PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Miami Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 16764 Employer's ID Number 31--0617569

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

Incorporated/Organized 08/10/1877 Commenced Business 12/31/1877

Statutory Home Office 1 Insurance Square (Street and Number), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)
Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)
Celina , OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8227 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp (Name), 419-586-5181-8227 (Area Code) (Telephone Number)
phil.fullenkamp@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President William West Montgomery
Treasurer Philip Marion Fullenkamp
Secretary Michael Stanley Kleinhenz

OTHER

William Rodney Stapleton, Sr. VP and COO
Robert Mark Shoenfelt, Sr. VP - CIO and Marketing
Vincent Miles Franz, VP - Chief Actuary and Commercial Lines
Martha Jane Meinerding, VP - Human Resources
Theodore Joseph Wissman, VP- Claims and Personal Lines

DIRECTORS OR TRUSTEES

William West Montgomery
Philip Marion Fullenkamp
Nancy Montgomery Goldberg
David Thomas Mellin
Wesley Moore Jetter
John Michael Lazarich
Collin Jay Bryan

State of Ohio
County of Mercer 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.

William West Montgomery	Michael Stanley Kleinhenz	Philip Marion Fullenkamp
Chairman, President, and CEO	Secretary	Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
_____ day of February 2016

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.....

Lori Homan
Accountant
February 28, 2017

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000				0.000
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		0.000				0.000
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	2,296,177	5.351	2,296,177		2,296,177	5.351
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,093,657	11.870	5,093,657		5,093,657	11.870
1.43 Revenue and assessment obligations	6,071,379	14.149	6,071,379		6,071,379	14.149
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	197,047	0.459	197,047		197,047	0.459
1.512 Issued or guaranteed by FNMA and FHLMC	1,343,892	3.132	1,343,892		1,343,892	3.132
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	4,180,585	9.742	4,180,585		4,180,585	9.742
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	2,707,715	6.310	2,707,715		2,707,715	6.310
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,468,892	26.727	11,468,892		11,468,892	26.727
2.2 Unaffiliated non-U.S. securities (including Canada)	1,511,161	3.522	1,511,161		1,511,161	3.522
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,142,473	2.662	1,142,473		1,142,473	2.662
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	882,332	2.056	882,332		882,332	2.056
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	3,650,034	8.506	3,650,034		3,650,034	8.506
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	23,050	0.054	23,050		23,050	0.054
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	75,247	0.175	75,247		75,247	0.175
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 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	2,267,252	5.284	2,267,252		2,267,252	5.284
11. Other invested assets		0.000				0.000
12. Total invested assets	42,910,893	100.000	42,910,893		42,910,893	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		576,948
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)	7,306	7,306
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		(1,974)
5.	Deduct amounts received on disposals, Part 3, Column 15		501,813
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	5,220	
	8.2 Totals, Part 3, Column 9		5,220
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		75,247
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		75,247

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			38,577,133
2.	Cost of bonds and stocks acquired, Part 3, Column 7			10,883,955
3.	Accrual of discount			1,949
4.	Unrealized valuation increase (decrease):			
	4.1. Part 1, Column 12	(76,197)		
	4.2. Part 2, Section 1, Column 15	(21,810)		
	4.3. Part 2, Section 2, Column 13	(156,701)		
	4.4. Part 4, Column 11	21,871		(232,837)
5.	Total gain (loss) on disposals, Part 4, Column 19			492,670
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			8,821,101
7.	Deduct amortization of premium			333,377
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)			40,568,394
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)			40,568,394

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	1,522,243	1,493,187	1,535,841	1,487,720
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	1,522,243	1,493,187	1,535,841	1,487,720
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,296,177	2,396,972	2,342,789	2,060,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,093,657	5,274,637	5,159,566	4,460,000
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	10,270,662	10,435,545	10,364,794	9,528,586
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	14,176,607	14,510,985	14,371,877	14,097,755
	9.	Canada	294,962	291,298	294,566	295,000
	10.	Other Countries	1,216,198	1,211,040	1,262,907	1,250,000
	11.	Totals	15,687,767	16,013,323	15,929,350	15,642,755
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	34,870,506	35,613,664	35,332,340	33,179,061
PREFERRED STOCKS	14.	United States	882,331	892,470	904,781	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	882,331	892,470	904,781	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	882,331	892,470	904,781	
COMMON STOCKS	20.	United States	4,815,556	4,815,556	3,268,282	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	4,815,556	4,815,556	3,268,282	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	4,815,556	4,815,556	3,268,282	
	26.	Total Stocks	5,697,887	5,708,026	4,173,063	
	27.	Total Bonds and Stocks	40,568,393	41,321,690	39,505,403	

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	2,324,402	258,801	683,730	440,632	27	3,707,592	10.0	2,667,193	7.8	3,707,592	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	2,324,402	258,801	683,730	440,632	27	3,707,592	10.0	2,667,193	7.8	3,707,592	
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		658,832	1,637,345			2,296,177	6.2	2,013,841	5.9	2,296,177	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		658,832	1,637,345			2,296,177	6.2	2,013,841	5.9	2,296,177	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		806,160	3,928,569	358,927		5,093,656	13.7	3,025,664	8.9	5,093,656	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		806,160	3,928,569	358,927		5,093,656	13.7	3,025,664	8.9	5,093,656	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	903,763	3,576,313	4,777,276	653,444	359,866	10,270,662	27.7	7,527,500	22.1	10,270,662	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	903,763	3,576,313	4,777,276	653,444	359,866	10,270,662	27.7	7,527,500	22.1	10,270,662	

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	2,873,971	3,870,751	2,020,827	96,094	374,604	9,236,247	24.9	12,909,146	37.9	8,271,103	965,144
6.2 NAIC 2	313,925	2,197,545	2,462,937	200,907	10,656	5,185,970	14.0	5,215,485	15.3	5,161,024	24,946
6.3 NAIC 3	14,695	687,787	302,619	68,285	87,781	1,161,167	3.1	613,440	1.8	964,019	197,148
6.4 NAIC 4	13	80,651		23,721		104,385	0.3	66,960	0.2	104,385	
6.5 NAIC 5								51,538	0.2		
6.6 NAIC 6											
6.7 Totals	3,202,604	6,836,734	4,786,383	389,007	473,041	15,687,769	42.3	18,856,568	55.3	14,500,531	1,187,238
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) 6,102,136	9,170,857	13,047,747	1,549,097	734,497	30,604,334	82.6	XXX	XXX	29,639,190	965,144
9.2 NAIC 2	(d) 313,925	2,197,545	2,462,937	200,907	10,656	5,185,970	14.0	XXX	XXX	5,161,024	24,946
9.3 NAIC 3	(d) 14,695	687,787	302,619	68,285	87,781	1,161,167	3.1	XXX	XXX	964,019	197,148
9.4 NAIC 4	(d) 13	80,651		23,721		104,385	0.3	XXX	XXX	104,385	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	6,430,769	12,136,840	15,813,303	1,842,010	832,934	(b) 37,055,856	100.0	XXX	XXX	35,868,618	1,187,238
9.8 Line 9.7 as a % of Col. 6	17.4	32.8	42.7	5.0	2.2	100.0	XXX	XXX	XXX	96.8	3.2
10. Total Bonds Prior Year											
10.1 NAIC 1	4,724,543	12,731,696	7,707,651	2,414,625	564,828	XXX	XXX	28,143,344	82.6	28,143,344	
10.2 NAIC 2	424,815	1,842,289	2,485,247	335,025	128,109	XXX	XXX	5,215,485	15.3	5,215,485	
10.3 NAIC 3	106,683	279,055	58,088	57,893	111,721	XXX	XXX	613,440	1.8	613,440	
10.4 NAIC 4		66,960				XXX	XXX	66,960	0.2	66,960	
10.5 NAIC 5		51,538				XXX	XXX	(c) 51,538	0.2	51,538	
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	5,256,042	14,971,537	10,250,986	2,807,543	804,658	XXX	XXX	(b) 34,090,766	100.0	34,090,766	
10.8 Line 10.7 as a % of Col. 8	15.4	43.9	30.1	8.2	2.4	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	5,895,244	8,431,267	13,032,361	1,545,821	734,497	29,639,190	80.0	28,143,344	82.6	29,639,190	XXX
11.2 NAIC 2	313,925	2,172,599	2,462,937	200,907	10,656	5,161,024	13.9	5,215,485	15.3	5,161,024	XXX
11.3 NAIC 3	14,695	490,639	302,619	68,285	87,781	964,019	2.6	613,440	1.8	964,019	XXX
11.4 NAIC 4	13	80,651		23,721		104,385	0.3	66,960	0.2	104,385	XXX
11.5 NAIC 5								51,538	0.2		XXX
11.6 NAIC 6											XXX
11.7 Totals	6,223,877	11,175,156	15,797,917	1,838,734	832,934	35,868,618	96.8	34,090,766	100.0	35,868,618	XXX
11.8 Line 11.7 as a % of Col. 6	17.4	31.2	44.0	5.1	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	16.8	30.2	42.6	5.0	2.2	96.8	XXX	XXX	XXX	96.8	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	206,892	739,590	15,386	3,276		965,144	2.6			XXX	965,144
12.2 NAIC 2		24,946				24,946	0.1			XXX	24,946
12.3 NAIC 3		197,148				197,148	0.5			XXX	197,148
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	206,892	961,684	15,386	3,276		1,187,238	3.2			XXX	1,187,238
12.8 Line 12.7 as a % of Col. 6	17.4	81.0	1.3	0.3		100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.6	2.6	0.0	0.0		3.2	XXX	XXX	XXX	XXX	3.2

(a) Includes $ 1,187,239 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 13 current year, $ prior year of bonds with Z designations and $, current year $ 24,350 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 $ 2,185,349 ; 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	2,185,349					2,185,349	5.9	950,015	2.8	2,185,349	
1.2 Residential Mortgage-Backed Securities	52,210	92,699	48,572	9,600	27	203,108	0.5	1,717,178	5.0	203,108	
1.3 Commercial Mortgage-Backed Securities	86,843	166,102	635,158	431,032		1,319,135	3.6			1,319,135	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,324,402	258,801	683,730	440,632	27	3,707,592	10.0	2,667,193	7.8	3,707,592	
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		658,832	1,637,345			2,296,177	6.2	2,013,841	5.9	2,296,177	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		658,832	1,637,345			2,296,177	6.2	2,013,841	5.9	2,296,177	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		806,160	3,928,569	358,927		5,093,656	13.7	3,025,664	8.9	5,093,656	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		806,160	3,928,569	358,927		5,093,656	13.7	3,025,664	8.9	5,093,656	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	100,000	1,811,494	3,925,590		234,295	6,071,379	16.4	2,058,579	6.0	6,071,379	
5.2 Residential Mortgage-Backed Securities	614,340	1,552,293	851,686	653,444	125,571	3,797,334	10.2	4,721,377	13.8	3,797,334	
5.3 Commercial Mortgage-Backed Securities	189,423	212,527				401,950	1.1	747,544	2.2	401,950	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	903,763	3,576,314	4,777,276	653,444	359,866	10,270,663	27.7	7,527,500	22.1	10,270,663	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,813,380	6,338,572	4,156,985	254,520	416,596	12,980,053	35.0	13,034,535	38.2	12,133,409	846,644
6.2 Residential Mortgage-Backed Securities	81,101	166,555	54,378	134,486	56,445	492,965	1.3	583,089	1.7	302,369	190,596
6.3 Commercial Mortgage-Backed Securities	465,524	93,846	575,020			1,134,390	3.1	1,777,205	5.2	1,134,390	
6.4 Other Loan-Backed and Structured Securities	842,599	237,761				1,080,360	2.9	3,461,739	10.2	930,360	150,000
6.5 Totals	3,202,604	6,836,734	4,786,383	389,006	473,041	15,687,768	42.3	18,856,568	55.3	14,500,528	1,187,240
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	4,098,729	9,615,058	13,648,489	613,447	650,891	28,626,614	77.3	XXX	XXX	27,779,970	846,644
9.2 Residential Mortgage-Backed Securities	747,651	1,811,547	954,636	797,530	182,043	4,493,407	12.1	XXX	XXX	4,302,811	190,596
9.3 Commercial Mortgage-Backed Securities	741,790	472,475	1,210,178	431,032		2,855,475	7.7	XXX	XXX	2,855,475	
9.4 Other Loan-Backed and Structured Securities	842,599	237,761				1,080,360	2.9	XXX	XXX	930,360	150,000
9.5 Totals	6,430,769	12,136,841	15,813,303	1,842,009	832,934	37,055,856	100.0	XXX	XXX	35,868,616	1,187,240
9.6 Line 9.5 as a % of Col. 6	17.4	32.8	42.7	5.0	2.2	100.0	XXX	XXX	XXX	96.8	3.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,665,482	9,950,335	7,883,401	1,005,613	577,804	XXX	XXX	21,082,634	61.8	21,082,634	
10.2 Residential Mortgage-Backed Securities	748,053	2,203,365	2,041,442	1,801,930	226,855	XXX	XXX	7,021,644	20.6	7,021,644	
10.3 Commercial Mortgage-Backed Securities	1,242,556	956,049	326,143			XXX	XXX	2,524,748	7.4	2,524,748	
10.4 Other Loan-Backed and Structured Securities	1,599,951	1,861,788				XXX	XXX	3,461,739	10.2	3,461,739	
10.5 Totals	5,256,042	14,971,537	10,250,986	2,807,543	804,658	XXX	XXX	34,090,766	100.0	34,090,766	
10.6 Line 10.5 as a % of Col. 8	15.4	43.9	30.1	8.2	2.4	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	4,098,729	8,768,414	13,648,489	613,447	650,891	27,779,970	75.0	21,082,634	61.8	27,779,970	XXX
11.2 Residential Mortgage-Backed Securities	690,759	1,696,506	939,249	794,254	182,043	4,302,811	11.6	7,021,644	20.6	4,302,811	XXX
11.3 Commercial Mortgage-Backed Securities	741,790	472,475	1,210,178	431,032		2,855,475	7.7	2,524,748	7.4	2,855,475	XXX
11.4 Other Loan-Backed and Structured Securities	692,599	237,761				930,360	2.5	3,461,739	10.2	930,360	XXX
11.5 Totals	6,223,877	11,175,156	15,797,916	1,838,733	832,934	35,868,616	96.8	34,090,766	100.0	35,868,616	XXX
11.6 Line 11.5 as a % of Col. 6	17.4	31.2	44.0	5.1	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	16.8	30.2	42.6	5.0	2.2	96.8	XXX	XXX	XXX	96.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		846,644				846,644	2.3			XXX	846,644
12.2 Residential Mortgage-Backed Securities	56,892	115,041	15,387	3,276		190,596	0.5			XXX	190,596
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	150,000					150,000	0.4			XXX	150,000
12.5 Totals	206,892	961,685	15,387	3,276		1,187,240	3.2			XXX	1,187,240
12.6 Line 12.5 as a % of Col. 6	17.4	81.0	1.3	0.3		100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.6	2.6	0.0	0.0		3.2	XXX	XXX	XXX	XXX	3.2

