PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

The National Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20184 Employer's ID Number 34--4312510

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

Incorporated/Organized 09/14/1914 Commenced Business 01/07/1915

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
Theodore Joseph Wissman, VP- Claims and Personal Lines
Martha Jane Meinerding, VP- Human Resources

DIRECTORS OR TRUSTEES

William West Montgomery. - Chairman
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 and Assistant Treasurer	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

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 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	2,565,408	4.713	2,565,408		2,565,408	4.716
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	6,501,832	11.945	6,501,832		6,501,832	11.951
	1.43 Revenue and assessment obligations	7,353,728	13.511	7,353,728		7,353,728	13.517
	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	194,406	0.357	194,406		194,406	0.357
	1.512 Issued or guaranteed by FNMA and FHLMC	1,543,352	2.836	1,543,352		1,543,352	2.837
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,270,074	9.682	5,270,074		5,270,074	9.687
	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	3,322,241	6.104	3,322,241		3,322,241	6.107
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	14,590,477	26.806	14,590,477		14,590,477	26.819
	2.2 Unaffiliated non-U.S. securities (including Canada)	1,951,261	3.585	1,951,261		1,951,261	3.587
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	4,678,772	8.596	4,678,772		4,678,772	8.600
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	877,885	1.613	877,885		877,885	1.614
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	2,775,917	5.100	2,775,917		2,775,917	5.103
	3.4 Other equity securities:						
	3.41 Affiliated	26,767	0.049				0.000
	3.42 Unaffiliated	102,400	0.188	102,400		102,400	0.188
	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	1,811,829	3.329	1,811,829		1,811,829	3.330
	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	863,096	1.586	863,096		863,096	1.586
11.	Other invested assets		0.000				0.000
12.	Total invested assets	54,429,445	100.000	54,402,678		54,402,678	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,790,662
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)	140,218	140,218
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	119,051	
	8.2 Totals, Part 3, Column 9		119,051
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		1,811,829
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,811,829

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		48,632,174
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,973,098
3.	Accrual of discount		4,317
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(74,713)	
	4.2. Part 2, Section 1, Column 15	(22,722)	
	4.3. Part 2, Section 2, Column 13	(288,279)	
	4.4. Part 4, Column 11	24,173	(361,541)
5.	Total gain (loss) on disposals, Part 4, Column 19		522,207
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,624,825
7.	Deduct amortization of premium		390,910
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)		51,754,520
11.	Deduct total nonadmitted amounts		26,767
12.	Statement value at end of current period (Line 10 minus Line 11)		51,727,753

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	1,843,584	1,802,255	1,859,439	1,801,061
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	1,843,584	1,802,255	1,859,439	1,801,061
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,565,408	2,677,148	2,600,048	2,300,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,501,832	6,740,400	6,610,419	5,700,000
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	12,517,976	12,700,571	12,650,083	11,611,484
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	17,912,718	18,368,492	18,131,063	17,874,373
	9.	Canada	299,974	301,349	299,502	300,000
	10.	Other Countries	1,651,287	1,647,999	1,707,996	1,690,000
	11.	Totals	19,863,979	20,317,840	20,138,561	19,864,373
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	43,292,779	44,238,214	43,858,550	41,276,918
PREFERRED STOCKS	14.	United States	877,885	887,934	901,246	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	877,885	887,934	901,246	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	877,885	887,934	901,246	
COMMON STOCKS	20.	United States	7,557,088	7,557,088	5,493,476	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	7,557,088	7,557,088	5,493,476	
Parent, Subsidiaries and Affiliates	24.	Totals	26,767	26,767	19,381	
	25.	Total Common Stocks	7,583,855	7,583,855	5,512,857	
	26.	Total Stocks	8,461,740	8,471,789	6,414,103	
	27.	Total Bonds and Stocks	51,754,519	52,710,003	50,272,653	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	3,254,690	273,421	814,064	607,647	27	4,949,849	10.7	4,405,075	10.2	4,949,849	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	3,254,690	273,421	814,064	607,647	27	4,949,849	10.7	4,405,075	10.2	4,949,849	
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		500,000	2,065,408			2,565,408	5.5	2,028,601	4.7	2,565,408	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		500,000	2,065,408			2,565,408	5.5	2,028,601	4.7	2,565,408	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		1,272,058	4,870,846	358,927		6,501,831	14.0	4,361,920	10.1	6,501,831	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		1,272,058	4,870,846	358,927		6,501,831	14.0	4,361,920	10.1	6,501,831	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	1,259,831	4,060,070	5,987,296	777,091	433,688	12,517,976	27.0	9,209,411	21.4	12,517,976	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	1,259,831	4,060,070	5,987,296	777,091	433,688	12,517,976	27.0	9,209,411	21.4	12,517,976	

