101,232	25.666	102,664	101,232		6,375		72			72		.P3LFE	12/08/2005
060505	83	1			2,000.000	25.00	25.830	50,300	25.830	51,660	50,300		3,102		60			60		.P3LFE	08/09/2007
14040H	40	2			12,000.000	25.00	25.910	289,320	25.910	310,920	289,320		18,000					0		.P3LFE	08/21/2014
172967	HZ	7			500,000.000	1,000.00	98.875	494,375	98.875	494,375	503,750		30,289		(4,882)	(743)		(5,625)		RP3VFE	10/24/2014
172967	JK	8			500,000.000	1,000.00	99.228	496,140	99.228	496,140	501,875		15,259		(5,456)	(279)		(5,735)		RP3VFE	03/16/2015
174610	AD	7			250,000.000	1,000.00	98.450	246,125	98.450	246,125	252,350		6,875		(5,878)	(347)		(6,225)		RP3VFE	03/31/2015
222388	20	9			660.000	25.00	25.630	16,500	25.630	16,916	16,500		1,155					0		RP3LFE	11/01/2006
249670	AA	8			250,000.000	250,000.00		251,928	100.468	251,170	252,188		6,703			(260)		(260)		RP1VFE	05/21/2015
313400	66	5			1,500.000	25.00	3.000	1,590	3.000	4,500	1,590							0		.P6UFE	04/11/2007
313400	68	1			2,000.000	25.00	2.500	2,500	2.500	5,000	2,500							0		.P6UFE	01/10/2007
313400	69	9			1,000.000	50.00	4.670	1,800	4.670	4,670	1,800							0		.P6UFE	01/10/2007
313400	85	5			1,000.000	50.00	4.650	1,550	4.650	4,650	1,550							0		.P6UFE	04/19/2006
313586	75	2			2,000.000	25.00	3.500	4,360	3.500	7,000	4,360							0		.P6LFE	12/27/2007
313586	82	8			1,000.000	50.00	4.800	3,300	4.800	4,800	3,300							0		.P6UFE	12/06/2006
33582V	20	7			14,000.000	25.00	27.260	381,500	27.260	381,640	381,500		30,188		3,500			3,500		.P3LFE	11/25/2014
337158	20	8			400.000	1,000.00	632.813	253,125	632.813	253,125	280,500		7,750		(27,375)			(27,375)		.P3VFE	06/02/2015
38144X	50	0			4,000.000	25.00	25.990	100,613	25.990	103,960	100,613		6,200					0		.P3LFE	12/08/2005
40429C	60	7		R	4,000.000	25.00		102,680	25.670	102,680	100,800		6,360		1,320			1,320		.P2LFE	12/08/2005
56029Q	20	0		R	10,000.000	25.00		250,000	25.680	256,800	250,000		20,625					0		RP2LFE	06/17/2011
867914	BJ	1			500,000.000	1,000.00	100.625	502,421	100.625	503,125	503,125		31,094		533	(612)		(79)		RP3VFE	11/04/2014
G05384	13	9		F	4,000.000	25.00	25.200	100,800	25.200	100,800	104,840	1,850	7,401		(3,880)			(3,880)		.P3LFE	03/07/2007
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					4,966,395			4,966,395	XXX	5,017,795	5,047,893	1,850	281,236	0	(64,787)	(3,704)	0	(68,491)	0	XXX	XXX
8999999. Total - Preferred Stocks					4,966,395			4,966,395	XXX	5,017,795	5,047,893	1,850	281,236	0	(64,787)	(3,704)	0	(68,491)	0	XXX	XXX

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 r- or ei g n					7	8		10	11	12	13	14	15	16		
CUSIP Identification			Code		Number of Shares		Book/Adjusted Carrying Value		Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00912X	30	2	AIR LEASE CL A ORD.....	..	7,500,000	251,100	33.480	251,100	264,665	375	200	(13,565)		(13,565)					L	11/11/2015
01861G	10	0	ALLIANCE HOLDINGS UNT.....	..	25,000,000	504,500	20.180	504,500	1,372,718		85,050	(905,700)		(905,700)					L	07/13/2015
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD.....	..	18,000,000	1,115,460	61.970	1,115,460	965,614		14,580	107,280		107,280					L	08/13/2014
035710	40	9	ANNALY CAPITAL MANAGEMENT REIT.....	..	6,000,000	56,280	9.380	56,280	108,960	1,800	7,200	(8,580)		(8,580)					L	08/18/2011
14040H	10	5	CAPITAL ONE FINANCIAL ORD.....	..	6,000,000	433,080	72.180	433,080	467,383		9,000	(62,220)		(62,220)					L	10/17/2014