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	1,163,445	1,163,445			
2. Cost of short-term investments acquired	28,711,285	28,711,285			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	16,678	16,678			
6. Deduct consideration received on disposals	27,680,217	27,680,217			
7. Deduct amortization of premium	25,842	25,842			
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)	2,185,349	2,185,349			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,185,349	2,185,349			

(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 - Cash Equivalents

N O N E

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 and Parking Lot		Celina	OH	12/28/1996	12/31/2006	228,976		75,247	189,000	5,220			(5,220)			
0299999. Property occupied by the reporting entity - Administrative						228,976		75,247	189,000	5,220			(5,220)			
0399999. Total Property occupied by the reporting entity						228,976		75,247	189,000	5,220			(5,220)			
0699999 - Totals						228,976		75,247	189,000	5,220			(5,220)			

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
Restroom Renovation	Celina	OH	02/26/2015	H. A. Dorsten				3,668
Restroom Renovation	Celina	OH	04/02/2015	H. A. Dorsten				2,001
Restroom Renovation	Celina	OH	05/12/2015	H. A. Dorsten				1,351
Restroom Renovation	Celina	OH	05/12/2015	Riesen Plumbing				57
Water Softener	Celina	OH	05/28/2015	Aqua Tech WTS				85
HVAC Hail Guard	Celina	OH	12/22/2015	Johnson Mechanical				143
0199999. Acquired by Purchase								7,306
0399999 - Totals								7,306

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Lot #7956, 1201 Brukner Drive	Troy	OH	01/06/2015	Earhart Brothers Leasing LLC	150,000		150,000						150,000	150,000					
8372 sq. ft. Building	Troy	OH	01/06/2015	Earhart Brothers Leasing LLC	832,067		353,787						353,787	351,813		(1,974)	(1,974)		
0199999. Property Disposed					982,067		503,787						503,787	501,813		(1,974)	(1,974)		
0399999 - Totals					982,067		503,787						503,787	501,813		(1,974)	(1,974)		

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	
		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
3622A2-BN-1	GN 783645			2	1	130,432	104.6810	129,439	123,651	130,003		(1,703)			3.500	2.010	MON	361	4,328	10/10/2013	07/15/2027
36241K-AP-3	GN 781814			2	1	40,444	110.5790	44,171	39,945	40,321		(82)			5.000	4.720	MON	166	1,997	03/20/2008	10/15/2034
36290S-CK-5	GN 615774			2	1	15,464	104.1850	16,286	15,631	15,570		45			4.000	4.210	MON	52	625	09/30/2003	09/15/2018
36296R-3Q-8	GN 699307			2	1	11,162	112.9380	12,563	11,124	11,155		(9)			6.000	5.810	MON	56	667	11/03/2008	10/15/2038
38376V-WX-1	GNR 2010-17 PK			2	1	6,296	100.6800	6,066	6,024	6,059		(202)			4.500	1.600	MON	23	271	03/26/2010	01/16/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						203,798	XXX	208,525	196,375	203,108		(1,951)			XXX	XXX	XXX	658	7,888	XXX	XXX
37611C-AD-8	GNR 2007-75 D			2	1	77,416	102.7450	75,039	73,034	74,522		(3,611)			5.785	3.770	MON	352	4,225	05/04/2009	12/16/2042
38378B-EF-2	GNR 2012-28 A			2	1	169,994	99.5320	167,523	168,311	169,074		(514)			1.800	1.510	MON	253	3,031	02/02/2012	10/16/2038
38378B-QG-7	GNR 2012-27 D			2	1	250,000	100.8890	252,223	250,000	250,000					3.487	3.470	MON	726	8,718	02/08/2012	03/16/2045
38378B-VH-9	GNR 2012-72 B			2	1	310,688	98.5700	295,710	300,000	307,677		(923)			2.947	2.570	MON	737	8,841	12/20/2012	02/16/2046
38378B-WC-9	GNR 2012-78 C			2	1	263,945	98.7540	246,884	250,000	261,126		(904)			3.244	2.740	MON	676	8,306	10/26/2012	06/16/2052
38378B-XS-3	GNR 2012-89 C			2	1	260,000	98.9130	247,283	250,000	256,736		(1,024)			2.737	2.250	MON	570	6,843	10/16/2012	09/16/2044
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,332,043	XXX	1,284,662	1,291,345	1,319,135		(6,976)			XXX	XXX	XXX	3,314	39,964	XXX	XXX
0599999. Total - U.S. Government Bonds						1,535,841	XXX	1,493,187	1,487,720	1,522,243		(8,927)			XXX	XXX	XXX	3,972	47,852	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
246381-EH-6	DELAWARE ST			1	1FE	305,825	122.4860	306,215	250,000	300,147		(5,163)			5.000	2.370	JJ	6,250	8,160	11/25/2014	07/01/2027
419791-Q8-4	HAWAII ST			1	1FE	215,150	118.5710	237,142	200,000	211,852		(1,458)			5.000	4.000	MN	1,667	10,000	09/12/2013	11/01/2029
574192-5B-2	MARYLAND ST				1FE	187,088	108.6480	173,837	160,000	177,178		(3,109)			4.200	2.000	MS	2,240	6,720	10/01/2012	03/01/2021
57582N-D9-3	MASSACHUSETTS ST	SD			1FE	173,306	115.7980	173,697	150,000	158,832		(2,141)			5.500	3.800	AO	2,063	8,250	05/23/2008	10/01/2019
57582R-DM-5	MASSACHUSETTS ST			1	1FE	240,220	121.4380	242,876	200,000	238,177		(2,043)			5.000	2.170	MN	1,667	4,833	07/22/2015	05/01/2024
594612-BM-4	MICHIGAN ST				1FE	242,052	124.0210	248,042	200,000	239,999		(2,053)			5.000	2.230	JD	833	5,000	07/15/2015	12/01/2023
605580-5M-7	MISSISSIPPI ST	SD			1FE	200,000	106.9110	213,822	200,000	200,000					4.434	4.430	AO	2,217	8,868	10/15/2009	10/01/2018
677522-CG-7	OHIO ST				1FE	245,412	123.2210	246,442	200,000	244,354		(1,058)			5.000	1.880	MS	3,333		10/15/2015	09/01/2023
882722-VF-5	TEXAS ST				1FE	100,000	103.9950	103,995	100,000	100,000					3.203	3.200	AO	801	3,203	09/23/2010	04/01/2019
917542-QW-5	UTAH ST				1FE	200,000	104.4420	208,884	200,000	200,000					3.189	3.180	JJ	3,189	6,378	09/24/2010	07/01/2019
93974D-AT-5	WASHINGTON ST				1FE	233,736	121.0100	242,020	200,000	225,638		(3,398)			5.000	2.850	FA	4,167	10,000	08/08/2013	08/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,342,789	XXX	2,396,972	2,060,000	2,296,177		(20,423)			XXX	XXX	XXX	28,427	71,412	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,342,789	XXX	2,396,972	2,060,000	2,296,177		(20,423)			XXX	XXX	XXX	28,427	71,412	XXX	XXX
013595-TK-9	ALBUQUERQUE NM MUNI SCH DIST #				1FE	181,904	123.1610	184,742	150,000	177,346		(2,944)			5.000	2.360	FA	3,125	7,417	06/27/2014	08/01/2023
021087-VA-6	ALPINE UT SCH DIST				1FE	339,606	123.0690	338,440	275,000	334,411		(5,195)			5.000	1.790	MS	4,049	5,233	04/15/2015	03/15/2023
022447-XR-2	ALVIN TX INDEP SCH DIST				1FE	304,530	121.5730	303,933	250,000	298,262		(5,793)			5.000	2.070	FA	4,722	8,819	12/03/2014	02/15/2023
041826-E6-1	ARLINGTON TX INDEP SCH DIST				1FE	100,000	99.9270	99,927	100,000	100,000					1.031	1.030	FA	389	1,031	05/23/2013	02/15/2017
05914F-MH-0	BALTIMORE CNTY MD				1FE	175,000	97.4250	170,494	175,000	175,000					2.597	2.590	FA	1,894	4,545	11/28/2012	08/01/2024
079365-2T-8	BELLEVUE WA			1	1FE	313,290	124.9550	312,388	250,000	308,043		(5,247)			5.000	2.290	JD	8,438		03/31/2015	12/01/2025
088365-ED-9	BEXAR CNTY TX HOSP DIST				1FE	100,000	103.5670	103,567	100,000	100,000					3.102	3.100	FA	1,172	3,102	08/27/2010	02/15/2018
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2			1	1FE	292,993	118.3830	295,958	250,000	290,530		(2,463)			5.000	3.010	JD	1,042	7,326	04/14/2015	12/01/2038
160069-VA-5	CHARLESTON CNTY SC			1	1FE	243,226	123.3730	246,746	200,000	241,528		(1,698)			5.000	2.110	MN	1,667	5,000	08/20/2015	11/01/2024
164231-KQ-4	CHEROKEE CNTY GA SCH SYS				1FE	150,000	119.8990	179,849	150,000	150,000					5.870	5.870	FA	3,669	8,805	06/19/2009	08/01/2028
234667-JD-6	DALLAS CNTY TX HOSP DIST				1FE	50,000	109.0740	54,537	50,000	50,000					4.448	4.440	FA	840	2,224	08/27/2009	08/15/2019
35880C-QH-0	FRISCO TX INDEP SCH DIST				1FE	300,880	123.4980	308,745	250,000	298,219		(2,661)			5.000	2.490	FA	7,847		05/21/2015	08/15/2024
366155-E6-2	GARLAND TX INDEP SCH DIST			1	1FE	191,246	122.3560	195,770	160,000	189,708		(1,538)			5.000	2.690	FA	3,022	1,267	05/20/2015	02/15/2026
403755-T3-5	GWINNETT CNTY GA SCH DIST			1	1FE	299,593	120.7890	301,972	250,000	296,165		(3,428)			5.000	2.790	FA	5,208	5,069	02/23/2015	02/01/2035
447025-JJ-7	HUNTSVILLE AL				1FE	100,000	103.8570	103,857	100,000	100,000					3.386	3.380	MS	1,129	3,386	09/02/2010	09/01/2019
54589T-CE-0	LOUDOUN CNTY VA			1	1FE	306,208	123.4620	308,655	250,000	300,781		(4,934)			5.000	2.450	JD	1,042	12,431	11/25/2014	12/01/2027
609558-6A-4	MONMOUTH CNTY NJ				1FE	249,233	103.6260	259,065	250,000	249,802		100			3.850	3.890	MN	1,604	9,625	11/03/2009	11/01/2017
718814-A4-8	PHOENIX AZ				1FE	100,000	103.3620	103,362	100,000	100,000					3.930	3.930	JJ	1,965	3,930	10/07/2009	07/01/2017
741701-W8-5	PRINCE GEORGES CNTY MD				1FE	121,198	123.1890	123,187	100,000	120,514		(684)			5.000	2.090	MS	1,667		09/16/2015	09/01/2023
763682-G8-8	RICHLAND CNTY SC SCH DIST #2				1FE	242,942	122.1170	244,234	200,000	242,676		(266)			5.000	1.780	FA	4,167		12/09/2015	02/01/2023
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST				1FE	89,823	122.9700	104,525	85,000	88,794		(24)			6.220	5.720	AO	1,322	5,287	07/30/2009	10/01/2028
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST	SD			1FE	121,525	122.9700	141,416	115,000	120,133		(33)			6.220	5.720	AO	1,788	7,153	07/30/2009	10/01/2028
919069-AR-5	VALDOSTA GA CITY SCH SYS				1FE	148,781	119.8140	149,768	125,000	148,023		(758)			5.000	1.790	FA	1,319		09/23/2015	02/01/2022