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	3,313,580	5,108,685	2,605,443	231,377	337,414	11,596,499	25.0	16,007,054	37.1	10,426,629	1,169,870
6.2 NAIC 2	591,265	2,726,056	3,266,976	204,909	47,953	6,837,159	14.7	6,443,406	14.9	6,812,213	24,946
6.3 NAIC 3	24,492	716,838	360,428	136,374	87,781	1,325,913	2.9	548,925	1.3	1,128,667	197,246
6.4 NAIC 4	38	75,906		28,465		104,409	0.2	66,960	0.2	104,409	
6.5 NAIC 5								51,538	0.1		
6.6 NAIC 6											
6.7 Totals	3,929,375	8,627,485	6,232,847	601,125	473,148	19,863,980	42.8	23,117,882	53.6	18,471,918	1,392,062
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) 7,828,101	11,214,234	16,343,057	1,975,042	771,129	38,131,563	82.2	XXX	XXX	36,961,693	1,169,870
9.2 NAIC 2	(d) 591,265	2,726,056	3,266,976	204,909	47,953	6,837,159	14.7	XXX	XXX	6,812,213	24,946
9.3 NAIC 3	(d) 24,492	716,838	360,428	136,374	87,781	1,325,913	2.9	XXX	XXX	1,128,667	197,246
9.4 NAIC 4	(d) 38	75,906		28,465		104,409	0.2	XXX	XXX	104,409	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	8,443,896	14,733,034	19,970,461	2,344,790	906,863	(b) 46,399,044	100.0	XXX	XXX	45,006,982	1,392,062
9.8 Line 9.7 as a % of Col. 6	18.2	31.8	43.0	5.1	2.0	100.0	XXX	XXX	XXX	97.0	3.0
10. Total Bonds Prior Year											
10.1 NAIC 1	6,319,728	15,609,561	10,398,752	3,048,204	635,817	XXX	XXX	36,012,062	83.5	36,012,062	
10.2 NAIC 2	419,175	2,498,405	3,037,717	360,000	128,109	XXX	XXX	6,443,406	14.9	6,443,406	
10.3 NAIC 3	95,964	260,270	23,585	34,213	134,892	XXX	XXX	548,925	1.3	548,925	
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	0.1	51,538	
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	6,834,867	18,486,734	13,460,054	3,442,416	898,818	XXX	XXX	(b) 43,122,889	100.0	43,122,889	
10.8 Line 10.7 as a % of Col. 8	15.8	42.9	31.2	8.0	2.1	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	7,437,752	10,434,713	16,343,057	1,975,042	771,129	36,961,693	79.7	36,012,062	83.5	36,961,693	XXX
11.2 NAIC 2	591,265	2,701,110	3,266,976	204,909	47,953	6,812,213	14.7	6,443,406	14.9	6,812,213	XXX
11.3 NAIC 3	24,492	519,592	360,428	136,374	87,781	1,128,667	2.4	548,925	1.3	1,128,667	XXX
11.4 NAIC 4	38	75,906		28,465		104,409	0.2	66,960	0.2	104,409	XXX
11.5 NAIC 5								51,538	0.1		XXX
11.6 NAIC 6											XXX
11.7 Totals	8,053,547	13,731,321	19,970,461	2,344,790	906,863	45,006,982	97.0	43,122,889	100.0	45,006,982	XXX
11.8 Line 11.7 as a % of Col. 6	17.9	30.5	44.4	5.2	2.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.4	29.6	43.0	5.1	2.0	97.0	XXX	XXX	XXX	97.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	390,349	779,521				1,169,870	2.5			XXX	1,169,870
12.2 NAIC 2		24,946				24,946	0.1			XXX	24,946
12.3 NAIC 3		197,246				197,246	0.4			XXX	197,246
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	390,349	1,001,713				1,392,062	3.0			XXX	1,392,062
12.8 Line 12.7 as a % of Col. 6	28.0	72.0				100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.8	2.2				3.0	XXX	XXX	XXX	XXX	3.0