16934Q	20	8	CHIMERA INVESTMENT REIT.....	..	60,000,000	818,400	13.640	818,400	934,180	28,800	94,800	(105,840)		(105,840)					L	05/29/2015
31620R	40	2	FIDELITY NATIONAL FINANCIAL ORD.....	..	25,000,000	280,750	11.230	280,750	222,514			58,236		58,236					L	10/14/2014
37045V	10	0	GENERAL MOTORS ORD.....	..	441,000	14,998	34.010	14,998	5,969		609	(397)		(397)					L	11/19/2014
37045V	11	8	GENERAL MOTORS EQY WARRANT.....	..	401,000	9,776	24.380	9,776	3,717			(353)		(353)					L	11/19/2014
37045V	12	6	GENERAL MOTORS EQY WARRANT.....	..	401,000	6,560	16.360	6,560	2,814			(309)		(309)					L	11/19/2014
440543	10	6	HORNBECK OFFSHORE SERVICES ORD.....	..	20,000,000	198,800	9.940	198,800	402,690			(300,600)		(300,600)					L	12/11/2014
45339#	10	3	Independence Bancorp.....	..	1,473,000	189,494	128.645	189,494	189,494		6,776				0				V	11/22/2005
46609J	10	6	J ALEXANDERS HOLDINGS ORD.....	..	4,318,000	47,153	10.920	47,153	37,053			10,100		10,100					L	10/14/2014
476405	10	5	JERNIGAN CAPITAL ORD.....	..	7,500,000	112,125	14.950	112,125	138,298	2,625	2,905	(26,173)		(26,173)					L	11/16/2015
530307	30	5	LIBERTY BROADBAND SRS C ORD.....	..	5,000,000	259,300	51.860	259,300	266,562			(7,262)		(7,262)					L	08/20/2015
62010U	10	1	MOTORS LIQUIDATION UNT.....	..	103,000	1,499	14.550	1,499	1		419	(484)		(484)					U	06/13/2012
63861C	10	9	NATIONSTAR MORTGAGE HOLDINGS ORD.....	..	6,300,000	84,231	13.370	84,231	168,001			(83,770)		(83,770)					L	01/09/2015
67091N	10	8	OCI PARTNERS COM UNT.....	..	42,000,000	299,460	7.130	299,460	772,936		29,265	(382,632)		(382,632)					L	05/21/2015
680223	10	4	OLD REPUBLIC INTERNATIONAL ORD.....	..	1,000,000	18,630	18.630	18,630	13,790		740	4,840		4,840					L	01/22/2015
762760	10	6	RICE ENERGY ORD.....	..	15,000,000	163,500	10.900	163,500	326,595			(151,050)		(151,050)					L	10/13/2014
85571B	10	5	STARWOOD PROPERTY REIT.....	..	42,000,000	863,520	20.560	863,520	989,047	20,160	80,640	(112,560)		(112,560)					L	08/15/2014
89679E	30	0	TRIUMPH BANCORP ORD.....	..	13,000,000	214,500	16.500	214,500	170,644			43,856		43,856					L	05/20/2015
G0585R	10	6	ASSURED GUARANTY ORD.....	R	16,000,000	422,880	26.430	422,880	379,798		7,680	7,040		7,040					L	08/21/2014
G3075P	10	1	ENSTAR GROUP ORD.....	R	4,000,000	600,160	150.040	600,160	566,089			1,319		1,319					L	04/02/2015
Y2745C	10	2	GOLAR LNG PARTNERS UNT.....	R	36,000,000	481,680	13.380	481,680	937,278		68,850	(416,168)		(416,168)					L	12/17/2015
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						7,447,836	XXX	7,447,836	9,706,811	53,760	408,714	(2,344,992)	0	(2,344,992)	0	(2,344,992)	0	XXX	XXX	
Common Stocks - Mutual Funds																				
G04036	10	2	AP ALTERNATIVE CF.....	E	20,000,000	631,200	31.560	631,200	630,526			41,800		41,800					U	08/15/2014
9299999. Total - Common Stocks - Mutual Funds.....						631,200	XXX	631,200	630,526	0	0	41,800	0	41,800	0		0	XXX	XXX	
9799999. Total - Common Stock.....						8,079,036	XXX	8,079,036	10,337,337	53,760	408,714	(2,303,192)	0	(2,303,192)	0	(2,303,192)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						13,045,431	XXX	13,096,831	15,385,229	55,610	689,950	(2,367,979)	0	(2,371,683)	0		0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total \$ value (included in Column 8) of all such issues \$.632,699.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification		Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States											