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	
		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
930863-T6-2	WAKE CNTY NC				1FE	244,554	122.9750	245,950	200,000	237,376		(4,732)			5.000	2.170	MS	3,333	10,000	06/23/2014	03/01/2023
94766P-FR-7	WEBER UT SCH DIST				1FE	276,633	122.3570	275,301	225,000	269,987		(5,314)			5.000	2.080	JD	500	13,094	10/02/2014	06/15/2023
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J				1FE	116,401	118.2490	118,249	100,000	106,359		(1,275)			5.500	3.930	JD	244	5,500	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,159,566	XXX	5,274,637	4,460,000	5,093,657		(48,887)			XXX	XXX	XXX	67,164	130,244	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						5,159,566	XXX	5,274,637	4,460,000	5,093,657		(48,887)			XXX	XXX	XXX	67,164	130,244	XXX	XXX
01030L-BX-2	ALABAMA ST INCENTIVES FING AUT				1FE	235,000	108.3140	254,538	235,000	235,000					4.867	4.860	MS	3,812	11,437	09/18/2009	09/01/2018
01030L-BX-2	ALABAMA ST INCENTIVES FING AUT	SD			1FE	15,000	108.3140	16,247	15,000	15,000					4.867	4.860	MS	243	730	09/18/2009	09/01/2018
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L				1FE	247,596	125.0520	250,104	200,000	247,393		(203)			5.000	2.170	MN	2,167		12/10/2015	05/01/2025
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SE			1	1FE	250,872	121.7620	243,524	200,000	234,767		(4,550)			5.000	2.260	JD	833	10,000	05/16/2012	12/01/2023
29270C-K3-8	ENERGY N W WA ELEC REVENUE			1	1FE	245,964	123.1900	246,380	200,000	245,846		(118)			5.000	2.300	JJ	5,000		12/16/2015	07/01/2026
343136-5W-3	FLORIDA ST TURNPIKE AUTH				1FE	232,666	116.0300	232,060	200,000	232,337		(329)			5.000	1.290	JJ	4,083		12/09/2015	07/01/2020
409327-DK-6	HAMPTON ROADS VA SANTN DIST WS				1FE	100,000	102.9610	102,961	100,000	100,000					3.980	3.980	MN	663	3,980	11/04/2009	11/01/2016
438701-RA-4	HONOLULU CITY & CNTY HI WSTWTR				1FE	100,000	105.2960	105,296	100,000	100,000					4.113	4.110	JJ	2,057	4,113	10/27/2010	07/01/2020
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI				1FE	243,118	122.0520	244,104	200,000	242,831		(287)			5.000	1.600	MS	2,917		12/09/2015	09/01/2022
49151E-M9-1	KENTUCKY ST PROPERTY & BLDGS C				1FE	274,280	107.1720	267,930	250,000	255,393		(2,798)			5.000	3.770	MN	2,083	12,500	04/30/2008	11/01/2017
495289-PB-0	KING CNTY WA SWR REVENUE			1	1FE	54,288	104.1590	52,080	50,000	50,505		(540)			5.000	3.960	JJ	1,250	2,500	11/07/2006	01/01/2018
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT				1FE	236,699	116.4630	238,749	205,000	234,295		2,094			5.192	4.240	FA	4,435	10,644	02/24/2012	08/01/2040
594615-AZ-9	MICHIGAN ST BLDG AUTH REVENUE				1FE	230,272	113.8280	227,656	200,000	228,140		(2,132)			5.000	1.590	AO	2,111	1,250	07/31/2015	04/15/2020
60636W-QP-3	MISSOURI ST HIGHWAYS & TRANSIT				1FE	288,283	121.5510	303,878	250,000	274,660		(2,998)			5.000	3.420	FA	5,208	12,500	03/10/2011	02/01/2023
647310-U7-4	NEW MEXICO ST SEVERANCE TAX				1FE	243,350	124.1630	248,326	200,000	241,638		(1,712)			5.000	2.290	JJ	3,861		08/06/2015	07/01/2024
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL				1FE	241,706	120.7470	241,494	200,000	240,831		(875)			5.000	1.810	MN	1,556		10/23/2015	11/01/2022
668444-AG-7	NORTHWESTERN UNIVERSITY				1FE	145,000	101.2380	146,795	145,000	145,000					1.470	1.470	JD	178	2,132	10/22/2013	12/01/2017
679087-EZ-5	OKLAHOMA ST CAPITAL IMPT AUTH				1FE	150,000	110.5600	165,840	150,000	150,000					5.140	5.140	JJ	3,855	7,710	09/02/2009	07/01/2020
736742-VC-8	PORTLAND OR SWR SYS REVENUE				1FE	241,820	123.8820	247,764	200,000	240,488		(1,332)			5.000	2.150	AO	2,500	5,000	09/16/2015	10/01/2023
79730A-HY-7	SAN DIEGO CA PUBLIC FACS FING				1FE	118,842	121.7780	121,778	100,000	118,121		(721)			5.000	1.960	MN	639	708	08/28/2015	05/15/2022
812670-DP-9	SEATTLE WA MUSEUM DEV AUTH SPL			1	1FE	233,394	119.3140	238,628	200,000	228,875		(3,002)			5.000	3.010	AO	2,500	10,000	06/27/2014	04/01/2029
812728-TT-0	SEATTLE WA WTR SYS REVENUE			1	1FE	234,196	121.5000	243,000	200,000	232,513		(1,683)			5.000	2.990	MN	1,667	3,917	05/21/2015	05/01/2029
880558-DX-6	TENNESSEE ST SCH BOND AUTH				1FE	239,494	121.4130	242,826	200,000	230,949		(3,976)			5.000	2.520	MN	1,667	10,000	11/07/2013	11/01/2022
88283L-JX-5	TEXAS ST TRANSPRTN COMMISSIONS				1FE	249,758	126.2560	252,512	200,000	248,894		(862)			5.000	2.200	AO	2,500		10/19/2015	10/01/2025
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES			1	1FE	243,192	122.4920	244,984	200,000	241,390		(1,802)			5.000	1.970	MN	1,278	5,000	08/21/2015	05/15/2024
914455-LA-6	UNIV OF MICHIGAN MI				1FE	200,000	102.8480	205,696	200,000	200,000					3.176	3.170	AO	1,588	6,352	10/29/2010	04/01/2018
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX			1	1FE	303,090	122.2350	305,587	250,000	300,003		(3,087)			5.000	2.600	JD	556	10,069	04/28/2015	06/15/2029
927781-TE-4	VIRGINIA ST CLG BLDG AUTH EDUC				1FE	200,400	105.5190	211,038	200,000	200,120		(48)			4.250	4.210	FA	3,542	8,500	12/03/2009	02/01/2018
92778W-AH-9	VIRGINIA ST CLG BLDG AUTH EDUC				1FE	238,675	121.1210	242,242	200,000	236,858		(1,818)			5.000	2.030	MS	3,333	5,000	08/19/2015	09/01/2022
95308R-JA-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	119,598	119.8540	119,854	100,000	119,532		(66)			5.000	1.970	JD	417		12/02/2015	12/15/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,156,553	XXX	6,263,871	5,350,000	6,071,379		(32,845)			XXX	XXX	XXX	68,499	144,042	XXX	XXX
31288L-SS-1	FG P50529			2	1	20,311	111.3950	22,502	20,200	20,280		(38)			6.000	5.800	MON	101	1,212	04/19/2007	11/01/2036
3128GK-BL-7	FG E82743			2	1	495	100.6390	498	494	490					5.500	8.660	MON	2	27	04/18/2007	04/01/2016
3128H8-CC-2	FG E99967			2	1	8,234	104.2480	8,387	8,045	8,071		(30)			5.000	4.510	MON	34	402	12/22/2003	10/01/2018
3128K2-C7-2	FG A41894			2	1	4,274	109.5280	4,840	4,419	4,311		25			5.000	5.770	MON	18	221	01/31/2006	01/01/2036
3128KT-D8-0	FG A62827			2	1	15,447	116.5020	17,784	15,265	15,402		(34)			6.500	6.150	MON	83	992	06/26/2007	06/01/2037
3128M1-PU-7	FG G12335			2	1	16,451	103.8280	16,996	16,370	16,386		(15)			5.000	4.820	MON	68	818	04/16/2008	05/01/2021
3128MB-KT-3	FG G12806			2	1	14,948	105.1900	15,496	14,732	14,830		(46)			5.500	5.070	MON	68	810	07/10/2008	09/01/2022
3128MM-KR-3	FG G18303			2	1	25,011	104.3880	25,624	24,547	24,813		(102)			4.500	3.980	MON	92	1,105	06/24/2009	03/01/2024
3128PL-B5-0	FG J08160			2	1	13,474	104.1320	14,315	13,747	13,589		65			5.000	5.470	MON	57	687	06/12/2008	12/01/2022
31294N-S2-6	FG E04137			2	1	207,536	101.4870	201,434	198,481	205,766		(1,895)			2.500	1.590	MON	414	4,962	12/04/2012	11/01/2027
31297F-JD-6	FG A27460			2	1	9,082	113.0860	9,913	8,766	8,989		(99)			6.000	5.210	MON	44	526	11/16/2004	10/01/2034
3132GG-CG-8	FG G02771			2	1	145,982	106.2820	149,299	140,473	145,569		(681)			4.000	3.260	MON	468	5,619	08/31/2011	08/01/2041
3136A6-TP-9	FNR 2012-63 HB			2	1	157,096	98.4270	151,779	154,205	156,517		(622)			2.000	1.550	MON	257	3,084	02/06/2013	08/25/2041
3136A8-V6-4	FNR 2012-113 PB			2	1	178,440	99.4030	173,684	174,727	177,383		(741)			2.000	1.550	MON	291	3,495	10/26/2012	10/25/2040
3136A9-T8-1	FNR 2012-124 PY			2	1	271,781	87.5790	262,738	300,000	274,977		894			2.500	3.050	MON	625	7,500	12/27/2012	11/25/2042
3136AA-MP-7	FNR 2012-139 MC			2	1	215,074	99.0810	208,473	210,406	213,984		(919)			2.000	1.550	MON	351	4,208	11/20/2012	05/25/2042
3136AB-LF-8	FNR 2012-148 KB			2	1	180,306	98.1070	173,213	176,554	179,394		(676)			2.000	1.590	MON	294	3,531	12/14/2012	03/25/2042
31371K-4E-8	FN 254721			2	1	4,519	102.7820	4,521	4,399	4,407		(16)			5.000	4.460	MON	18	220	03/31/2003	05/01/2018
31371K-5U-1	FN 254759			2	1	8,970	102.7980	9,519	9,260	9,170		82			4.500	5.190	MON	35	417	04/11/2007	06/01/2018
31371K-5V-9	FN 254760			2	1	5,834	102.7810	6,197	6,030	5,967		55			5.000	5.720	MON	25	301	07/19/2007	06/01/2018

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
31371M-4P-9	FN 256530			2	1	8,194	109.2150	9,180	8,405	8,218		74			5.500	6.160	MON	39	462	05/23/2007	12/01/2036
31371M-EP-8	FN 255842			2	1	28,685	110.5820	31,880	28,829	28,693		38			5.000	5.040	MON	120	1,441	02/04/2008	09/01/2035
31371M-UK-1	FN 256286			2	1	2,152	109.9070	2,411	2,194	2,156		14			6.000	6.460	MON	11	132	07/07/2008	06/01/2036
31371N-CJ-2	FN 256673			2	1	12,576	111.7070	13,987	12,521	12,564		(12)			5.500	5.260	MON	57	689	05/15/2008	04/01/2037
31371N-CY-9	FN 256687			2	1	11,454	109.2190	12,696	11,625	11,474		51			5.500	5.810	MON	53	639	04/05/2007	04/01/2037
31371N-QN-8	FN 257061			2	1	11,510	104.5680	12,094	11,566	11,518		17			5.000	5.030	MON	48	578	02/20/2008	01/01/2023
3137A9-YB-6	FHR 3838 AE			2	1	35,557	101.7170	35,546	34,945	35,168		(231)			2.500	1.800	MON	73	874	04/20/2011	11/15/2018
3137AS-VD-3	FHR 4094 KA			2	1	182,242	95.8350	173,004	180,521	182,064		(341)			1.750	1.540	MON	263	3,159	10/23/2012	08/15/2041
3137AT-6B-3	FHR 4098 HA			2	1	203,837	97.4130	196,113	201,320	203,168		(464)			2.000	1.740	MON	336	4,026	08/23/2012	05/15/2041
3137AT-GC-0	FHR 4091 TH			2	1	210,442	99.3000	203,502	204,935	209,069		(981)			2.000	1.480	MON	342	4,099	12/03/2012	05/15/2041
3137AU-HY-8	FHR 4109 CY			2	1	291,281	92.2830	276,851	300,000	292,605		403			2.500	2.700	MON	625	7,500	12/12/2012	09/15/2032
3137AU-L2-3	FHR 4102 CH			2	1	213,417	99.5270	207,670	208,657	211,946		(845)			2.000	1.550	MON	348	4,173	09/20/2012	11/15/2040
3137AY-YA-3	FHR 4170 PE			2	1	191,448	98.3690	184,013	187,064	190,573		(795)			2.250	1.740	MON	351	4,209	02/22/2013	01/15/2033
3137GA-HR-1	FHR 3743 PA			2	1	114,014	100.2590	111,370	111,081	113,103		(706)			2.500	1.790	MON	231	2,777	01/27/2012	12/15/2039
31389T-EW-8	FN 634749			2	1	7,943	102.6260	7,962	7,759	7,764		(37)			5.500	4.700	MON	36	427	08/21/2002	03/01/2017
31393H-LN-0	FHR 2562 PG			2	1	9,483	103.4860	9,982	9,646	9,598		47			5.000	5.360	MON	40	482	07/07/2008	01/15/2018
31400D-EE-8	FN 684233			2	1	5,254	102.3540	5,574	5,446	5,391		54			5.000	5.790	MON	23	272	07/19/2007	01/01/2018
31401J-D9-6	FN 709428			2	1	2,797	103.0180	2,877	2,793	2,785					5.000	4.910	MON	12	140	08/27/2003	07/01/2018
31402C-VZ-2	FN 725232			2	1	11,004	110.5550	12,471	11,280	11,066		51			5.000	5.440	MON	47	564	03/28/2005	03/01/2034
31402D-MP-2	FN 725866			2	1	13,038	108.6270	14,580	13,420	13,127		67			4.500	5.010	MON	50	604	10/20/2004	09/01/2034
31402R-DG-1	FN 735503			2	1	21,465	113.7340	24,535	21,572	21,469		25			6.000	6.020	MON	108	1,294	07/26/2007	04/01/2035
31403C-6L-0	FN 745275			2	1	27,041	110.5980	29,964	27,093	27,041		22			5.000	4.950	MON	113	1,355	01/25/2008	02/01/2036
31403J-SA-5	FN 750313			2	1	6,837	111.7810	7,539	6,744	6,810		(28)			5.500	5.130	MON	31	371	12/29/2004	11/01/2033
31403K-G9-8	FN 750924			2	1	5,041	103.7560	5,385	5,190	5,149		33			4.000	4.490	MON	17	208	12/09/2003	10/01/2018
31407H-KS-4	FN 831105			2	1	24,018	111.9200	26,484	23,663	23,938		(78)			5.500	5.010	MON	108	1,301	01/31/2008	11/01/2035
31409G-N6-9	FN 870813			2	1	8,230	111.8010	9,349	8,362	8,248		21			5.500	5.840	MON	38	460	03/06/2008	10/01/2036
31409X-NT-2	FN 881602			2	1	33,408	115.6660	38,025	32,874	33,070		(66)			6.500	6.180	MON	178	2,137	05/29/2007	02/01/2036
31410G-AF-0	FN 888406			2	1	19,422	110.6150	22,535	20,373	19,604		182			5.000	6.050	MON	85	1,019	05/31/2007	08/01/2036
31410S-NL-7	FN 895995			2	1	8,642	116.0040	9,930	8,560	8,622		(16)			6.500	6.130	MON	46	556	07/11/2007	07/01/2036
31411L-K4-2	FN 911215			2	1	10,080	112.2420	11,025	9,822	10,017		(60)			7.000	6.180	MON	57	688	06/12/2007	05/01/2037
31416R-FA-6	FN AA7360			2	1	25,757	108.8040	28,169	25,890	25,770		29			4.500	4.550	MON	97	1,165	06/24/2009	01/01/2034
31416R-HJ-5	FN AA7432			2	1	74,514	109.2080	81,566	74,689	74,514		49			4.500	4.480	MON	280	3,361	05/28/2009	06/01/2039
31416Y-BX-5	FN AB2753			2	1	99,924	105.0680	104,711	99,660	99,837		(64)			3.500	3.370	MON	291	3,488	04/14/2011	04/01/2026
31417A-VT-3	FN AB4225			2	1	251,687	103.4670	247,242	238,954	251,585		(1,784)			3.500	2.580	MON	697	8,363	05/23/2013	01/01/2042
31417V-PZ-0	FN AC8539			2	1	25,972	105.3830	26,700	25,336	25,730		(136)			4.000	3.330	MON	84	1,013	12/18/2009	12/01/2024
31419A-2T-3	FN AE0785			2	1	89,790	103.6630	92,732	89,455	89,691		(75)			3.000	2.850	MON	224	2,684	06/24/2011	01/01/2026
62888V-AB-4	NGN 2010-R1 2A			2	1FE	3,895	101.5620	3,943	3,883	3,893		(20)			1.840	0.590	MON	5	71	10/21/2010	10/07/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,805,316	XXX	3,770,809	3,777,247	3,797,333		(10,355)			XXX	XXX	XXX	8,909	106,918	XXX	XXX
3136AB-PT-4	FNA 2013-M1 AS02			2	1	161,030	99.9820	161,810	161,839	161,579		331			1.073	1.200	MON	145	2,351	06/20/2013	11/25/2016
3136AE-GM-3	FNA 2013-M7 AS02			2	1	241,895	99.8140	239,055	239,500	240,371		(880)			1.233	0.940	MON	246	3,667	05/16/2013	03/25/2018
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						402,925	XXX	400,865	401,339	401,950		(549)			XXX	XXX	XXX	391	6,018	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						10,364,794	XXX	10,435,545	9,528,586	10,270,662		(43,749)			XXX	XXX	XXX	77,799	256,978	XXX	XXX
00206R-AW-2	AT&T INC				2FE	99,818	100.8130	100,813	100,000	99,986		38			2.950	2.980	MN	377	2,950	04/26/2011	05/15/2016
00206R-BN-1	AT&T INC			1	2FE	94,926	94.8220	90,082	95,000	94,946		7			2.625	2.630	JD	208	2,494	12/06/2012	12/01/2022
00287Y-AL-3	ABBVIE INC				2FE	49,678	96.6460	48,323	50,000	49,759		19			2.900	2.970	MN	222	1,450	11/05/2012	11/06/2022
00912X-AK-0	AIR LEASE CORP			2	2	150,473	135.9200	156,308	115,000	145,368		(5,104)			3.875	3.875	JD	371	2,422	12/18/2015	12/01/2018
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	99,471	100.4980	100,499	100,000	99,935		109			2.000	2.110	FA	828	2,000	07/28/2011	08/02/2016
02261W-AB-5	ALZA CORP	@		1	1FE	182,268	141.3500	282,700	200,000	179,480		(17,013)			0.000	0.000	N/A			03/17/2015	07/28/2020
025537-AG-6	AMERICAN ELECTRIC POWER			1	2FE	124,751	98.7920	123,491	125,000	124,821		23			2.950	2.970	JD	164	3,688	11/28/2012	12/15/2022
0258M0-DK-2	AMERICAN EXPRESS CREDIT				1FE	74,858	99.8950	74,922	75,000	74,907		27			2.125	2.160	MS	456	1,594	03/13/2014	03/18/2019
031162-BF-6	AMGEN INC				2FE	99,768	100.5780	100,579	100,000	99,978		48			2.300	2.350	JD	102	2,300	06/27/2011	06/15/2016
03524B-AD-8	ANHEUSER-BUSCH INBEV FIN				1FE	110,000	99.8540	109,840	110,000	110,000					0.512	0.510	JAJO	103	508	01/22/2014	01/27/2017
037833-AJ-9	APPLE INC				1FE	249,078	99.2330	248,083	250,000	249,562		183			1.000	1.070	MN	403	2,500	04/30/2013	05/03/2018