(a) Includes $ 1,392,062 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 38 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 $ 3,106,264 ; 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	3,106,265					3,106,265	6.7	2,408,521	5.6	3,106,265	
1.2 Residential Mortgage-Backed Securities	56,352	93,773	46,112	4,202	27	200,466	0.4	1,996,554	4.6	200,466	
1.3 Commercial Mortgage-Backed Securities	92,073	179,649	767,953	603,445		1,643,120	3.5			1,643,120	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	3,254,690	273,422	814,065	607,647	27	4,949,851	10.7	4,405,075	10.2	4,949,851	
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		500,000	2,065,408			2,565,408	5.5	2,028,601	4.7	2,565,408	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		500,000	2,065,408			2,565,408	5.5	2,028,601	4.7	2,565,408	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		1,272,058	4,870,846	358,927		6,501,831	14.0	4,361,920	10.1	6,501,831	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		1,272,058	4,870,846	358,927		6,501,831	14.0	4,361,920	10.1	6,501,831	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	250,000	1,908,227	4,909,775		285,726	7,353,728	15.8	2,534,575	5.9	7,353,728	
5.2 Residential Mortgage-Backed Securities	732,451	1,903,896	1,077,522	777,091	147,962	4,638,922	10.0	5,766,988	13.4	4,638,922	
5.3 Commercial Mortgage-Backed Securities	277,379	247,948				525,327	1.1	907,848	2.1	525,327	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,259,830	4,060,071	5,987,297	777,091	433,688	12,517,977	27.0	9,209,411	21.4	12,517,977	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	2,264,781	8,124,502	5,463,993	263,266	425,195	16,541,737	35.7	16,251,306	37.7	15,475,052	1,066,685
6.2 Residential Mortgage-Backed Securities	122,243	269,868	89,448	337,858	47,953	867,370	1.9	888,362	2.1	741,992	125,378
6.3 Commercial Mortgage-Backed Securities	614,495	115,694	679,406			1,409,595	3.0	2,169,025	5.0	1,409,595	
6.4 Other Loan-Backed and Structured Securities	927,855	117,420				1,045,275	2.3	3,809,189	8.8	845,275	200,000
6.5 Totals	3,929,374	8,627,484	6,232,847	601,124	473,148	19,863,977	42.8	23,117,882	53.6	18,471,914	1,392,063
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	5,621,046	11,804,787	17,310,022	622,193	710,921	36,068,969	77.7	XXX	XXX	35,002,284	1,066,685
9.2 Residential Mortgage-Backed Securities	911,046	2,267,537	1,213,082	1,119,151	195,942	5,706,758	12.3	XXX	XXX	5,581,380	125,378
9.3 Commercial Mortgage-Backed Securities	983,947	543,291	1,447,359	603,445		3,578,042	7.7	XXX	XXX	3,578,042	
9.4 Other Loan-Backed and Structured Securities	927,855	117,420				1,045,275	2.3	XXX	XXX	845,275	200,000
9.5 Totals	8,443,894	14,733,035	19,970,463	2,344,789	906,863	46,399,044	100.0	XXX	XXX	45,006,981	1,392,063
9.6 Line 9.5 as a % of Col. 6	18.2	31.8	43.0	5.1	2.0	100.0	XXX	XXX	XXX	97.0	3.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,010,168	12,101,080	10,617,124	1,265,391	591,161	XXX	XXX	27,584,924	64.0	27,584,924	
10.2 Residential Mortgage-Backed Securities	949,920	2,755,391	2,461,910	2,177,026	307,657	XXX	XXX	8,651,904	20.1	8,651,904	
10.3 Commercial Mortgage-Backed Securities	1,391,218	1,304,635	381,020			XXX	XXX	3,076,873	7.1	3,076,873	
10.4 Other Loan-Backed and Structured Securities	1,483,562	2,325,627				XXX	XXX	3,809,189	8.8	3,809,189	
10.5 Totals	6,834,867	18,486,734	13,460,054	3,442,416	898,818	XXX	XXX	43,122,889	100.0	43,122,889	
10.6 Line 10.5 as a % of Col. 8	15.8	42.9	31.2	8.0	2.1	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,471,050	10,888,098	17,310,022	622,193	710,921	35,002,284	75.4	27,584,924	64.0	35,002,284	XXX
11.2 Residential Mortgage-Backed Securities	870,691	2,182,514	1,213,082	1,119,151	195,942	5,581,380	12.0	8,651,904	20.1	5,581,380	XXX
11.3 Commercial Mortgage-Backed Securities	983,947	543,291	1,447,359	603,445		3,578,042	7.7	3,076,873	7.1	3,578,042	XXX
11.4 Other Loan-Backed and Structured Securities	727,855	117,420				845,275	1.8	3,809,189	8.8	845,275	XXX
11.5 Totals	8,053,543	13,731,323	19,970,463	2,344,789	906,863	45,006,981	97.0	43,122,889	100.0	45,006,981	XXX
11.6 Line 11.5 as a % of Col. 6	17.9	30.5	44.4	5.2	2.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.4	29.6	43.0	5.1	2.0	97.0	XXX	XXX	XXX	97.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	149,996	916,689				1,066,685	2.3			XXX	1,066,685
12.2 Residential Mortgage-Backed Securities	40,355	85,023				125,378	0.3			XXX	125,378
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	200,000					200,000	0.4			XXX	200,000
12.5 Totals	390,351	1,001,712				1,392,063	3.0			XXX	1,392,063
12.6 Line 12.5 as a % of Col. 6	28.0	72.0				100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.8	2.2				3.0	XXX	XXX	XXX	XXX	3.0