521841	GU	4	LEANDER ISD-REF-CABS.....			06/09/2015.....	Searle & CO.....		503,964	1,200,000	
2499999.		Total - Bonds - U.S. Political Subdivisions of States.....							503,964	1,200,000	0
Bonds - U.S. Special Revenue and Special Assessment											
13080S	GJ	7	CA STWD CMNTY DEV.....			02/18/2015.....	Searle & CO.....		400,000	400,000	
64577B	KH	6	NJ ECON DEV AUTH-REF.....			08/28/2015.....	FIRST TENNESSEE BANK BOND DIVI.....		550,910	555,000	123
745190	2B	3	PR HWY/TRN-D-UNREF.....			03/03/2015.....	Searle & CO.....		330,330	330,000	2,939
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,281,240	1,285,000	3,062
Bonds - Industrial and Miscellaneous											
09202X	AF	1	ABS - BLACK 2006-1A D.....			08/28/2015.....	RAYMOND JAMES & ASSOCIATES.....		192,000	200,000	338
14040H	BH	7	CAPITAL ONE FINANCIAL CO.....			09/11/2015.....	Stifel Nicolaus & Co.....		401,000	400,000	7,523
369604	BN	2	GENERAL ELECTRIC CO.....			12/03/2015.....	Unknown.....		284,207	296,075	
59156R	BP	2	METLIFE INC.....			06/01/2015.....	Adjustment.....		251,563	250,000	73
609453	AG	0	MONITRONICS INTERNATIONA.....			01/28/2015.....	STERNE, AGEE & LEACH, INC.....		472,500	500,000	15,335
90390K	AA	2	CDO - USCFDG-2-A1.....			12/07/2015.....	SANDLER O'NEILL & PARTNERS, LP.....		491,787	599,375	562
960878	AB	2	WESTMORELAND COAL CO.....			04/08/2015.....	STERNE, AGEE & LEACH, INC.....		303,000	300,000	8,531
3899999.		Total - Bonds - Industrial and Miscellaneous.....							2,396,056	2,545,450	32,363
8399997.		Total - Bonds - Part 3.....							4,181,260	5,030,450	35,425
8399998.		Total - Bonds - Summary Item from Part 5.....							542,784	500,000	12,709
8399999.		Total - Bonds.....							4,724,044	5,530,450	48,134
Preferred Stocks - Industrial and Miscellaneous											
025816	BJ	7	AMERICAN EXPRESS CO.....			01/20/2015.....	Sterne Agee & Leach Inc.....	500,000.000	507,500		5,272
172967	JK	8	CITIGROUP INC.....			04/01/2015.....	VARIOUS.....	500,000.000	501,875		
174610	AD	7	CITIZENS FINANCIAL GROUP.....			04/01/2015.....	Adjustment.....	250,000.000	252,350		
249670	AA	8	DEPOSITORY TRUST & CLEAR.....			05/21/2015.....	Sterne Agee & Leach Inc.....	250,000.000	252,188		
337158	20	8	FIRST TENNESSEE BANK.....			10/01/2015.....	VARIOUS.....	400.000	280,500		
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous.....							1,794,413	XXX	5,272
8999997.		Total - Preferred Stocks - Part 3.....							1,794,413	XXX	5,272
8999999.		Total - Preferred Stocks.....							1,794,413	XXX	5,272
Common Stocks - Industrial and Miscellaneous											
00912X	30	2	AIR LEASE CORP.....			11/11/2015.....	Sterne Agee & Leach Inc.....	7,500.000	264,665	XXX	
01861G	10	0	ALLIANCE HOLDINGS GP LP.....			07/13/2015.....	CANTOR FITZGERALD & CO. INC.....	5,000.000	190,400	XXX	
16934Q	20	8	CHIMERA INVESTMENT CORP.....			05/29/2015.....	Sterne Agee & Leach Inc.....	20,000.000	288,240	XXX	
31620R	40	2	FNFV GROUP.....			09/29/2015.....	Unknown.....	25,000.000	222,514	XXX	
46609J	10	6	J ALEXANDER'S HOLDINGS.....			09/29/2015.....	Unknown.....	4,318.000	37,053	XXX	
476405	10	5	JERNIGAN CAPITAL INC.....			11/16/2015.....	VARIOUS.....	7,500.000	138,298	XXX	