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
05541T-AD-3	BGC PARTNERS INC			2	2FE	42,720	107.9850	43,194	40,000	41,337		(1,383)			4.500	4.500	JJ	830	900	06/09/2015	07/15/2016
06051G-ET-2	BANK OF AMERICA CORP				2FE	125,233	99.8900	124,863	125,000	125,126		(59)			2.000	1.940	JJ	1,181	2,500	03/07/2014	01/11/2018
06406H-CU-1	BANK OF NEW YORK MELLON			1	1FE	64,874	100.1000	65,065	65,000	64,914		24			2.200	2.240	MN	183	1,430	05/02/2014	05/15/2019
097023-BE-4	BOEING CO				1FE	98,899	98.8300	98,831	100,000	99,473		217			0.950	1.170	MN	121	950	04/30/2013	05/15/2018
10112R-AU-8	BOSTON PROPERTIES LP			1	2FE	101,127	102.1430	102,143	100,000	100,788		(100)			3.850	3.710	FA	1,604	3,850	06/01/2012	02/01/2023
11373M-AA-5	BROOKLINE BANCORP INC			1	2FE	20,000	100.1580	20,032	20,000	20,000					6.000	6.000	MS	353	1,197	09/11/2014	09/15/2029
121897-WQ-1	BURLINGTN NORTH SANTA FE				1FE	34,347	126.9540	31,739	25,000	29,433		(593)			8.750	5.330	FA	766	2,188	07/06/2005	02/25/2022
12189T-AZ-7	BURLINGTN NORTH SANTA FE				1FE	49,957	117.4520	58,726	50,000	49,965		3			6.150	6.150	MN	513	3,075	04/10/2007	05/01/2037
126650-BH-2	CVS HEALTH CORP				2FE	16,061	105.8280	15,614	14,754	15,049		(198)			5.750	4.270	JD	71	848	05/13/2010	06/01/2017
133131-AT-9	CAMDEN PROPERTY TRUST			1	2FE	49,473	96.2470	48,124	50,000	49,617		49			2.950	3.070	JD	66	1,475	12/04/2012	12/15/2022
14912L-2Y-6	CATERPILLAR FINANCIAL SE				1FE	97,564	100.8840	100,885	100,000	99,928		341			5.500	5.850	MS	1,619	5,500	06/07/2007	03/15/2016
17275R-AQ-5	CISCO SYSTEMS INC				1FE	150,000	100.1260	150,190	150,000	150,000					0.914	0.910	MJSD	118	1,180	02/24/2014	03/01/2019
19624R-AB-2	COLONY CAPITAL INC			2	2	105,907	93.2270	97,889	105,000	105,680		(102)			3.875	3.730	JJ	1,876	3,488	09/15/2015	01/15/2021
200340-AP-2	COMERICA INC			1	1FE	140,331	99.1800	138,853	140,000	140,228		(65)			2.125	2.070	MN	314	2,975	05/30/2014	05/23/2019
212015-AN-1	CONTINENTAL RESOURCES			1	2FE	126,133	70.1420	87,678	125,000	125,974		(99)			3.800	3.680	JD	396	4,750	05/14/2014	06/01/2024
222372-AJ-3	COUNTRYWIDE FINL CORP				2FE	22,625	101.6360	25,409	25,000	22,625					6.250	6.250	MN	200	1,563	05/11/2007	05/15/2016
24422E-SE-0	JOHN DEERE CAPITAL CORP				1FE	140,000	100.0730	140,102	140,000	140,000					0.906	0.900	JAJO	194	778	10/08/2013	10/11/2016
25179M-AT-0	DEVON ENERGY CORPORATION			1	2FE	126,044	92.1080	115,136	125,000	125,691		(228)			2.250	2.050	JD	125	2,813	06/13/2014	12/15/2018
268648-AP-7	EMC CORP/MA				1FE	199,886	93.2920	186,585	200,000	199,943		22			1.875	1.880	JD	313	3,750	06/03/2013	06/01/2018
268948-AA-4	EAGLE BANCORP INC				2FE	50,000	98.8750	49,438	50,000	50,000					5.750	5.750	MS	958	3,083	07/31/2014	09/01/2024
278062-AC-8	EATON CORP				2FE	119,597	96.7520	116,103	120,000	119,699		26			2.750	2.790	MN	541	3,300	11/14/2012	11/02/2022
29336U-AA-5	ENLINK MIDSTREAM PARTNER			1	2FE	49,925	91.3850	45,693	50,000	49,951		14			2.700	2.730	AO	338	1,350	03/12/2014	04/01/2019
316770-AZ-2	FIFTH THIRD BANK			1	1FE	250,000	99.9610	249,904	250,000	250,000					0.874	0.870	FMAN	267	1,983	11/18/2013	11/18/2016
35671D-AZ-8	FREEPORT-MCMORAN INC			1	2FE	98,882	56.5000	56,500	100,000	99,057		114			3.875	4.020	MS	1,141	3,875	06/06/2014	03/15/2023
373334-GE-5	GEORGIA POWER COMPANY				1FE	99,784	105.5440	105,544	100,000	99,961		25			5.700	5.720	JD	475	5,700	06/04/2007	06/01/2017
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	80,340	107.4640	80,598	75,000	78,917		(696)			4.850	3.730	JD	303	3,638	10/31/2013	06/01/2021
406216-BC-4	HALLIBURTON CO			1	1FE	171,170	99.3140	168,835	170,000	170,692		(263)			2.000	1.830	FA	1,417	3,400	03/07/2014	08/01/2018
432748-AB-7	HILLTOP HOLDINGS INC			1	2FE	65,000	101.0670	65,694	65,000	65,000					5.000	5.000	AO	686	1,679	06/23/2015	04/15/2025
437076-AS-1	HOME DEPOT INC				1FE	43,658	121.7670	60,884	50,000	44,435		119			5.875	6.880	JD	122	2,938	07/11/2007	12/16/2036
437076-BE-1	HOME DEPOT INC			1	1FE	79,694	100.7020	80,562	80,000	79,785		59			2.000	2.080	JD	71	1,600	06/09/2014	06/15/2019
446150-AH-7	HUNTINGTON BANCSHARES			1	2FE	100,284	100.1080	100,109	100,000	100,151		(57)			2.600	2.530	FA	1,076	2,600	08/09/2013	08/02/2018
458140-AD-2	INTEL CORP			2	1FE	29,937	128.3490	32,087	25,000	29,892		(45)			2.950	1.770	JD	33	369	11/13/2015	12/15/2035
458140-AF-7	INTEL CORP			2	1FE	133,442	166.4250	191,389	115,000	131,154		(495)			3.250	2.460	FA	1,557	3,738	08/06/2013	08/01/2039
458140-AL-4	INTEL CORP				1FE	64,651	100.1090	65,071	65,000	64,814		93			1.350	1.490	JD	39	878	03/24/2014	12/15/2017
458140-AM-2	INTEL CORP				1FE	84,637	98.9680	84,123	85,000	84,738		33			2.700	2.740	JD	102	2,295	12/04/2012	12/15/2022
459200-HC-8	IBM CORP				1FE	139,380	100.2870	140,402	140,000	139,860		125			1.250	1.340	FA	705	1,750	02/01/2012	02/06/2017
47102X-AH-8	JANUS CAPITAL GROUP INC			2	2FE	152,825	140.3000	214,659	153,000	152,911		32			0.750	0.760	JJ	529	1,148	08/02/2013	07/15/2018
483548-AD-5	KAMAN CORP			2	3	102,200	127.4460	108,329	85,000	99,767		(2,432)			3.250	3.250	MN	353	1,381	09/11/2015	11/15/2017
494550-BG-0	KINDER MORGAN ENER PART				2FE	49,991	100.0710	50,036	50,000	50,000		2			3.500	3.500	MS	583	1,750	02/23/2011	03/01/2016
494550-BV-7	KINDER MORGAN ENER PART			1	2FE	49,902	85.1320	42,566	50,000	49,912		8			4.250	4.270	MS	708	2,066	09/11/2014	09/01/2024
50540R-AG-7	LAB CORP OF AMER HLDGS	.B.		1	2FE	186,772	165.9740	265,558	160,000	160,000		(21,416)			0.000	0.000	N/A		619	11/07/2014	09/11/2021
512807-AL-2	LAM RESEARCH CORP			2	2FE	96,102	143.7160	107,787	75,000	93,377		(2,726)			1.250	1.250	MN	120	469	09/23/2015	05/15/2018
531229-AB-8	LIBERTY MEDIA CORP			2	3	175,890	98.4810	182,190	185,000	176,394		504			1.375	2.020	AO	537	1,272	06/30/2015	10/15/2023
55608B-AA-3	MACQUARIE INFRASTRUCTURE			2	2FE	210,478	112.2800	207,718	185,000	206,282		(3,818)			2.875	2.875	JJ	2,453	2,659	08/25/2015	07/15/2019
55616X-AH-0	MACYS RETAIL HLDGS INC			1	2FE	120,076	90.6330	113,292	125,000	120,872		504			2.875	3.400	FA	1,358	3,594	05/27/2014	02/15/2023
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	125,175	108.6530	108,653	100,000	113,820		(3,665)			6.550	2.440	JJ	3,020	6,550	10/31/2012	07/15/2019
57636Q-AA-2	MASTERCARD INC				1FE	149,544	100.4720	150,709	150,000	149,698		96			2.000	2.060	AO	750	3,000	04/01/2014	04/01/2019
58933Y-AB-1	MERCK & CO INC				1FE	99,759	100.0390	100,040	100,000	99,998		49			2.250	2.300	JJ	1,038	2,250	12/07/2010	01/15/2016
59217G-BF-5	MET LIFE GLOB FUNDING I				1FE	174,771	100.1590	175,280	175,000	174,847		44			2.300	2.320	AO	906	4,025	04/07/2014	04/10/2019
595112-AY-9	MICRON TECHNOLOGY INC			1	3FE	42,031	83.7280	33,491	40,000	33,491	(7,075)	(1,465)			3.000	3.000	MN	153	600	06/12/2015	11/15/2043
62942X-AA-6	NRG YIELD INC			2	3	98,103	93.1570	97,815	105,000	97,381	(1,059)	337			3.500	5.730	FA	1,531		12/07/2015	02/01/2019
637138-AC-2	NATIONAL PENN BANCSHARES				2FE	75,000	99.7820	74,837	75,000	75,000					4.250	4.250	MS	806	3,311	09/09/2014	09/30/2024
637417-AD-8	NATL RETAIL PROPERTIES			1	2FE	111,292	110.5570	110,557	100,000	107,368		(1,221)			5.500	3.940	JJ	2,536	5,500	08/21/2012	07/15/2021
64952W-BT-9	NEW YORK LIFE GLOBAL FDG				1FE	249,718	100.0040	250,012	250,000	249,801		54			2.150	2.170	JD	194	5,375	06/11/2014	06/18/2019
68389X-BA-2	ORACLE CORP				1FE	99,855	101.2840	101,285	100,000	99,883		19			2.800	2.820	JJ	1,346	2,800	06/30/2014	07/08/2021
693476-BM-4	PNC FUNDING CORP			1	1FE	99,950	101.0150	101,016	100,000	99,992		10			2.700	2.710	MS	765	2,700	09/15/2011	09/19/2016
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	100,915	100.7010	100,702	100,000	100,655		(81)			3.500	3.380	JD	292	3,500	10/11/2012	12/01/2022