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	2,632,461	2,632,461			
2. Cost of short-term investments acquired	49,706,256	49,706,256			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	17,877	17,877			
6. Deduct consideration received on disposals	49,225,642	49,225,642			
7. Deduct amortization of premium	24,688	24,688			
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)	3,106,264	3,106,264			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,106,264	3,106,264			

(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 COMPLEX		CELINA	OH	12/28/1993	12/31/2006	4,689,088		1,712,329	3,496,000	95,139			(95,139)		214,476	
BUILDING ON LOT #2 AND 8 1/4 X 77.22 FT OF LOT #7		CELINA	OH	05/30/1989	12/31/2006	712,500		99,501	350,000	23,912			(23,912)		33,600	
0299999. Property occupied by the reporting entity - Administrative						5,401,588		1,811,829	3,846,000	119,051			(119,051)		248,076	
0399999. Total Property occupied by the reporting entity						5,401,588		1,811,829	3,846,000	119,051			(119,051)		248,076	
0699999 - Totals						5,401,588		1,811,829	3,846,000	119,051			(119,051)		248,076	

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				65,138
Restroom Renovation	Celina	OH	04/02/2015	H. A. Dorsten				35,530
Restroom Renovation	Celina	OH	05/12/2015	H. A. Dorsten				23,998
Restroom Renovation	Celina	OH	05/12/2015	Riesen Plumbing				1,018
Water Softener	Celina	OH	05/28/2015	Aqua Tech WTS				1,503
Founders Home Fireplace	Celina	OH	08/20/2015	Old World Chimney Sweep				9,150
Founders Home Doors	Celina	OH	09/15/2015	Ciro Coppa Woodworking				1,340
HVAC Hail Guard	Celina	OH	12/22/2015	Johnson Mechanical				2,541
0199999. Acquired by Purchase								140,218
0399999 - Totals								140,218