530307	30	5	LIBERTY BROADBAND-C.....			08/20/2015.....	Sterne Agee & Leach Inc.....	5,000.000	266,562	XXX	
63861C	10	9	NATIONSTAR MORTGAGE HOLDINGS.....			01/09/2015.....	Sterne Agee & Leach Inc.....	7,000.000	186,668	XXX	
67091N	10	8	OCI PARTNERS LP.....			05/21/2015.....	VARIOUS.....	12,000.000	202,092	XXX	
680223	10	4	OLD REPUBLIC INTL CORP.....			01/22/2015.....	Sterne Agee & Leach Inc.....	1,000.000	13,790	XXX	
89679E	30	0	TRIUMPH BANCORP INC.....			05/20/2015.....	VARIOUS.....	13,000.000	170,644	XXX	
G3075P	10	1	ENSTAR GROUP LTD.....			04/02/2015.....	Sterne Agee & Leach Inc.....	1,500.000	216,616	XXX	
Y2745C	10	2	GOLAR LNG PARTNERS LP.....			12/17/2015.....	CANTOR FITZGERALD & CO. INC.....	21,000.000	430,598	XXX	
9099999.		Total - Common Stocks - Industrial and Miscellaneous.....							2,628,140	XXX	0
9799997.		Total - Common Stocks - Part 3.....							2,628,140	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9799998.	Total - Common Stocks - Summary Item from Part 5.....					741,296	XXX	
9799999.	Total - Common Stocks.....					3,369,436	XXX	0
9899999.	Total - Preferred and Common Stocks.....					5,163,848	XXX	5,272
9999999.	Total - Bonds, Preferred and Common Stocks.....					9,887,892	XXX	53,407

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
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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				
CUSIP Identification												Description	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)							Total Foreign Exchange Change in B./A.C.V.			
Bonds - U.S. Government																										
38374B	LQ	4	CMO/RMBS - GNR 2003-60 MA	..	12/16/2015	Direct		7,216	7,216	6,974	7,089		(3)		(3)		7,086		130	130	110	07/16/2033				
912828	DM	9	US TREASURY N/B	..	02/17/2015	Maturity		600,000	600,519	626,602	600,519		(519)		(519)		600,000			0	12,000	02/15/2015				
912828	PJ	3	US TREASURY N/B	..	12/01/2015	VARIOUS		500,000	500,000	483,322	496,783		3,217		3,217		500,000			0	6,875	11/30/2015				
0599999 Total - Bonds - U.S. Government								1,107,216	1,107,216	1,116,897	1,104,391	0	2,694	0	2,694	0	1,107,086	0	130	130	18,985	XXX				
Bonds - U.S. States, Territories and Possessions																										
546415	H6	0	LOUISIANA-REF-C	..	06/16/2015	FTN FINANCIAL SECURITIES		287,643	250,000	286,488	281,179		(1,724)		(1,724)		279,454		8,188	8,188	11,597	07/15/2025				
1799999 Total - Bonds - U.S. States, Territories & Possessions								287,643	250,000	286,488	281,179	0	(1,724)	0	(1,724)	0	279,454	0	8,188	8,188	11,597	XXX				
Bonds - U.S. Political Subdivisions of States																										
755553	XR	0	READING-TXBL	..	02/19/2015	Searle & Co.		822,400	800,000	782,360	782,408		84		84		782,491		39,909	39,909	9,591	11/01/2031				
866050	8D	2	SUMMIT-TXB-C-VAR PURP	..	02/19/2015	FIRST TENNESSEE BANK BOND DIVI		270,208	250,000	287,220	279,814		(696)		(696)		279,118		(8,911)	(8,911)	2,738	12/01/2020				
2499999 Total - Bonds - U.S. Political Subdivisions of States								1,092,608	1,050,000	1,069,580	1,062,222	0	(612)	0	(612)	0	1,061,610	0	30,998	30,998	12,329	XXX				
Bonds - U.S. Special Revenue and Special Assessment																										
3128MM	AC	7	RMBS - FG G18002	..	08/01/2015	VARIOUS		0	0	0	0				0		0		0	0	(0)	07/01/2019				