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
693627-AZ-4	DUKE ENERGY INDIANA INC				1FE	102,682	102.2090	102,209	100,000	100,166		(349)			6.050	5.670	JD	269	6,050	04/18/2007	06/15/2016
694308-GT-8	PACIFIC GAS & ELECTRIC			1	2FE	49,752	103.9900	51,995	50,000	49,872		25			3.500	3.550	AO	438	1,750	09/08/2010	10/01/2020
73640Q-AB-1	PRA GROUP INC			2	3	107,092	83.5040	100,206	120,000	100,206	(7,185)	299			3.000	5.630	FA	1,500		11/12/2015	08/01/2020
741503-AQ-9	PRICELINE GROUP INC/THE			2	2FE	197,916	142.1100	213,165	150,000	185,598		(10,930)			1.000	1.000	MS	442	1,100	11/16/2015	03/15/2018
74348T-AQ-5	PROSPECT CAPITAL CORP			2	2FE	214,931	86.6080	203,530	235,000	215,429		498			4.750	7.030	AO	2,357	2,019	11/30/2015	04/15/2020
744320-BX-2	PRUDENTIAL FINANCIAL INC				2FE	70,000	100.0490	70,034	70,000	70,000					1.141	1.140	FMAN	104	754	08/12/2013	08/15/2018
749685-AT-0	RPM INTERNATIONAL INC			2	2FE	108,489	113.8200	108,129	95,000	107,390		(1,099)			2.250	2.250	JD	95	1,294	08/10/2015	12/15/2020
74973W-AB-3	RTI INTERNATIONAL METALS			2	3	229,088	102.2000	224,840	220,000	224,519	(3,778)	(791)			1.625	0.600	AO	755	1,381	11/10/2015	10/15/2019
756109-AN-4	REALTY INCOME CORP			1	2FE	69,567	96.5940	67,616	70,000	69,692		40			3.250	3.320	AO	480	2,275	10/02/2012	10/15/2022
760759-AL-4	REPUBLIC SERVICES INC				2FE	134,145	103.6180	129,523	125,000	130,495		(2,220)			3.800	1.890	MN	607	4,750	05/07/2014	05/15/2018
780287-AA-6	ROYAL GOLD INC			2	2	161,195	91.0350	141,105	155,000	159,706		(1,222)			2.875	1.960	JD	198	4,456	03/26/2015	06/15/2019
828807-CN-5	SIMON PROPERTY GROUP LP			1	1FE	198,892	97.6380	195,276	200,000	199,197		105			2.750	2.810	FA	2,292	5,500	12/10/2012	02/01/2023
845467-AH-2	SOUTHWESTERN ENERGY CO			1	2FE	133,208	62.8750	78,594	125,000	130,783		(906)			4.100	3.240	MS	1,509	5,125	02/07/2013	03/15/2022
857477-AH-6	STATE STREET CORP				1FE	149,378	100.3350	150,504	150,000	149,976		131			2.875	2.960	MS	1,366	4,313	03/02/2011	03/07/2016
86074Q-AL-6	STILLWATER MINING COMPAN			1	4FE	121,988	94.8830	104,371	110,000	104,371	(14,818)	(2,487)			1.750	1.750	AO	406	1,444	11/05/2015	10/15/2032
867914-BG-7	SUNTRUST BANKS INC			1	2FE	99,911	100.4160	100,416	100,000	99,939		17			2.500	2.510	MN	417	2,500	04/24/2014	05/01/2019
88163V-AE-9	TEVA PHARM FIN CO LLC			1	2FE	185,432	157.1400	243,567	155,000	180,907		(1,856)			0.250	0.250	FA	161	319	10/22/2015	02/01/2026
882508-AX-2	TEXAS INSTRUMENTS INC				1FE	139,721	99.7910	139,708	140,000	139,888		91			0.875	0.940	MS	371	1,225	03/05/2014	03/12/2017
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP				1FE	250,000	101.2030	253,009	250,000	250,000					2.750	2.750	MN	840	6,875	05/13/2014	05/17/2021
896522-AF-6	TRINITY INDUSTRIES INC			1	3FE	113,201	119.7360	107,762	90,000	106,836	(493)	(5,871)			3.875	3.875	JD	291	2,906	12/09/2015	06/01/2036
90131H-AM-7	21ST CENTURY FOX AMERICA				2FE	26,810	115.0190	28,754	25,000	26,444		(367)			8.250	5.830	FA	808	1,031	04/06/2015	08/10/2018
907818-DG-0	UNION PACIFIC CORP			1	1FE	99,525	106.9590	106,959	100,000	99,745		44			4.000	4.050	FA	1,667	4,000	07/28/2010	02/01/2021
910304-AA-2	UNITED FINANCIAL BANCORP				2FE	50,000	99.5800	49,790	50,000	50,000					5.750	5.750	AO	719	2,939	09/18/2014	10/01/2024
91159H-HD-5	US BANCORP			1	1FE	249,533	100.3840	250,962	250,000	249,868		94			1.650	1.680	MN	527	4,125	05/03/2012	05/15/2017
913017-BV-0	UNITED TECHNOLOGIES CORP				1FE	49,962	101.8940	50,947	50,000	49,975		4			3.100	3.100	JD	129	1,550	05/24/2012	06/01/2022
927804-EZ-3	VIRGINIA ELEC & POWER CO				1FE	50,307	100.0000	50,000	50,000	50,002		(51)			5.400	5.290	JJ	1,245	2,700	01/21/2009	01/15/2016
928298-AJ-7	VISHAY INTERTECHNOLOGY			2	3FE	98,511	76.3310	87,781	115,000	87,781	(11,153)	407			2.250	3.040	MN	331	2,588	01/27/2015	05/15/2041
94106L-AZ-2	WASTE MANAGEMENT INC			1	2FE	124,685	100.8300	126,038	125,000	124,730		28			3.500	3.530	MN	559	4,375	05/05/2014	05/15/2024
94973V-BA-4	ANTHEM INC				2FE	29,899	97.3950	29,219	30,000	29,931		12			3.300	3.330	JJ	457	990	09/05/2012	01/15/2023
949746-RF-0	WELLS FARGO & COMPANY				1FE	102,901	110.8710	129,720	117,000	103,261		188			5.606	6.520	JJ	3,024	6,559	11/27/2013	01/15/2044
94986R-XR-7	WELLS FARGO & COMPANY				1FE	213,725	84.2400	181,116	215,000	213,813		87			0.250	0.330	JD	10	269	07/01/2015	06/24/2022
958254-AA-2	WESTERN GAS PARTNERS			1	2FE	112,244	101.2390	101,240	100,000	110,076		(1,736)			5.375	3.240	JD	448	5,375	10/01/2014	06/01/2021
963320-AT-3	WHIRLPOOL CORP				2FE	124,871	99.1030	123,879	125,000	124,883		10			3.700	3.710	MN	771	4,586	10/30/2014	05/01/2025
983919-AF-8	XILINX INC			2	1FE	76,981	162.9260	105,902	65,000	68,042		(2,096)			2.625	2.625	JD	76	1,706	05/18/2012	06/15/2017
983919-AH-4	XILINX INC				1FE	101,660	100.1960	100,195	100,000	101,302		(225)			3.000	2.720	MS	883	3,000	05/28/2014	03/15/2021
064149-D8-7	BANK OF NOVA SCOTIA		A		1FE	249,585	100.4490	251,124	250,000	249,978		87			2.900	2.930	MS	1,853	7,250	03/22/2011	03/29/2016
136385-AT-8	CANADIAN NATL RESOURCES		A	1	2FE	44,981	89.2760	40,174	45,000	44,984		7			3.800	3.800	AO	361	1,710	03/26/2014	04/15/2024
00185A-AF-1	AON PLC		F	1	2FE	49,949	97.2520	48,626	50,000	49,957		5			3.500	3.510	JD	83	1,750	05/20/2014	06/14/2024
00507U-AF-8	ACTAVIS FUNDING SCS		F	1	2FE	49,812	99.9640	49,982	50,000	49,836		16			3.850	3.890	JD	86	1,925	06/10/2014	06/15/2024
25243Y-AT-6	DIAGEO CAPITAL PLC		F		1FE	248,575	98.1060	245,266	250,000	249,326		281			1.125	1.240	AO	484	2,813	04/24/2013	04/29/2018
404280-AK-5	HSBC HOLDINGS PLC		F		1FE	49,892	110.9590	55,480	50,000	49,938		10			5.100	5.120	AO	609	2,550	03/29/2011	04/05/2021
716473-AC-7	PETROFAC LTD		F		2FE	24,907	94.9610	23,740	25,000	24,946		18			3.400	3.480	AO	191	850	10/03/2013	10/10/2018
822582-AS-1	SHELL INTERNATIONAL FIN		F		1FE	250,375	95.4840	238,712	250,000	250,259		(35)			2.375	2.350	FA	2,142	5,938	08/22/2012	08/21/2022
83051G-AC-2	SKANDINAVISKA ENSKILDA		F		1FE	199,850	100.1790	200,358	200,000	199,901		29			2.375	2.390	MS	1,267	4,750	03/18/2014	03/25/2019
94707V-AC-4	WEATHERFORD BERMUDA		F	1	3FE	132,196	71.5000	89,375	125,000	89,375	(40,712)	(725)			4.500	3.740	AO	1,188	5,625	01/07/2013	04/15/2022
EJ0195-36-6	SIEMENS FINANCIERINGSMAT		F	2	1FE	257,350	103.8000	259,500	250,000	252,662		(1,617)			1.050	0.390	FA	984	2,625	02/07/2013	08/16/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,182,674	XXX	13,286,564	12,894,754	12,980,053	(86,273)	(91,997)			XXX	XXX	XXX	79,686	305,476	XXX	XXX
05949A-5A-4	BOAMS 2005-4 1A1			2	3FM	46,626	100.2340	45,897	45,789	45,897	(272)	220			5.500	5.500	MON	210	2,518	06/28/2005	05/25/2035
06606W-AN-4	BBHE 1998-2 A7			2	4Z	13	100.4490	13	13	13					6.140	6.140	MON		1	08/14/2003	11/01/2028
1248MG-AP-9	CBASS 2007-CB1 AF6			2	1FM	45,828	51.0310	41,892	82,090	45,789	(45)	339			4.001	4.000	MON	272	2,089	06/20/2007	01/25/2037
12667F-RY-3	CWALT 2004-22CB 1A1			2	1FM	17,985	102.7780	18,560	18,058	17,985		6			6.000	6.000	MON	90	1,083	03/28/2006	10/25/2034
12669G-YP-0	CWHL 2005-10 A4			2	1FM	21,857	75.7820	23,627	31,178	21,821	(46)				5.500	5.500	MON	143	1,715	04/01/2005	05/25/2035
23242M-AD-3	CWL 2006-S3 A4			2	1FM	17,898	98.9600	35,994	36,373	18,003	46				6.431	6.430	MON	195	2,109	06/16/2006	01/25/2029
23243N-AF-5	CWL 2006-S4 A3			2	1FM	9,786	160.3200	27,649	17,246	9,865					5.804	5.800	MON	83	1,125	08/28/2006	07/25/2034
302540-AA-0	FDIC 2013-R1 A			2	1	97,402	97.7500	95,322	97,517	97,516		101			1.150	1.100	MON	93	1,122	03/20/2013	03/25/2033