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
3622A2-BN-1	GN 783645			2	1	156,518	104.6810	155,327	148,381	156,004		(2,044)			3.500	2.010	MON	433	5,193	10/10/2013	07/15/2027
36290S-CK-5	GN 615774			2	1	27,061	104.1850	28,501	27,356	27,248		78			4.000	4.210	MON	91	1,094	09/30/2003	09/15/2018
36296R-3Q-8	GN 699307			2	1	11,162	112.9380	12,563	11,124	11,154		(9)			6.000	5.810	MON	56	667	11/03/2008	10/15/2038
38376V-WX-1	GNR 2010-17 PK			2	1	6,297	100.6800	6,065	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						201,038	XXX	202,456	192,885	200,465		(2,177)			XXX	XXX	XXX	603	7,225	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	186,993	99.5320	184,275	185,142	185,981		(565)			1.800	1.510	MON	278	3,334	02/02/2012	10/16/2038
38378B-QG-7	GNR 2012-27 D			2	1	350,000	100.8890	353,112	350,000	350,000					3.487	3.470	MON	1,017	12,204	02/08/2012	03/16/2045
38378B-VH-9	GNR 2012-72 B			2	1	362,469	98.5700	344,995	350,000	358,956		(1,077)			2.947	2.570	MON	860	10,315	12/20/2012	02/16/2046
38378B-WC-9	GNR 2012-78 C			2	1	369,523	98.7540	345,639	350,000	365,576		(1,266)			3.244	2.740	MON	946	11,628	10/26/2012	06/16/2052
38378B-XS-3	GNR 2012-89 C			2	1	312,000	98.9130	296,739	300,000	308,084		(1,228)			2.737	2.250	MON	684	8,211	10/16/2012	09/16/2044
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,658,401	XXX	1,599,799	1,608,176	1,643,119		(7,747)			XXX	XXX	XXX	4,137	49,917	XXX	XXX
0599999. Total - U.S. Government Bonds						1,859,439	XXX	1,802,255	1,801,061	1,843,584		(9,924)			XXX	XXX	XXX	4,740	57,142	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
246381-EH-6	DELAWARE ST			1	1FE	366,990	122.4860	367,458	300,000	360,176		(6,196)			5.000	2.370	JJ	7,500	9,792	11/25/2014	07/01/2027
419791-Q8-4	HAWAII ST			1	1FE	322,725	118.5710	355,713	300,000	317,778		(2,188)			5.000	4.000	MN	2,500	15,000	09/12/2013	11/01/2029
574192-5B-2	MARYLAND ST				1FE	233,860	108.6480	217,296	200,000	221,473		(3,886)			4.200	2.000	MS	2,800	8,400	10/01/2012	03/01/2021
57582R-DM-5	MASSACHUSETTS ST			1	1FE	300,275	121.4380	303,595	250,000	297,721		(2,554)			5.000	2.170	MN	2,083	6,042	07/22/2015	05/01/2024
594612-BM-4	MICHIGAN ST				1FE	302,565	124.0210	310,053	250,000	299,999		(2,567)			5.000	2.230	JD	1,042	6,250	07/15/2015	12/01/2023
605580-5M-7	MISSISSIPPI ST	SD			1FE	250,000	106.9110	267,278	250,000	250,000					4.434	4.430	AO	2,771	11,085	10/15/2009	10/01/2018
677522-CG-7	OHIO ST				1FE	306,765	123.2210	308,053	250,000	305,442		(1,323)			5.000	1.880	MS	4,167		10/15/2015	09/01/2023
882722-VF-5	TEXAS ST				1FE	150,000	103.9950	155,993	150,000	150,000					3.203	3.200	AO	1,201	4,805	09/23/2010	04/01/2019
917542-QR-6	UTAH ST	SD			1FE	150,000	110.8390	166,259	150,000	150,000					4.554	4.550	JJ	3,416	6,831	09/16/2009	07/01/2024
917542-QW-5	UTAH ST				1FE	100,000	104.4420	104,440	100,000	100,000					3.189	3.180	JJ	1,595	3,189	09/24/2010	07/01/2019
93974D-AT-5	WASHINGTON ST				1FE	116,868	121.0100	121,010	100,000	112,819		(1,699)			5.000	2.850	FA	2,083	5,000	08/08/2013	08/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,600,048	XXX	2,677,148	2,300,000	2,565,408		(20,413)			XXX	XXX	XXX	31,158	76,394	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,600,048	XXX	2,677,148	2,300,000	2,565,408		(20,413)			XXX	XXX	XXX	31,158	76,394	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	432,226	123.0690	430,742	350,000	425,614		(6,611)			5.000	1.790	MS	5,153	6,660	04/15/2015	03/15/2023