928172	WA	9	VA PBA-B2-BABS	..	02/19/2015	FIRST TENNESSEE BANK BOND DIVI		267,000	250,000	248,813	249,233		15		15		249,248		17,752	17,752	5,921	08/01/2021				
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments								267,000	250,000	248,813	249,233	0	15	0	15	0	249,248	0	17,752	17,752	5,921	XXX				
Bonds - Industrial and Miscellaneous																										
04622D	AA	9	ASSURED GUARANTY US HLDG	R	03/09/2015	Sterne Agee & Leach Inc.		214,375	250,000	234,375	234,435		57		57		234,492		(20,117)	(20,117)	3,867	12/15/2066				
09069N	AD	0	BIOSCRIP INC.	..	06/16/2015	Unknown		256,034	250,000	256,563	226,250	30,146	(362)		29,784		256,034		0	0	18,551	02/15/2021				
459200	AM	3	IBM CORP	..	01/20/2015	DUNCAN WILLIAMS INC.		338,500	250,000	348,125	331,986		(381)		(381)		331,605		6,895	6,895	4,035	10/30/2025				
478115	AA	6	JOHNS HOPKINS UNIVERSITY	..	01/12/2015	Sterne Agee & Leach Inc.		141,250	125,000	143,125	135,834		(87)		(87)		135,746		5,504	5,504	3,536	07/01/2019				
50182B	AP	5	ABS - LCM 5I SUB	R	12/01/2015	VARIOUS		135,625	250,000	135,625	135,625				0		135,625		0	0		03/21/2019				
532457	AM	0	ELI LILLY & CO	..	01/28/2015	DUNCAN WILLIAMS INC.		337,500	250,000	353,750	340,064		(650)		(650)		339,415		(1,915)	(1,915)	3,018	06/01/2025				
573284	AK	2	MARTIN MARIETTA MATERIAL	..	01/12/2015	Sterne Agee & Leach Inc.		56,125	50,000	50,258	50,109		(1)		(1)		50,107		6,018	6,018	825	04/15/2018				
742718	BG	3	PROCTER & GAMBLE CO/THE	..	01/12/2015	Sterne Agee & Leach Inc.		352,500	250,000	379,945	359,977		(383)		(383)		359,593		(7,093)	(7,093)	7,444	09/01/2024				
98372P	AJ	7	XLIT LTD	R	07/01/2015	VARIOUS		433,556	500,000	488,750	488,847		125		125		488,972		(55,416)	(55,416)	16,575	12/29/2049				
G1733P	AB	5	ABS - NYLIM 2006-1X SUB	R	12/01/2015	VARIOUS		225,000	500,000	225,000	225,000				0		225,000		0	0		08/08/2020				
G9300F	AA	5	CDO - US CAPITAL FUNDING II	R	12/01/2015	VARIOUS		18,098	18,098	15,673	15,665		64		64		15,749		2,349	2,349	108	08/01/2034				
3899999 Total - Bonds - Industrial and Miscellaneous								2,508,564	2,693,098	2,631,188	2,543,791	30,146	(1,617)	0	28,529	0	2,572,339	0	(63,776)	(63,776)	57,960	XXX				
8399997 Total - Bonds - Part 4								5,263,029	5,350,314	5,352,965	5,240,816	30,146	(1,244)	0	28,901	0	5,269,737	0	(6,707)	(6,707)	106,792	XXX				
8399998 Total - Bonds - Summary Item from Part 5								471,707	500,000	542,784			(2,704)		(2,704)		540,080		(68,373)	(68,373)	27,985	XXX				
8399999 Total - Bonds								5,734,736	5,850,314	5,895,749	5,240,816	30,146	(3,948)	0	26,197	0	5,809,817	0	(75,081)	(75,081)	134,778	XXX				
Preferred Stocks - Industrial and Miscellaneous																										
59156R	60	3	METLIFE INC.	..	06/29/2015	NO BROKER		4,000,000	100,253		101,396	103,200	(1,804)		(1,804)		101,396		(1,143)	(1,143)	3,250	XXX				
842400	75	6	SOUTHERN CAL ED	..	09/16/2015	Redemption		5,000,000	500,000		513,125	506,250	6,875		6,875		513,125		(13,125)	(13,125)	18,362	XXX				
965247	20	8	CDO - WHITEHORSE III LTD/CORP	R	06/01/2015	Adjustment		800,000,000	366,000		366,000	366,000			0		366,000		0	0	62,933	XXX				
8499999 Total - Preferred Stocks - Industrial and Miscellaneous								966,253	XXX	980,521	975,450	5,071	0	0	5,071	0	980,521	0	(14,268)	(14,268)	84,545	XXX				
8999997 Total - Preferred Stocks - Part 4								966,253	XXX	980,521	975,450	5,071	0	0	5,071	0	980,521	0	(14,268)	(14,268)	84,545	XXX				