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
45660N-5Z-4	RAST 2004-A9 A9			2	1FM	25,853	99.9780	25,329	25,334	25,310		(113)			5.750	5.230	MON	121	1,457	12/02/2004	12/25/2034
64828Y-AR-2	NRZT 2014-2A A3			2	1FE	93,087	100.9670	91,784	90,907	93,080		(630)			3.750	2.830	MON	284	3,409	10/02/2014	05/26/2054
75970N-AM-9	RAMC 2005-2 AF5			2	3FM	100,000	99.5190	99,520	100,000	99,520	10,149				5.201	5.160	MON	433	5,201	06/03/2005	08/25/2035
759950-FX-1	RAMC 2005-4 A3			2	2FM	10,656	102.7010	10,944	10,656	10,656	244				5.565	5.530	MON	49	482	12/09/2005	02/01/2045
86359B-J2-8	SASC 2004-20 5A1			2	1FM	7,779	103.7380	7,792	7,510	7,511					6.250	6.250	MON	39	469	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						494,770	XXX	524,323	562,671	492,966	10,076	(77)			XXX	XXX	XXX	2,012	22,780	XXX	XXX
07387M-AG-4	BSCMS 2006-PW11 AM			2	1FM	175,767	100.1060	175,186	175,000	174,880					5.638	5.040	MON	762	9,659	04/03/2007	03/11/2039
12626G-AA-1	COMM 2013-LC13 A1			2	1FM	94,012	100.0180	94,030	94,013	94,012		1			1.309	1.280	MON	103	1,231	09/20/2013	08/10/2046
36191Y-BB-3	GSMS 2011-GC5 A4			2	1FM	327,188	105.0010	315,003	300,000	318,521		(3,262)			3.707	2.450	MON	927	11,121	04/10/2013	08/12/2044
60687U-AE-7	MLCFC 2006-2 A4			2	1FM	60,883	100.5710	61,406	61,058	60,943		138			6.075	5.910	MON	299	3,672	06/13/2007	06/12/2046
61749M-AV-1	MSC 2006-T23 A4			2	1FM	184,091	100.9170	168,079	166,552	169,090		(8,694)			5.846	0.890	MON	811	10,161	12/06/2013	08/12/2041
92890N-AU-3	WFRBS 2012-C10 A3			2	1FM	257,051	98.8380	247,095	250,000	256,499		(552)			2.875	2.440	MON	599	4,792	03/27/2015	12/15/2045
92937U-AA-6	WFRBS 2013-C13 A1			2	1FM	60,443	98.7150	59,667	60,444	60,444		1			0.778	0.750	MON	39	470	04/17/2013	05/17/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,159,435	XXX	1,120,466	1,107,067	1,134,389		(12,368)			XXX	XXX	XXX	3,540	41,106	XXX	XXX
02582J-GJ-3	AMXCA 2013-3 A			2	1FE	99,989	99.7260	99,726	100,000	99,997		4			0.980	0.980	MON	44	980	11/06/2013	05/15/2019
03064V-AC-2	AMCAR 2014-2 A3			2	1FE	149,996	99.6840	149,527	150,000	149,999		2			0.940	0.940	MON	90	1,410	06/03/2014	02/08/2019
12613S-AC-6	CNH 2013-C A3			2	1FE	57,440	99.9250	57,404	57,447	57,460		1			1.020	0.980	MON	26	586	08/20/2013	08/15/2018
13975D-AC-9	AFIN 2013-3 A3			2	1FE	110,032	100.0150	110,061	110,045	110,056		194			1.310	1.310	MON	44	1,442	08/14/2013	12/20/2017
15200W-AA-3	CNP 2012-1 A1			2	1FE	76,534	99.4900	75,680	76,068	76,450		(62)			0.901	0.310	AO	145	686	03/21/2013	04/15/2018
29365K-AB-9	ETI 2009-A A2			2	1FE	236,884	102.4270	228,497	223,081	224,754		(472)			3.650	3.030	FA	3,390	8,142	06/12/2014	08/01/2019
33766Q-AA-5	FEOH 2013-1 A1			2	1FE	71,903	99.7900	71,753	71,903	71,919					0.679	0.630	JJ	225	488	06/12/2013	01/15/2019
44921Q-AB-2	HFMOT 2013-1A A			2	1FE	150,000	99.9480	149,923	150,000	150,000					0.680	0.670	MON	48	815	05/14/2013	05/15/2018
65477M-AC-2	NAROT 2013-C A3			2	1FE	139,692	99.7680	139,398	139,720	139,725		5			0.670	0.660	MON	42	936	12/04/2013	08/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,092,470	XXX	1,081,969	1,078,264	1,080,360		(328)			XXX	XXX	XXX	4,054	15,485	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,929,349	XXX	16,013,322	15,642,756	15,687,768	(76,197)	(104,770)			XXX	XXX	XXX	89,292	384,847	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						26,841,582	XXX	27,222,044	24,764,754	26,441,266	(86,273)	(194,152)			XXX	XXX	XXX	243,776	651,174	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						4,503,884	XXX	4,503,657	4,536,293	4,493,407	10,076	(12,383)			XXX	XXX	XXX	11,579	137,586	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,894,403	XXX	2,805,993	2,799,751	2,855,474		(19,893)			XXX	XXX	XXX	7,245	87,088	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,092,470	XXX	1,081,969	1,078,264	1,080,360		(328)			XXX	XXX	XXX	4,054	15,485	XXX	XXX
8399999 - Total Bonds						35,332,339	XXX	35,613,663	33,179,062	34,870,507	(76,197)	(226,756)			XXX	XXX	XXX	266,654	891,333	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
00170F-20-9	AMG CAPITAL TRUST II			3,600.000	50.00	0.000	218,463	55.817	200,939	218,463		8,948		640			640		RP2UFE	03/23/2015
15189T-20-6	CENTERPOINT ENERGY INC			1,600.000	50.00	0.000	70,000	56.612	90,580	70,000		7,299							RP2UFE	03/06/2013
493267-40-5	KEYCORP			470.000	100.00	124.375	58,456	132.600	62,322	58,456		3,643							P3LFE	09/26/2013
64944P-30-7	NY COMMUNITY CAP TRUST V			1,300.000	50.00	49.910	64,883	50.000	65,000	64,883		2,925							RP3LFE	01/29/2015
949746-80-4	WELLS FARGO & COMPANY			85.000	1,000.00	0.000	98,685	1,161.000	98,685	102,415		4,781		(3,730)			(3,730)		P2LFE	05/14/2015
950400-20-3	WELLTOWER INC			3,670.000	50.00	60.065	220,440	60.910	223,540	222,959	2,982	1,398		(2,519)			(2,519)		P3LFE	11/04/2015
G16962-20-4	BUNGE LTD		E	1,640.000	100.00	92.320	151,404	92.320	151,404	167,605		7,404		(16,201)			(16,201)		P3UFE	08/19/2015
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							882,331	XXX	892,470	904,781	2,982	36,398		(21,810)			(21,810)		XXX	XXX
8999999 - Total Preferred Stocks							882,332	XXX	892,470	904,781	2,982	36,398		(21,810)			(21,810)		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			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
44107P-10-4	HOST HOTELS & RESORTS INC			2,222.000	34,085	15.340	34,085	36,152	444			(2,066)		(2,066)		L	11/12/2015
464287-16-8	ISHARES SELECT DIVIDEND ETF			13,055.683	981,135	75.150	981,135	809,054		33,810		(55,487)		(55,487)		L	08/15/2008
464287-20-0	ISHARES CORE S&P 500 ETF			2,629.346	538,674	204.870	538,674	385,633	500	11,704		(5,259)		(5,259)		L	10/03/2008
62989*-10-5	NAMICO INS CO			80.000	23,050	288.119	23,050	3,808				941		941		A	01/08/1988
854502-10-1	STANLEY BLACK & DECKER INC			694.580	74,133	106.730	74,133	75,178				(1,046)		(1,046)		L	12/28/2015
921946-40-6	VANGUARD HIGH DVD YIELD ETF			16,312.396	1,088,852	66.750	1,088,852	810,176		35,055		(32,625)		(32,625)		L	08/15/2008
922908-63-7	VANGUARD LARGE-CAP ETF			5,881.897	549,957	93.500	549,957	384,710		10,770		(5,235)		(5,235)		L	10/03/2008
922908-75-1	VANGUARD SMALL-CAP ETF			3,462.208	383,197	110.680	383,197	253,130		5,668		(20,704)		(20,704)		L	03/20/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,673,083	XXX	3,673,083	2,757,841	944	97,007		(121,481)		(121,481)		XXX	XXX
315911-70-1	FIDELITY SPARTAN 500 INDX-FA			5,286.887	379,598	71.800	379,598	171,014		10,622		(5,551)		(5,551)		L	01/22/2010
315911-88-3	FIDELITY SPART EXT MKT IN-FA			3,549.949	178,207	50.200	178,207	76,880		11,272		(17,679)		(17,679)		L	12/30/2009
922906-20-1	VANGUARD PRIME MMKT-INV			30,656.950	30,657	1.000	30,657	30,657		2						A	12/31/2015
922908-69-4	VANGUARD EXT MKT INDX-ADM			3,071.333	195,275	63.580	195,275	63,789		2,629		(9,306)		(9,306)		L	12/23/2009
922908-71-0	VANGUARD 500 INDEX FUND-ADM			1,903.304	358,736	188.480	358,736	168,101		7,539		(2,684)		(2,684)		L	12/28/2009
9299999. Subtotal - Mutual Funds					1,142,473	XXX	1,142,473	510,441		32,064		(35,220)		(35,220)		XXX	XXX
9799999 - Total Common Stocks					4,815,556	XXX	4,815,556	3,268,282	944	129,071		(156,701)		(156,701)		XXX	XXX
9899999 - Total Preferred and Common Stocks					5,697,887	XXX	5,708,026	4,173,063	3,926	165,469		(178,511)		(178,511)		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
57582R-DM-5	MASSACHUSETTS ST		07/22/2015	STIFEL NICOLAUS & CO		240,220	200,000	2,222
594612-BM-4	MICHIGAN ST		07/15/2015	MESIROW FINANCIAL INC		242,052	200,000	1,361
677522-CG-7	OHIO ST		10/15/2015	JEFFERIES & CO		245,412	200,000	1,361
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						727,684	600,000	4,944
021087-VA-6	ALPINE UT SCH DIST		04/15/2015	MORGAN STANLEY		339,606	275,000	
079365-2T-8	BELLEVUE WA		03/31/2015	MORGAN STANLEY		313,290	250,000	
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2		04/14/2015	MORGAN STANLEY		292,993	250,000	
160069-VA-5	CHARLESTON CNTY SC		08/20/2015	FIRST TENNESSEE		243,226	200,000	3,167
35880C-QH-0	FRISCO TX INDEP SCH DIST		05/21/2015	FIRST SOUTHWEST		300,880	250,000	1,111
366155-E6-2	GARLAND TX INDEP SCH DIST		05/20/2015	CITIGROUP GLOBAL MARKETS		191,246	160,000	
403755-T3-5	GWINNETT CNTY GA SCH DIST		02/23/2015	GUGGENHEIM CAPITAL MARKETS		299,593	250,000	
741701-WB-5	PRINCE GEORGES CNTY MD		09/16/2015	WELLS FARGO SECURITIES LLC		121,198	100,000	278
763682-G8-8	RICHLAND CNTY SC SCH DIST #2		12/09/2015	BARCLAYS AMERICAN		242,942	200,000	3,694
919069-AR-5	VALDOSTA GA CITY SCH SYS		09/23/2015	RAYMOND JAMES		148,780	125,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,493,754	2,060,000	8,250
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L		12/10/2015	MORGAN STANLEY		247,596	200,000	1,722
29270C-K3-8	ENERGY N W WA ELEC REVENUE		12/16/2015	JEFFERIES & CO		245,964	200,000	4,722
343136-5W-3	FLORIDA ST TURNPIKE AUTH		12/09/2015	JEFFERIES & CO		232,666	200,000	3,611
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI		12/09/2015	BARCLAYS AMERICAN		243,118	200,000	2,444
594615-AZ-9	MICHIGAN ST BLDG AUTH REVENUE		07/31/2015	J.P. MORGAN		230,272	200,000	
647310-U7-4	NEW MEXICO ST SEVERANCE TAX		08/06/2015	BARCLAYS AMERICAN		243,350	200,000	
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL		10/23/2015	J.P. MORGAN		241,706	200,000	
736742-VC-8	PORTLAND OR SWR SYS REVENUE		09/16/2015	WELLS FARGO SECURITIES LLC		241,820	200,000	4,722
79730A-HY-7	SAN DIEGO CA PUBLIC FACS FING		08/28/2015	MERRILL LYNCH		118,842	100,000	
812728-TT-0	SEATTLE WA WTR SYS REVENUE		05/21/2015	BARCLAYS AMERICAN		234,196	200,000	
88283L-JX-5	TEXAS ST TRANSPRTN COMMISSIONS		10/19/2015	CITIGROUP GLOBAL MARKETS		249,758	200,000	583
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES		08/21/2015	PIPER JAFFREY & CO		243,192	200,000	2,806
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX		04/28/2015	GOLDMAN SACHS		303,090	250,000	2,292
92778W-AH-9	VIRGINIA ST CLG BLDG AUTH EDUC		08/19/2015	JEFFERIES & CO		238,676	200,000	4,806
95308R-JA-8	W HARRIS CNTY TX REGL WTR AUTH		12/02/2015	MESIROW FINANCIAL INC		119,598	100,000	292
3199999. Subtotal - Bonds - U.S. Special Revenues						3,433,844	2,850,000	28,000
00912X-AK-0	AIR LEASE CORP		12/18/2015	VARIOUS		150,473	115,000	568
02261W-AB-5	ALZA CORP		03/17/2015	CITIGROUP GLOBAL MARKETS		27,813	20,000	
05541T-AD-3	BGC PARTNERS INC		06/09/2015	RBC CAPITAL MARKETS SECURITIES - US		42,720	40,000	735
19624R-AB-2	COLONY CAPITAL INC		09/15/2015	MERRILL LYNCH LONDON		14,782	15,000	102
23242M-AD-3	CWL 2006-S3 A4		10/01/2015	CAPITALIZED INTEREST			145	
23243N-AF-5	CWL 2006-S4 A3		01/25/2015	VARIOUS			4,229	
432748-AB-7	HILLTOP HOLDINGS INC		06/23/2015	EXCHANGE		65,000	65,000	668
458140-AD-2	INTEL CORP		11/13/2015	VARIOUS		29,937	25,000	222
483548-AD-5	KAMAN CORP		09/11/2015	OPPENHEIMER & CO.		102,200	85,000	929
512807-AL-2	LAM RESEARCH CORP		09/23/2015	VARIOUS		96,102	75,000	295
531229-AB-8	LIBERTY MEDIA CORP		06/30/2015	VARIOUS		175,890	185,000	552
55608B-AA-3	MACQUARIE INFRASTRUCTURE		08/25/2015	VARIOUS		144,482	125,000	723
595112-AY-9	MICRON TECHNOLOGY INC		06/12/2015	CREDIT SUISSE		42,031	40,000	107
62942X-AA-6	NRG YIELD INC		12/07/2015	VARIOUS		98,103	105,000	883
73640Q-AB-1	PRA GROUP INC		11/12/2015	BARCLAYS AMERICAN		107,092	120,000	1,060
741503-AQ-9	PRICELINE GROUP INC/THE		11/16/2015	VARIOUS		149,633	115,000	329
74348T-AQ-5	PROSPECT CAPITAL CORP		11/30/2015	VARIOUS		214,931	235,000	2,438
749685-AT-0	RPM INTERNATIONAL INC		08/10/2015	BARCLAYS AMERICAN		108,489	95,000	471
74973W-AB-3	RTI INTERNATIONAL METALS		11/10/2015	VARIOUS		229,088	220,000	1,085
780287-AA-6	ROYAL GOLD INC		03/26/2015	CITIGROUP GLOBAL MARKETS		41,413	40,000	320
86074Q-AL-6	STILLWATER MINING COMPAN		11/05/2015	VARIOUS		70,138	65,000	223
88163V-AE-9	TEVA PHARM FIN CO LLC		10/22/2015	VARIOUS		62,841	45,000	38
896522-AF-6	TRINITY INDUSTRIES INC		12/09/2015	VARIOUS		113,201	90,000	449
90131H-AM-7	21ST CENTURY FOX AMERICA		04/06/2015	EXCHANGE		26,811	25,000	321
928298-AJ-7	VISHAY INTERTECHNOLOGY		01/27/2015	CITIGROUP GLOBAL MARKETS		21,563	25,000	117
92890N-AU-3	WFRBS 2012-C10 A3		03/27/2015	NOMURA SECURITIES DOMESTIC		257,051	250,000	
94986R-XR-7	WELLS FARGO & COMPANY		07/01/2015	WELLS FARGO SECURITIES LLC		213,725	215,000	5
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,605,509	2,439,374	12,640
8399997. Total - Bonds - Part 3						9,260,791	7,949,374	53,834
8399998. Total - Bonds - Part 5						318,039	285,000	1,010
8399999. Total - Bonds						9,578,830	8,234,374	54,844
00170F-20-9	AMG CAPITAL TRUST II		03/23/2015	CITIGROUP GLOBAL MARKETS	500.000	30,763	0.00	

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
64944P-30-7	NY COMMUNITY CAP TRUST V		01/29/2015	CITIGROUP GLOBAL MARKETS	1,300.000	64,883	0.00	
949746-80-4	WELLS FARGO & COMPANY		05/14/2015	CITIGROUP GLOBAL MARKETS	95.000	114,495	0.00	
950400-20-3	WELLTOWER INC		11/04/2015	VARIOUS	3,670.000	222,959	0.00	
G16962-20-4	BUNGE LTD	E	08/19/2015	VARIOUS	195.000	19,525	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						452,625	XXX	
8999997. Total - Preferred Stocks - Part 3						452,625	XXX	
8999998. Total - Preferred Stocks - Part 5						379,029	XXX	
8999999. Total - Preferred Stocks						831,654	XXX	
44107P-10-4	HOST HOTELS & RESORTS INC		11/12/2015	CONVERSION	3,212.210	52,263		
854502-10-1	STANLEY BLACK & DECKER INC		12/28/2015	EXCHANGE	694.930	75,216		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						127,479	XXX	
922906-20-1	VANGUARD PRIME MMKT-INV		12/31/2015	VARIOUS	47,427.940	47,427		
9299999. Subtotal - Common Stocks - Mutual Funds						47,427	XXX	
9799997. Total - Common Stocks - Part 3						174,906	XXX	
9799998. Total - Common Stocks - Part 5						298,565	XXX	
9799999. Total - Common Stocks						473,471	XXX	
9899999. Total - Preferred and Common Stocks						1,305,125	XXX	
9999999 - Totals						10,883,955	XXX	54,844