022447-XR-2	ALVIN TX INDEP SCH DIST				1FE	365,436	121.5730	364,717	300,000	357,914		(6,951)			5.000	2.070	FA	5,667	10,583	12/03/2014	02/15/2023
041826-E6-1	ARLINGTON TX INDEP SCH DIST				1FE	150,000	99.9270	149,891	150,000	150,000					1.031	1.030	FA	584	1,547	05/23/2013	02/15/2017
05914F-MH-0	BALTIMORE CNTY MD				1FE	200,000	97.4250	194,850	200,000	200,000					2.597	2.590	FA	2,164	5,194	11/28/2012	08/01/2024
079365-2T-8	BELLEVUE WA			1	1FE	375,948	124.9550	374,865	300,000	369,652		(6,297)			5.000	2.290	JD	10,125		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	351,590	118.3830	355,147	300,000	348,635		(2,956)			5.000	3.010	JD	1,250	8,792	04/14/2015	12/01/2038
159808-CE-2	CHARLES CNTY MD				1FE	305,380	121.6490	304,123	250,000	297,306		(6,443)			5.000	1.990	AO	3,125	12,535	09/29/2014	10/01/2022
160069-VA-5	CHARLESTON CNTY SC			1	1FE	304,033	123.3730	308,433	250,000	301,910		(2,122)			5.000	2.110	MN	2,083	6,250	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	150,000	109.0740	163,611	150,000	150,000					4.448	4.440	FA	2,521	6,672	08/27/2009	08/15/2019
35880C-QH-0	FRISCO TX INDEP SCH DIST				1FE	391,144	123.4980	401,369	325,000	387,685		(3,459)			5.000	2.490	FA	10,201		05/21/2015	08/15/2024
403755-T3-5	GWINNETT CNTY GA SCH DIST			1	1FE	359,511	120.7890	362,367	300,000	355,398		(4,113)			5.000	2.790	FA	6,250	6,083	02/23/2015	02/01/2035
447025-JJ-7	HUNTSVILLE AL				1FE	150,000	103.8570	155,786	150,000	150,000					3.386	3.380	MS	1,693	5,079	09/02/2010	09/01/2019
54589T-CE-0	LOUDOUN CNTY VA			1	1FE	367,449	123.4620	370,386	300,000	360,937		(5,920)			5.000	2.450	JD	1,250	14,917	11/25/2014	12/01/2027
609558-6A-4	MONMOUTH CNTY NJ				1FE	249,233	103.6260	259,065	250,000	249,801		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-WB-5	PRINCE GEORGES CNTY MD				1FE	181,797	123.1890	184,784	150,000	180,771		(1,026)			5.000	2.090	MS	2,500		09/16/2015	09/01/2023
763682-G8-8	RICHLAND CNTY SC SCH DIST #2				1FE	303,676	122.1170	305,291	250,000	303,346		(332)			5.000	1.780	FA	5,208		12/09/2015	02/01/2023
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST	SD			1FE	211,348	122.9700	245,940	200,000	208,927		(57)			6.220	5.720	AO	3,110	12,440	07/30/2009	10/01/2028
919069-AR-5	VALDOSTA GA CITY SCH SYS				1FE	178,538	119.8140	179,721	150,000	177,628		(910)			5.000	1.790	FA	1,583		09/23/2015	02/01/2022
930863-T6-2	WAKE CNTY NC				1FE	305,695	122.9750	307,438	250,000	296,720		(5,914)			5.000	2.170	MS	4,167	12,500	06/23/2014	03/01/2023
94766P-FR-7	WEBER UT SCH DIST				1FE	338,107	122.3570	336,482	275,000	329,985		(6,494)			5.000	2.080	JD	611	16,003	10/02/2014	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J				1FE	407,404	118.2490	413,872	350,000	372,257		(4,464)			5.500	3.930	JD	856	19,250	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,610,419	XXX	6,740,400	5,700,000	6,501,832		(66,913)			XXX	XXX	XXX	81,636	177,384	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						6,610,419	XXX	6,740,400	5,700,000	6,501,832		(66,913)			XXX	XXX	XXX	81,636	177,384	XXX	XXX
01030L-BX-2	ALABAMA ST INCENTIVES FING AUT	SD			1FE	300,000	108.3140	324,942	300,000	300,000					4.867	4.860	MS	4,867	14,601	09/18/2009	09/01/2018
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L				1FE	309,495	125.0520	312,630	250,000	309,241		(254)			5.000	2.170	MN	2,708		12/10/2015	05/01/2025