8999999 Total - Preferred Stocks								966,253	XXX	980,521	975,450	5,071	0	0	5,071	0	980,521	0	(14,268)	(14,268)	84,545	XXX				
Common Stocks - Industrial and Miscellaneous																										
026874	78	4	AMERICAN INTERNATIONAL GROUP	..	08/06/2015	Sterne Agee & Leach Inc.		2,000,000	126,258	XXX	107,290	112,020	(4,730)		(4,730)		107,290		18,968	18,968	500	XXX				
09069N	10	8	BIOSCRIP INC.	..	04/06/2015	VARIOUS		70,000,000	316,684	XXX	482,441	489,300	(6,859)		(6,859)		482,441		(165,757)	(165,757)		XXX				
14040H	10	5	CAPITAL ONE FINANCIAL CORP	..	05/21/2015	Sterne Agee & Leach Inc.		1,500,000	125,207	XXX	119,307	123,825	(4,518)		(4,518)		119,307		5,900	5,900	1,050	XXX				

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31620R 40 2	FNFV GROUP.....	..	01/02/2015	Unknown.....	25,000.000	337,008	XXX	337,008	393,500	(56,492)	.....	.....	.....	.....(56,492)	.....	.....337,008	.....	.....	.....0	.....	XXX
552074 70 0	WILLIAM LYON HOMES-CL A.....	..	08/19/2015	Sterne Agee & Leach Inc.....	20,000.000	499,195	XXX	500,927	405,400	95,527	.....	.....	.....	.....95,527	.....	.....500,927	.....	.....(1,732)	(1,732)	.....	XXX
63861C 10 9	NATIONSTAR MORTGAGE HOLDINGS ORD.....	..	12/29/2015	Sterne Agee & Leach Inc.....	700.000	9,226	XXX	18,667	.....	.....	.....	.....	.....	.....0	.....	.....18,667	.....	.....(9,441)	(9,441)	.....	XXX
85571B 10 5	STARWOOD PROPERTY TRUST INC.....	..	06/18/2015	Sterne Agee & Leach Inc.....	8,000.000	183,117	XXX	189,039	185,920	3,119	.....	.....	.....	.....3,119	.....	.....189,039	.....	.....(5,923)	(5,923)	7,680	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						1,596,696	XXX	1,754,680	1,709,965	26,048	0	0	26,048	0	1,754,680	0	...(157,985)	(157,985)	9,230	XXX
Common Stocks - Mutual Funds																					
74347B 20 1	PROSHARES ULTRASHORT 20+Y TR.....	..	02/19/2015	CANTOR FITZGERALD & CO. INC.....	3,200.000	145,193	XXX	168,648	148,448	20,200	.....	.....	.....	.....20,200	.....	.....168,648	.....	....(23,455)	(23,455)	.....	XXX
9299999.	Total - Common Stocks - Mutual Funds.....					145,193	XXX	168,648	148,448	20,200	.....	.....0	0	20,200	0	168,648	0	(23,455)	(23,455)	0	XXX
9799997.	Total - Common Stocks - Part 4.....					1,741,889	XXX	1,923,329	1,858,413	46,249	0	0	0	46,249	0	1,923,329	0	...(181,440)	(181,440)	9,230	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					626,085	XXX	741,296	.....	.....	.....	.....	.....	.....0	.....	.....741,296	.....	...(115,211)	(115,211)	447	XXX
9799999.	Total - Common Stocks.....					2,367,974	XXX	2,664,624	1,858,413	46,249	0	0	0	46,249	0	2,664,624	0	...(296,650)	(296,650)	9,677	XXX
9899999.	Total - Preferred and Common Stocks.....					3,334,227	XXX	3,645,145	2,833,863	51,320	0	0	0	51,320	0	3,645,145	0	...(310,919)	(310,919)	94,222	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					9,068,963	XXX	9,540,894	8,074,679	81,465	(3,948)	0	0	77,517	0	9,454,962	0	...(385,999)	(385,999)	229,000	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	
	CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12	13	14	15	16	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
Unrealized Valuation Increase (Decrease)			Current Year's (Amortization) / Accretion										Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.							