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
3622A2-BN-1	GN 783645		12/01/2015	MBS PAYMENT		33,546	33,546	35,386	33,748		(201)		(201)		33,546				617	07/15/2027
36241K-AP-3	GN 781814		12/01/2015	MBS PAYMENT		9,304	9,304	9,420	9,312		(8)		(8)		9,304				254	10/15/2034
36290S-CK-5	GN 615774		12/01/2015	MBS PAYMENT		8,925	8,925	8,829	8,914		11		11		8,925				195	09/15/2018
36296R-3Q-8	GN 699307		12/01/2015	MBS PAYMENT		4,057	4,057	4,070	4,058		(2)		(2)		4,057				133	10/15/2038
37611C-AD-8	GNR 2007-75 D		12/01/2015	MBS PAYMENT		167,768	167,768	177,834	170,153		(2,385)		(2,385)		167,768				3,445	12/16/2042
38373M-L9-9	GNR 2007-69 C		08/01/2015	MBS PAYMENT		28,969	28,969	29,187	28,972		(3)		(3)		28,969				818	10/16/2037
38373M-S4-3	GNR 2008-28 C		01/01/2015	MBS PAYMENT		8,057	8,057	7,976	8,028		29		29		8,057				35	04/16/2038
38375Q-N9-6	GNR 2008-55 PG		12/01/2015	MBS PAYMENT		12,731	12,731	12,722	12,703		29		29		12,731				315	07/20/2037
38376V-WX-1	GNR 2010-17 PK		12/01/2015	MBS PAYMENT		24,869	24,869	25,992	25,191		(322)		(322)		24,869				581	01/16/2038
38378B-EF-2	GNR 2012-28 A		12/01/2015	MBS PAYMENT		50,327	50,327	50,830	50,383		(56)		(56)		50,327				360	10/16/2038
0599999. Subtotal - Bonds - U.S. Governments						348,553	348,553	362,246	351,462		(2,908)		(2,908)		348,553				6,753	XXX
956553-RS-2	WEST VIRGINIA ST		03/04/2015	CALLED BY ISSUER at 100.000		190,000	190,000	172,670	190,000						190,000				4,231	11/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						190,000	190,000	172,670	190,000						190,000				4,231	XXX
31288L-SS-1	FG P50529		12/01/2015	MBS PAYMENT		10,245	10,245	10,301	10,251		(6)		(6)		10,245				273	11/01/2036
3128GK-BL-7	FG E82743		12/01/2015	MBS PAYMENT		3,125	3,125	3,131	3,125						3,125				90	04/01/2016
3128H8-CC-2	FG E99967		12/01/2015	MBS PAYMENT		4,887	4,887	5,001	4,895		(8)		(8)		4,887				126	10/01/2018
3128K2-C7-2	FG A41894		12/01/2015	MBS PAYMENT		671	671	649	669		2		2		671				15	01/01/2036
3128KT-D8-0	FG A62827		12/01/2015	MBS PAYMENT		2,140	2,140	2,166	2,141		(1)		(1)		2,140				23	06/01/2037
3128M1-PU-7	FG G12335		12/01/2015	MBS PAYMENT		6,905	6,905	6,940	6,908		(3)		(3)		6,905				183	05/01/2021
3128MB-KT-3	FG G12806		12/01/2015	MBS PAYMENT		5,687	5,687	5,770	5,695		(8)		(8)		5,687				167	09/01/2022
3128MM-KR-3	FG G18303		12/01/2015	MBS PAYMENT		8,847	8,847	9,014	8,863		(16)		(16)		8,847				211	03/01/2024
3128PL-B5-0	FG J08160		12/01/2015	MBS PAYMENT		5,422	5,422	5,314	5,411		11		11		5,422				143	12/01/2022
31294N-S2-6	FG E04137		12/01/2015	MBS PAYMENT		38,284	38,284	40,031	38,450		(166)		(166)		38,284				519	11/01/2027
31297F-JD-6	FG A27460		12/01/2015	MBS PAYMENT		3,902	3,902	4,043	3,918		(16)		(16)		3,902				117	10/01/2034
3132GG-CG-8	FG Q02771		12/01/2015	MBS PAYMENT		22,383	22,383	23,260	22,420		(37)		(37)		22,383				448	08/01/2041
3136A6-TP-9	FNR 2012-63 HB		12/01/2015	MBS PAYMENT		32,187	32,187	32,790	32,250		(64)		(64)		32,187				364	08/25/2041
3136AB-V6-4	FNR 2012-113 PB		12/01/2015	MBS PAYMENT		30,257	30,257	30,900	30,315		(59)		(59)		30,257				324	10/25/2040
3136AA-MP-7	FNR 2012-139 MC		12/01/2015	MBS PAYMENT		36,320	36,320	37,126	36,392		(72)		(72)		36,320				381	05/25/2042
3136AB-LF-8	FNR 2012-148 KB		12/01/2015	MBS PAYMENT		28,040	28,040	28,636	28,090		(49)		(49)		28,040				302	03/25/2042
3136AB-PT-4	FNA 2013-M1 ASQ2		12/01/2015	VARIOUS		81,366	81,366	80,959	81,298		68		68		81,366				682	11/25/2016
3136AE-GM-3	FNA 2013-M7 ASQ2		12/01/2015	VARIOUS		48,667	48,667	49,154	48,750		(83)		(83)		48,667				449	03/25/2018
3136AJ-DN-3	FNA 2014-M2 ASQ2		09/01/2015	VARIOUS		94,445	94,445	94,444	94,445						94,445				263	12/01/2015
31371K-4E-8	FN 254721		12/01/2015	MBS PAYMENT		3,324	3,324	3,415	3,330		(5)		(5)		3,324				87	05/01/2018
31371K-5U-1	FN 254759		12/01/2015	MBS PAYMENT		7,383	7,383	7,152	7,355		28		28		7,383				172	06/01/2018
31371K-5V-9	FN 254760		12/01/2015	MBS PAYMENT		4,520	4,520	4,373	4,502		18		18		4,520				121	06/01/2018
31371M-4P-9	FN 256530		12/01/2015	MBS PAYMENT		4,316	4,316	4,207	4,301		15		15		4,316				129	12/01/2036
31371M-EP-8	FN 255842		12/01/2015	MBS PAYMENT		9,380	9,380	9,333	9,375		5		5		9,380				256	09/01/2035
31371M-UK-1	FN 256286		12/01/2015	MBS PAYMENT		1,036	1,036	1,016	1,033		3		3		1,036				34	06/01/2036
31371N-CJ-2	FN 256673		12/01/2015	MBS PAYMENT		5,291	5,291	5,314	5,293		(2)		(2)		5,291				133	04/01/2037
31371N-CY-9	FN 256687		12/01/2015	MBS PAYMENT		4,632	4,632	4,564	4,623		9		9		4,632				145	04/01/2037
31371N-QN-8	FN 257061		12/01/2015	MBS PAYMENT		4,624	4,624	4,601	4,621		3		3		4,624				119	01/01/2023
3137A9-YB-6	FHR 3838 AE		12/01/2015	MBS PAYMENT		24,732	24,732	25,165	24,804		(71)		(71)		24,732				320	11/15/2018
3137AS-VD-3	FHR 4094 KA		12/01/2015	MBS PAYMENT		27,071	27,071	27,329	27,094		(23)		(23)		27,071				255	08/15/2041
3137AT-6B-3	FHR 4098 HA		12/01/2015	MBS PAYMENT		34,507	34,507	34,939	34,544		(36)		(36)		34,507				372	05/15/2041
3137AT-GC-0	FHR 4091 TH		12/01/2015	MBS PAYMENT		35,862	35,862	36,826	35,939		(77)		(77)		35,862				383	05/15/2041
3137AU-L2-3	FHR 4102 CH		12/01/2015	MBS PAYMENT		36,280	36,280	37,107	36,347		(68)		(68)		36,280				408	11/15/2040
3137AY-YA-3	FHR 4170 PE		12/01/2015	MBS PAYMENT		27,155	27,155	27,792	27,209		(53)		(53)		27,155				338	01/15/2033
3137GA-HR-1	FHR 3743 PA		12/01/2015	MBS PAYMENT		31,314	31,314	32,141	31,404		(90)		(90)		31,314				425	12/15/2039
31389T-EW-8	FN 634749		12/01/2015	MBS PAYMENT		13,854	13,854	14,183	13,882		(27)		(27)		13,854				378	03/01/2017
31393H-LN-0	FHR 2562 PG		12/01/2015	MBS PAYMENT		8,721	8,721	8,574	8,703		18		18		8,721				221	01/15/2018
31394H-Y5-4	FHR 2672 ME		06/01/2015	MBS PAYMENT		18,096	18,096	17,643	18,043		53		53		18,096				222	11/15/2022
31395L-6U-0	FHR 2911 UE		02/01/2015	MBS PAYMENT		2,291	2,291	2,279	2,286		5		5		2,291				13	06/15/2033
31400D-EE-8	FN 684233		12/01/2015	MBS PAYMENT		4,530	4,530	4,370	4,511		19		19		4,530				120	01/01/2018
31401J-D9-6	FN 709428		12/01/2015	MBS PAYMENT		1,341	1,341	1,343	1,341						1,341				36	07/01/2018
31402C-VZ-2	FN 725232		12/01/2015	MBS PAYMENT		3,186	3,186	3,108	3,180		6		6		3,186				82	03/01/2034
31402D-MP-2	FN 725866		12/01/2015	MBS PAYMENT		3,832	3,832	3,722	3,824		8		8		3,832				88	09/01/2034

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
31402R-DG-1	FN 735503		12/01/2015	MBS PAYMENT		5,768	5,768	5,739	5,765		3		3		5,768				181	04/01/2035
31403C-6L-0	FN 745275		12/01/2015	MBS PAYMENT		8,659	8,659	8,642	8,655		4		4		8,659				227	02/01/2036
31403J-SA-5	FN 750313		12/01/2015	MBS PAYMENT		3,958	3,958	4,012	3,963		(5)		(5)		3,958				116	11/01/2033
31403K-G9-8	FN 750924		12/01/2015	MBS PAYMENT		3,676	3,676	3,570	3,666		10		10		3,676				75	10/01/2018
31407H-KS-4	FN 831105		12/01/2015	MBS PAYMENT		8,221	8,221	8,344	8,232		(11)		(11)		8,221				252	11/01/2035
31409G-N6-9	FN 870813		12/01/2015	MBS PAYMENT		1,466	1,466	1,443	1,464		2		2		1,466				34	10/01/2036
31409X-NT-2	FN 881602		12/01/2015	MBS PAYMENT		11,390	11,390	11,577	11,400		(8)		(8)		11,391				418	02/01/2036
31410G-AF-0	FN 888406		12/01/2015	MBS PAYMENT		5,309	5,309	5,062	5,288		21		21		5,309				144	08/01/2036
31410S-NL-7	FN 895995		12/01/2015	MBS PAYMENT		2,252	2,252	2,273	2,253		(1)		(1)		2,252				33	07/01/2036
31411L-K4-2	FN 911215		12/01/2015	MBS PAYMENT		2,253	2,253	2,312	2,259		(6)		(6)		2,253				80	05/01/2037
31416R-FA-6	FN AA7360		12/01/2015	MBS PAYMENT		6,143	6,143	6,111	6,140		3		3		6,143				144	01/01/2034
31416R-HJ-5	FN AA7432		12/01/2015	MBS PAYMENT		19,645	19,645	19,599	19,639		6		6		19,645				468	06/01/2039
31416Y-BX-5	FN AB2753		12/01/2015	MBS PAYMENT		22,450	22,450	22,510	22,457		(7)		(7)		22,450				436	04/01/2026
31417A-VT-3	FN AB4225		12/01/2015	MBS PAYMENT		33,017	33,017	34,777	33,125		(107)		(107)		33,017				606	01/01/2042
31417V-PZ-0	FN AC8539		12/01/2015	MBS PAYMENT		8,507	8,507	8,722	8,528		(19)		(19)		8,509				171	12/01/2024
31419A-2T-3	FN AE0785		12/01/2015	MBS PAYMENT		21,986	21,986	22,069	21,994		(8)		(8)		21,986				333	01/01/2026
62888V-AB-4	NGN 2010-R1 2A		12/04/2015	MBS PAYMENT		26,049	26,049	26,133	26,076		(27)		(27)		26,049				255	10/07/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						971,807	971,807	983,020	972,734		(919)		(919)		971,810				13,910	XXX
05522R-CQ-9	BACCT 2014-A1 A		10/19/2015	MITSUBISHI UFJ SECURITIES USA		99,609	100,000	100,000	100,000						100,000		(391)	(391)	485	06/15/2021
05947U-4D-7	BACM 2005-6 A4		10/01/2015	MBS PAYMENT		136,580	136,580	135,812	136,337		243		243		136,580				4,604	09/10/2047
05949A-5A-4	BOAMS 2005-4 1A1		12/01/2015	MBS PAYMENT		24,615	24,615	25,558	25,038	60	(277)		(217)		24,821		(206)	(206)	683	05/25/2035
06606W-AN-4	BBHE 1998-2 A7		11/01/2015	MBS PAYMENT		17	17	17	17						17					11/01/2028
07387B-CL-5	BSCMS 2005-T20 A4A		09/01/2015	MBS PAYMENT		238,123	238,123	242,960	242,481		(4,358)		(4,358)		238,123				6,750	10/12/2042
110394-AC-7	BRISTOW GROUP INC		06/17/2015	CALLED BY ISSUER at 100.000		95,000	95,000	107,556	98,800	2,622	(6,422)		(3,800)		95,000				1,432	06/15/2038
1248MG-AP-9	CBASS 2007-CB1 AF6		12/01/2015	MBS PAYMENT		2,941	2,941	1,682	1,936	45	(27)		18		1,954		987	987	39	01/25/2037
12613S-AC-6	CNH 2013-C A3		12/15/2015	MBS PAYMENT		42,553	42,553	42,548	42,536		17		17		42,553				289	08/15/2018
12623C-AD-7	CNH 2011-B A4		07/15/2015	MBS PAYMENT		166,478	166,478	168,091	167,051		(573)		(573)		166,478				964	09/15/2017
12626G-AA-1	COMM 2013-LC13 A1		12/01/2015	MBS PAYMENT		29,013	29,013	29,013	29,013						29,013				211	08/10/2046
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2015	MBS PAYMENT		3,852	3,852	3,836	3,842		(3)		(3)		3,839		12	12	125	10/25/2034
12669G-YP-0	CWHL 2005-10 A4		12/01/2015	MBS PAYMENT		8,447	8,447	5,922	5,912						5,912		2,535	2,535	253	05/25/2035
13975D-AC-9	AFIN 2013-3 A3		12/20/2015	MBS PAYMENT		49,955	49,955	49,949	50,128		(173)		(173)		49,955				602	12/20/2017
14041N-DG-3	COMET 2007-A1 A1		11/19/2015	MITSUBISHI UFJ SECURITIES USA		249,063	250,000	247,471	248,506		670		670		249,176		(113)	(113)	557	11/15/2019
15200W-AA-3	CNP 2012-1 A1		10/15/2015	MBS PAYMENT		50,458	50,458	50,767	50,466		(8)		(8)		50,458				342	04/15/2018
161150-AC-4	CHART INDUSTRIES INC		03/26/2015	NOMURA SECURITIES DOMESTIC		72,188	75,000	91,832	71,766	18,284	(1,109)		17,175		88,941		(16,754)	(16,754)	1,000	08/01/2018
161571-FM-1	CHAIT 2012-A6 A		08/07/2015	J.P. MORGAN		299,977	300,000	300,141	300,056		(44)		(44)		300,012		(35)	(35)	618	08/15/2017
17305E-CJ-2	CCCIT 2005-A2 A2		03/10/2015	MBS PAYMENT		250,000	250,000	262,686	252,110		(2,110)		(2,110)		250,000				6,063	03/10/2017
17312X-AQ-7	CMSI 2007-4 1A15		10/28/2015	VARIOUS		112,412	112,065	110,641	111,676		12		12		111,688		724	724	5,658	05/25/2037
224044-BH-9	COX COMMUNICATIONS INC		10/01/2015	MATURITY		50,000	50,000	48,930	49,881		119		119		50,000				2,750	10/01/2015
23242M-AD-3	CWL 2006-S3 A4		12/01/2015	MBS PAYMENT		235	521	257	259						259		(24)	(24)	17	01/25/2029
23243N-AF-5	CWL 2006-S4 A3		12/01/2015	VARIOUS		6,909	7,211	4,092	4,125						4,125		2,785	2,785	322	07/25/2034
254683-AW-5	DCENT 2012-A4 A4		10/20/2015	MITSUBISHI UFJ SECURITIES USA		249,883	250,000	250,381	250,235		(106)		(106)		250,129		(246)	(246)	1,192	11/15/2019
260543-CH-4	DOW CHEMICAL CO/THE		04/27/2015	SOCIETE GENERALE (LONDON)		86,476	85,000	83,526	83,804		51		51		83,856		2,620	2,620	1,169	11/15/2022
285512-AA-7	ELECTRONIC ARTS INC		06/22/2015	VARIOUS		259,309	135,000	165,052	158,898		(5,788)		(5,788)		153,110		106,199	106,199	823	07/15/2016
29365K-AB-9	ETI 2009-A A2		08/01/2015	MBS PAYMENT		51,919	51,919	55,132	51,945		(26)		(26)		51,919				1,585	08/01/2019
30161M-AH-6	EXELON GENERATION CO LLC		02/11/2015	BANK AMERICA		52,721	50,000	49,947	49,967		3		3		49,970		2,750	2,750	756	10/01/2020
30254Q-AA-0	FDIC 2013-R1 A		12/01/2015	MBS PAYMENT		23,142	23,142	23,115	23,137		5		5		23,142				144	03/25/2033
33766Q-AA-5	FEOH 2013-1 A1		07/15/2015	MBS PAYMENT		58,779	58,779	58,779	58,764		15		15		58,779				296	01/15/2019
34528Q-CE-2	FORDF 2013-1 A2		08/19/2015	TORONTO DOMINION - US		249,932	250,000	250,303	250,132		(63)		(63)		250,069		(137)	(137)	976	01/15/2018
36163G-AC-5	GEET 2013-2 A3		12/24/2015	MBS PAYMENT		150,000	150,000	149,993	149,996		4		4		150,000				1,287	09/25/2017
36962G-P6-5	GENERAL ELEC CAP CORP		03/04/2015	MATURITY		150,000	150,000	145,775	149,884		116		116		150,000				3,656	03/04/2015
44107T-AG-1	HOST HOTELS & RESORTS LP		11/12/2015	CONVERSION		52,263	40,000	52,190	51,094		(11,094)		(11,094)		40,000		12,263	12,263	1,000	10/15/2029