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SE			1	1FE	313,590	121.7620	304,405	250,000	293,458		(5,687)			5.000	2.260	JD	1,042	12,500	05/16/2012	12/01/2023
29270C-K3-8	ENERGY N W WA ELEC REVENUE			1	1FE	307,455	123.1900	307,975	250,000	307,307		(148)			5.000	2.300	JJ	6,250		12/16/2015	07/01/2026
343136-5W-3	FLORIDA ST TURNPIKE AUTH				1FE	290,833	116.0300	290,075	250,000	290,422		(411)			5.000	1.290	JJ	5,104		12/09/2015	07/01/2020
409327-DK-6	HAMPTON ROADS VA SANTN DIST WS	SD			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	120,000	105.2960	126,355	120,000	120,000					4.113	4.110	JJ	2,468	4,936	10/27/2010	07/01/2020
454624-7Z-4	INDIANA ST BOND BANK REVENUE				1FE	200,000	99.9500	199,900	200,000	200,000					1.689	1.680	JJ	1,558	3,378	12/05/2013	01/15/2017
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI				1FE	303,896	122.0520	305,130	250,000	303,539		(359)			5.000	1.600	MS	3,646		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	271,438	104.1590	260,396	250,000	252,523		(2,699)			5.000	3.960	JJ	6,250	12,500	11/07/2006	01/01/2018
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT				1FE	288,658	116.4630	291,158	250,000	285,726		2,554			5.192	4.240	FA	5,408	12,980	02/24/2012	08/01/2040
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	304,188	124.1630	310,408	250,000	302,048		(2,140)			5.000	2.290	JJ	4,826		08/06/2015	07/01/2024
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL				1FE	302,133	120.7470	301,868	250,000	301,037		(1,094)			5.000	1.810	MN	1,944		10/23/2015	11/01/2022
649870-LV-2	NEW YORK ST HSG FIN AGY ST PER				1FE	150,000	100.7500	151,125	150,000	150,000					4.285	4.280	MS	1,893	6,428	08/12/2009	03/15/2016
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	302,275	123.8820	309,705	250,000	300,610		(1,665)			5.000	2.150	AO	3,125	6,250	09/16/2015	10/01/2023
75902J-AJ-8	REGL PUBLIC TRANSPRTN AUTH AZ				1FE	147,085	111.8150	150,950	135,000	139,770		(1,248)			5.000	3.910	JJ	3,375	6,750	06/24/2009	07/01/2019
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	291,743	119.3140	298,285	250,000	286,094		(3,751)			5.000	3.010	AO	3,125	12,500	06/27/2014	04/01/2029
812728-TT-0	SEATTLE WA WTR SYS REVENUE			1	1FE	351,292	121.5000	364,500	300,000	348,770		(2,524)			5.000	2.990	MN	2,500	5,875	05/21/2015	05/01/2029
880558-DX-6	TENNESSEE ST SCH BOND AUTH				1FE	359,241	121.4130	364,238	300,000	346,423		(5,963)			5.000	2.520	MN	2,500	15,000	11/07/2013	11/01/2022
88283L-JX-5	TEXAS ST TRANSPRTN COMMISSIONS				1FE	312,198	126.2560	315,640	250,000	311,120		(1,077)			5.000	2.200	AO	3,125		10/19/2015	10/01/2025
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES			1	1FE	303,990	122.4920	306,230	250,000	301,737		(2,253)			5.000	1.970	MN	1,597	6,250	08/21/2015	05/15/2024
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX			1	1FE	394,017	122.2350	397,264	325,000	390,004		(4,013)			5.000	2.600	JD	722	13,090	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	298,345	121.1210	302,803	250,000	296,073		(2,272)			5.000	2.030	MS	4,167	6,250	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						7,473,275	XXX	7,589,261	6,480,000	7,353,728		(41,635)			XXX	XXX	XXX	88,607	185,186	XXX	XXX
3128H8-CC-2	FG E99967			2	1	19,212	104.2480	19,569	18,772	18,832		(69)			5.000	4.510	MON	78	939	12/22/2003	10/01/2018