Bonds - Industrial and Miscellaneous																						
09069N	AF	5	BIOSCRIP INC.....	..	06/16/2015	Unknown.....	09/09/2015	Stifel Nicolaus & Co.....	250,000	256,034	187,500	255,873	.....	.....(161)	.....	.....(161)	.....	.....	.....(68,373)	(68,373)	12,881	7,457
369622	SP	1	GENERAL ELEC CAP CORP.....	..	04/13/2015	Sterne Agee & Leach Inc.....	12/03/2015	Unknown.....	250,000	286,750	284,207	284,207	.....	.....(2,543)	.....	.....(2,543)	.....	.....	.....	.....0	15,104	5,252
3899999. Total - Bonds - Industrial and Miscellaneous.....									500,000	542,784	471,707	540,080	0	(2,704)	0	(2,704)	0	0	(68,373)	(68,373)	27,985	12,709
8399998. Total - Bonds.....									500,000	542,784	471,707	540,080	0	(2,704)	0	(2,704)	0	0	(68,373)	(68,373)	27,985	12,709
Common Stocks - Industrial and Miscellaneous																						
31620R	40	2	FNFV GROUP.....	..	01/02/2015	Unknown.....	09/29/2015	Unknown.....	25,000.000	259,567	259,567	259,567	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
63861C	10	9	NATIONSTAR MORTGAGE HOLDINGS.....	..	01/08/2015	Sterne Agee & Leach Inc.....	12/29/2015	VARIOUS.....	8,000.000	216,671	105,425	216,671	.....	.....	.....	.....0	.....	.....	.....(111,246)	(111,246)	.....	.....
75971M	10	8	REMY INTERNATIONAL INC.....	..	01/02/2015	Unknown.....	05/13/2015	VARIOUS.....	4,469.750	77,441	98,253	77,441	.....	.....	.....	.....0	.....	.....	.....20,812	20,812	447	.....
N00985	10	6	AERCAP HOLDINGS NV.....	R	07/27/2015	Sterne Agee & Leach Inc.....	11/11/2015	Sterne Agee & Leach Inc.....	4,000.000	187,616	162,840	187,616	.....	.....	.....	.....0	.....	.....	.....(24,777)	(24,777)	.....	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....									741,296	626,085	741,296	741,296	0	0	0	0	0	0	(115,211)	(115,211)	447	0
9799998. Total - Common Stocks.....									741,296	626,085	741,296	741,296	0	0	0	0	0	0	(115,211)	(115,211)	447	0
9899999. Total - Preferred and Common Stocks.....									741,296	626,085	741,296	741,296	0	0	0	0	0	0	(115,211)	(115,211)	447	0
9999999. Total - Bonds, Preferred and Common Stocks.....									1,284,080	1,097,792	1,281,376	1,281,376	0	(2,704)	0	(2,704)	0	0	(183,584)	(183,584)	28,432	12,709

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

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 Identification	Description					Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Exempt Money Market Mutual Funds																									
94975H	29	6	WELLS FARGO ADV TRS PLS CL I MMF.....				.....	..	12/02/2015	Direct.....	XXX....	1,313	.....	.....	.....	.....	.....1,313	1,313	0	.....	....0.110	.....	N/A....	0	.....
97181C	50	6	Wilmington:US G MM:Svc.....				.....	..	12/31/2013	Unknown.....	XXX....	10,124	.....	.....	.....	.....	.....10,124	10,124	0	.....	....0.010	.....	N/A....	.....	.....
8899999. Total - Exempt Money Market Mutual Funds.....												11,437	0	0	0	0	XXX.....	11,437	0	0	XXX	XXX	XXX	0	.....
Class One Money Market Mutual Funds																									
177366	20	0	CITIZENSLCT PRIME CL B MMF.....				.....	..	12/01/2015	Direct.....	XXX....	500,000	.....	.....	.....	.....	.....500,000	500,000	.....	.....	....0.010	.....	N/A....	.....	.....