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
44890G-AD-7	HART 2012-A A4		10/15/2015	MBS PAYMENT		203,621	203,621	205,211	203,839		(218)		(218)		203,621				829	12/15/2016
45660N-5Z-4	RAST 2004-A9 A9		12/01/2015	MBS PAYMENT		10,542	10,542	10,758	10,497		46		46		10,540				312	12/25/2034
458140-AF-7	INTEL CORP		10/19/2015	VARIOUS		32,519	20,000	22,800	22,499		(59)		(59)		22,440		10,079	10,079	795	08/01/2039
472319-AG-7	JEFFERIES GROUP LLC		07/30/2015	B. RILEY AND CO		164,700	160,000	158,849	159,058		34		34		159,091		5,609	5,609	4,702	11/01/2029
584688-AC-9	MEDICINES COMPANY		09/09/2015	VARIOUS		92,355	60,000	69,196	66,960	162	(2,014)		(1,852)		65,107		27,248	27,248	628	06/01/2017
59156R-AN-8	METLIFE INC		06/15/2015	MATURITY		50,000	50,000	49,863	49,992		8		8		50,000				1,250	06/15/2015
60687U-AE-7	MLCFC 2006-2 A4		12/01/2015	MBS PAYMENT		83,977	83,977	83,738	83,929		48		48		83,976				4,320	06/12/2046
615369-AB-1	MOODYS CORPORATION		01/13/2015	RBC CAPITAL MARKETS SECURITIES - US		108,576	100,000	103,409	102,831		(9)		(9)		102,822		5,754	5,754	1,688	09/01/2022
61749M-AV-1	MSC 2006-T23 A4		12/01/2015	MBS PAYMENT		33,449	33,449	36,971	33,980		(531)		(531)		33,449				867	08/12/2041
64828Y-AR-2	NRZT 2014-2A A3		12/01/2015	VARIOUS		30,554	30,554	31,285	30,648		(94)		(94)		30,554				585	05/26/2054
652478-AQ-1	21ST CENTURY FOX AMERICA		04/06/2015	EXCHANGE		26,811	25,000	30,640	26,939		(128)		(128)		26,811				1,352	08/10/2018
65477M-AC-2	NAROT 2013-C A3		12/15/2015	MBS PAYMENT		85,279	85,279	85,262	85,254		25		25		85,279				424	08/15/2018
741503-AQ-9	PRICELINE GROUP INC/THE		10/30/2015	VARIOUS		106,725	70,000	96,598	93,058		(6,334)		(6,334)		86,725		20,001	20,001	775	03/15/2018
74348T-AK-8	PROSPECT CAPITAL CORP		09/11/2015	VARIOUS		192,550	190,000	200,450	198,499		(1,667)		(1,667)		196,832		(4,282)	(4,282)	8,046	10/15/2017
75508A-AC-0	RAYONIER TRS HOLDINGS IN		08/14/2015	EXCHANGE		139,984	135,000	193,753	153,479		(18,397)		(18,397)		135,082		4,902	4,902	6,075	08/15/2015
759950-FX-1	RAMC 2005-4 A3		12/01/2015	MBS PAYMENT		2,096	2,095	2,096	2,048	48			48		2,096				55	02/01/2045
780287-AA-6	ROYAL GOLD INC		10/13/2015	BARCLAYS AMERICAN		77,300	80,000	84,723	84,422		(755)		(755)		83,665		(6,367)	(6,367)	1,923	06/15/2019
84860W-AA-0	SPIRIT REALTY CAPITAL IN		01/07/2015	MERRILL LYNCH		15,000	15,000	15,000	14,606	394			394		15,000				68	05/15/2019
84860W-AB-8	SPIRIT REALTY CAPITAL IN		01/16/2015	MERRILL LYNCH		10,050	10,000	10,000	9,744	256			256		10,000		50	50	70	05/15/2021
86359B-J2-8	SASC 2004-20 5A1		12/01/2015	MBS PAYMENT		1,543	1,543	1,920	1,543						1,543				60	11/25/2034
88163V-AE-9	TEVA PHARM FIN CO LLC		07/28/2015	VARIOUS		128,734	80,000	91,909	88,725		(316)		(316)		88,410		40,325	40,325	162	02/01/2026
887317-AC-9	TIME WARNER INC		06/05/2015	TENDER OFFER		53,675	50,000	50,474	50,115		(25)		(25)		50,089		3,586	3,586	1,624	11/15/2016
92937U-AA-6	WFRBS 2013-C13 A1		12/01/2015	MBS PAYMENT		24,973	24,973	24,972	24,973						24,973				109	05/17/2045
929766-7G-2	WBCMT 2005-C21 A4		08/01/2015	MBS PAYMENT		201,526	201,526	215,459	206,106		(4,580)		(4,580)		201,526				5,300	10/17/2044
94973V-BG-1	ANTHEM INC		05/18/2015	GOLDMAN SACHS		216,447	100,000	128,837	128,109		(299)		(299)		127,811		88,636	88,636	1,623	10/15/2042
98160L-AD-5	WOLS 2013-A A3		08/19/2015	VARIOUS		250,178	250,000	251,592	250,716		(499)		(499)		250,218		(40)	(40)	1,899	12/15/2016
983919-AF-8	XILINX INC		12/01/2015	NOMURA SECURITIES DOMESTIC		77,575	45,000	52,420	48,106		(1,116)		(1,116)		46,989		30,588	30,588	1,096	06/15/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,793,588	5,354,228	5,622,139	5,500,467	21,871	(67,806)		(45,935)		5,454,527		339,058	339,058	93,285	XXX
8399997. Total - Bonds - Part 4						7,303,948	6,864,588	7,140,075	7,014,663	21,871	(71,633)		(49,762)		6,964,890		339,058	339,058	118,179	XXX
8399998. Total - Bonds - Part 5						318,598	285,000	318,039			(33,039)		(33,039)		285,000		33,598	33,598	3,512	XXX
8399999. Total - Bonds						7,622,546	7,149,588	7,458,114	7,014,663	21,871	(104,672)		(82,801)		7,249,890		372,656	372,656	121,691	XXX
15189T-20-6	CENTERPOINT ENERGY INC		11/03/2015	VARIOUS	2,440.000	164,543	50.00	107,050	107,051						107,050		57,493	57,493	3,797	
40429C-60-7	HSBC FINANCE CORP		10/30/2015	BARCLAYS AMERICAN	1,000.000	25,346	25.00	25,000	25,000						25,000		346	346	1,193	
854502-30-9	STANLEY BLACK & DECKER I		11/18/2015	VARIOUS	1,640.000	197,365	100.00	189,915	189,915						189,915		7,449	7,449	7,410	
949746-80-4	WELLS FARGO & COMPANY		08/11/2015	CITIGROUP GLOBAL MARKETS	10.000	11,999	1,000.00	12,081							12,081		(81)	(81)	188	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						399,253	XXX	334,046	321,966						334,046		65,207	65,207	12,588	XXX
8999997. Total - Preferred Stocks - Part 4						399,253	XXX	334,046	321,966						334,046		65,207	65,207	12,588	XXX
8999998. Total - Preferred Stocks - Part 5						426,160	XXX	379,029							379,029		47,130	47,130	2,770	XXX
8999999. Total - Preferred Stocks						825,413	XXX	713,075	321,966						713,075		112,337	112,337	15,358	XXX
44107P-10-4	HOST HOTELS & RESORTS INC		12/01/2015	VARIOUS	990.210	16,635		16,111							16,110		524	524		
854502-10-1	STANLEY BLACK & DECKER INC		12/29/2015	CASH IN LIEU	0.350	37		38							38		(1)	(1)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,672	XXX	16,149							16,148		523	523		XXX
922906-20-1	VANGUARD PRIME MMKT-INV		10/12/2015	VARIOUS	50,750.720	50,751		50,750	33,980						50,751					
9299999. Subtotal - Common Stocks - Mutual Funds						50,751	XXX	50,750	33,980						50,751					XXX
9799997. Total - Common Stocks - Part 4						67,423	XXX	66,899	33,980						66,899		523	523		XXX
9799998. Total - Common Stocks - Part 5						305,719	XXX	298,565							298,565		7,154	7,154	80	XXX
9799999. Total - Common Stocks						373,142	XXX	365,464	33,980						365,464		7,677	7,677	80	XXX
9899999. Total - Preferred and Common Stocks						1,198,555	XXX	1,078,539	355,946						1,078,539		120,014	120,014	15,438	XXX
9999999 - Totals						8,821,101	XXX	8,536,653	7,370,609	21,871	(104,672)		(82,801)		8,328,429		492,670	492,670	137,129	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
251591-AX-1	DDR CORP		09/09/2015	VARIOUS	11/20/2015	EXCHANGE	220,000	253,039	253,598	220,000		(33,039)		(33,039)			33,598	33,598	2,844	1,010
432748-AA-9	HILLTOP HOLDINGS INC		04/06/2015	SANDLER ONEILL	06/23/2015	EXCHANGE	65,000	65,000	65,000	65,000									668	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							285,000	318,039	318,598	285,000		(33,039)		(33,039)			33,598	33,598	3,512	1,010
8399998. Total - Bonds							285,000	318,039	318,598	285,000		(33,039)		(33,039)			33,598	33,598	3,512	1,010
42217K-60-1	HEALTH CARE REIT INC		06/23/2015	MERRILL LYNCH	09/30/2015	CONVERSION	1,720.000	107,285	107,285	107,285									1,398	
854502-30-9	STANLEY BLACK & DECKER I		08/24/2015	KGS ALPHA CAPITAL MARKETS	11/18/2015	EXCHANGE	50.000	6,664	6,664	6,664									59	
854502-60-6	STANLEY BLACK & DECKER I		11/18/2015	EXCHANGE	12/28/2015	EXCHANGE	1,530.000	180,308	228,216	180,308							47,907	47,907		
949746-80-4	WELLS FARGO & COMPANY		05/01/2015	CITIGROUP GLOBAL MARKETS	08/11/2015	CITIGROUP GLOBAL MARKETS	70.000	84,772	83,995	84,772							(777)	(777)	1,313	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								379,029	426,160	379,029							47,130	47,130	2,770	
8999998. Total - Preferred Stocks								379,029	426,160	379,029							47,130	47,130	2,770	
23317H-10-2	DDR CORP		11/20/2015	EXCHANGE	11/27/2015	VARIOUS	1,986.840	33,597	34,037	33,597							440	440		
74340W-10-3	PROLOGIS INC		03/18/2015	EXCHANGE	04/06/2015	VARIOUS	4,648.380	197,835	204,556	197,835							6,721	6,721		
754907-10-3	RAYONIER INC		08/14/2015	EXCHANGE	10/05/2015	VARIOUS	318.380	7,384	7,377	7,384							(7)	(7)	80	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								238,816	245,970	238,816							7,154	7,154	80	
922906-20-1	VANGUARD PRIME MMKT-INV		09/30/2015	VARIOUS	10/12/2015	VARIOUS	59,749.280	59,749	59,749	59,749										
9299999. Subtotal - Common Stocks - Mutual Funds								59,749	59,749	59,749										
9799998. Total - Common Stocks								298,565	305,719	298,565							7,154	7,154	80	
9899999. Total - Preferred and Common Stocks								677,594	731,879	677,594							54,284	54,284	2,850	
9999999 - Totals								995,633	1,050,477	962,594		(33,039)		(33,039)			87,882	87,882	6,362	1,010

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

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		
38141W-32-3	GOLDMAN SACH FIN SQ TR OB-FS			12/30/2015	DIRECT	XXX	1,269,239						1,269,239	87		0.130	0.130	MAT		
38141W-29-9	GOLDMAN SACH FIN SQ TR OB-SV			12/31/2015	DIRECT	XXX	916,110						916,110			0.000	0.000	MAT	9	
8899999. Subtotal - Exempt Money Market Mutual Funds							2,185,349					XXX	2,185,349	87		XXX	XXX	XXX	9	
9199999 - Totals							2,185,349					XXX	2,185,349	87		XXX	XXX	XXX	9	

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 *
First Financial Bank ..... Celina, Ohio		0.000			81,903	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			81,903	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			81,903	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			81,903	XXX

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

1. January	80,874	4. April	48,465	7. July	97,453	10. October	49,550
2. February	106,860	5. May	19,805	8. August	85,664	11. November	60,011
3. March	98,524	6. June	15,424	9. September	(21,794)	12. December	81,903

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
NONE							
8699999 - Total Cash Equivalents							

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						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	State Deposit	373,832	403,766		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA	B	State Deposit	120,133	141,416		
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	493,965	545,182		
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				

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