31607A	10	9	FIDELITY INSTI PORT INST CL MMF.....				.....	..	12/30/2015	Direct.....	XXX....	1,393,996	.....	.....	.....	.....	.....1,393,996	1,393,996	299	.....	....0.350	.....	N/A....	1,358	.....
608993	85	3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT.....				.....	..	12/09/2015	Direct.....	XXX....	29,269	.....	.....	.....	.....	.....29,269	29,269	.....	.....	.....	.....	N/A....	.....	.....
8999999. Total - Class One Money Market Funds.....												1,923,265	0	0	0	0	XXX.....	1,923,265	299	0	XXX	XXX	XXX	1,358	0
9199999. Total - Short-Term Investments.....												1,934,702	0	0	0	0	XXX.....	1,934,702	299	0	XXX	XXX	XXX	1,358	0

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

Sch. DB - Pt. A - Sn. 2
NONE

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

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

EVERGREEN NATIONAL INDEMNITY COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
HUNTINGTON TRUST..... COLUMBUS, OH.....	.....	.....	.....	.....	.....112,573	XXX
HUNTINGTON OPERATING..... COLUMBUS, OH.....	.....	.....	.....	.....	.....3,397,511	XXX
INDEPENDENCE BANK..... INDEPENDENCE, OH.....	.....	.....	.....	.....	.....287,171	XXX
0199998. Deposits in.....6 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories..	XXX	XXX	.....	.....	.....242,855	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	4,040,110	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	4,040,110	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	250	XXX
0599999. Total Cash.....	XXX	XXX	0	0	4,040,360	XXX

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

1. January.....	6,536,484	4. April.....	6,465,750	7. July.....	2,179,137	10. October.....	6,460,980
2. February.....	4,231,832	5. May.....	3,842,942	8. August.....	3,970,755	11. November.....	3,214,626
3. March.....	5,656,456	6. June.....	4,563,018	9. September.....	4,510,810	12. December.....	4,040,360

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the		All Other Special Deposits		
				Benefit of All Policyholders				
States, Etc.		Type of Deposit	Purpose of Deposit	3	4	5	6	
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value	
1.	Alabama.....AL	B						
2.	Alaska.....AK							
3.	Arizona.....AZ							
4.	Arkansas.....AR						170,759	181,821
5.	California.....CA							
6.	Colorado.....CO							
7.	Connecticut.....CT							
8.	Delaware.....DE							
9.	District of Columbia.....DC							
10.	Florida.....FL							
11.	Georgia.....GA	B				98,887	105,550	
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	B						
22.	Massachusetts.....MA						97,574	103,946
23.	Michigan.....MI							
24.	Minnesota.....MN							
25.	Mississippi.....MS							
26.	Missouri.....MO							
27.	Montana.....MT							
28.	Nebraska.....NE							
29.	Nevada.....NV						248,157	257,035
30.	New Hampshire.....NH						500,000	500,000
31.	New Jersey.....NJ	B						
32.	New Mexico.....NM						448,437	452,995
33.	New York.....NY							
34.	North Carolina.....NC							
35.	North Dakota.....ND							
36.	Ohio.....OH				2,782,975	2,855,893		
37.	Oklahoma.....OK							
38.	Oregon.....OR						284,860	282,663
39.	Pennsylvania.....PA							
40.	Rhode Island.....RI							
41.	South Carolina.....SC	B				272,663	279,113	
42.	South Dakota.....SD							
43.	Tennessee.....TN							
44.	Texas.....TX							
45.	Utah.....UT							
46.	Vermont.....VT							
47.	Virginia.....VA						231,875	248,035
48.	Washington.....WA							
49.	West Virginia.....WV							
50.	Wisconsin.....WI							
51.	Wyoming.....WY	B						
52.	American Samoa.....AS							
53.	Guam.....GU							
54.	Puerto Rico.....PR							
55.	US Virgin Islands.....VI							
56.	Northern Mariana Islands.....MP							
57.	Canada.....CAN							
58.	Aggregate Alien and Other.....OT		XXX	XXX	0	0	0	0
59.	Total.....		XXX	XXX	2,782,975	2,855,893	2,353,212	2,411,158

DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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