3128K2-C7-2	FG A41894			2	1	17,097	109.5280	19,361	17,677	17,243		98			5.000	5.770	MON	74	884	01/31/2006	01/01/2036
3128K5-WP-3	FG A45154			2	1	15,290	113.1880	16,856	14,892	15,174		(67)			6.000	5.460	MON	74	894	07/06/2005	05/01/2035
3128MM-KR-3	FG G18303			2	1	25,011	104.3880	25,624	24,547	24,812		(102)			4.500	3.980	MON	92	1,105	06/24/2009	03/01/2024
31294N-S2-6	FG E04137			2	1	276,715	101.4870	268,578	264,641	274,355		(2,527)			2.500	1.590	MON	551	6,616	12/04/2012	11/01/2027
31297F-JD-6	FG A27460			2	1	21,192	113.0860	23,130	20,453	20,974		(231)			6.000	5.210	MON	102	1,227	11/16/2004	10/01/2034
3132GG-CG-8	FG Q02771			2	1	175,179	106.2820	179,159	168,568	174,683		(818)			4.000	3.260	MON	562	6,743	08/31/2011	08/01/2041
3136A6-TP-9	FNR 2012-63 HB			2	1	188,515	98.4270	182,135	185,046	187,820		(746)			2.000	1.550	MON	308	3,701	02/06/2013	08/25/2041
3136A8-V6-4	FNR 2012-113 PB			2	1	249,816	99.4030	243,158	244,618	248,336		(1,038)			2.000	1.550	MON	408	4,892	10/26/2012	10/25/2040
3136A9-T8-1	FNR 2012-124 PY			2	1	317,078	87.5790	306,527	350,000	320,807		1,043			2.500	3.050	MON	729	8,750	12/27/2012	11/25/2042
3136AA-MP-7	FNR 2012-139 MC			2	1	250,920	99.0810	243,218	245,474	249,648		(1,072)			2.000	1.550	MON	409	4,909	11/20/2012	05/25/2042
3136AB-LF-8	FNR 2012-148 KB			2	1	252,428	98.1070	242,499	247,176	251,151		(946)			2.000	1.590	MON	412	4,944	12/14/2012	03/25/2042
31371K-4E-8	FN 254721			2	1	7,908	102.7820	7,912	7,698	7,712		(28)			5.000	4.450	MON	32	385	03/31/2003	05/01/2018
31371L-AP-4	FN 254814			2	1	9,137	103.3790	9,290	8,986	8,993		(18)			4.000	3.650	MON	30	359	06/11/2003	07/01/2018
31371L-BH-1	FN 254840			2	1	11,579	103.5120	11,840	11,438	11,441		(15)			4.000	3.710	MON	38	458	06/25/2003	08/01/2018
31371N-CJ-2	FN 256673			2	1	15,177	111.7070	16,880	15,111	15,164		(15)			5.500	5.260	MON	69	831	05/15/2008	04/01/2037
31371N-QN-8	FN 257061			2	1	13,428	104.5680	14,110	13,493	13,437		20			5.000	5.030	MON	56	675	02/20/2008	01/01/2023
3137A9-YB-6	FHR 3838 AE			2	1	49,780	101.7170	49,764	48,924	49,235		(323)			2.500	1.800	MON	102	1,223	04/20/2011	11/15/2018
3137AS-VD-3	FHR 4094 KA			2	1	255,139	95.8350	242,205	252,730	254,890		(477)			1.750	1.540	MON	369	4,423	10/23/2012	08/15/2041
3137AT-6B-3	FHR 4098 HA			2	1	237,809	97.4130	228,799	234,873	237,029		(541)			2.000	1.740	MON	391	4,697	08/23/2012	05/15/2041
3137AT-GC-0	FHR 4091 TH			2	1	280,590	99.3000	271,335	273,246	278,758		(1,307)			2.000	1.480	MON	455	5,465	12/03/2012	05/15/2041
3137AU-HY-8	FHR 4109 CY			2	1	339,828	92.2830	322,993	350,000	341,372		471			2.500	2.700	MON	729	8,750	12/12/2012	09/15/2032
3137AU-L2-3	FHR 4102 CH			2	1	284,555	99.5270	276,893	278,209	282,595		(1,126)			2.000	1.550	MON	464	5,564	09/20/2012	11/15/2040

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
3137AY-YA-3	FHR 4170 PE			2	1	229,738	98.3690	220,816	224,476	228,688		(954)			2.250	1.740	MON	421	5,051	02/22/2013	01/15/2033
3137GA-HR-1	FHR 3743 PA			2	1	160,020	100.2590	156,308	155,903	158,740		(990)			2.500	1.790	MON	325	3,898	01/27/2012	12/15/2039
31385H-3Y-6	FN 545415			2	1	921	101.6860	933	917	910					6.000	6.580	MON	5	55	03/13/2002	01/01/2017
31394Y-H8-0	FHR 2793 PD			2	1	1,808	100.3580	1,836	1,829	1,829		21			5.000	5.170	MON	8	91	12/20/2004	12/15/2032
31401J-D9-6	FN 709428			2	1	5,593	103.0180	5,754	5,586	5,571					5.000	4.920	MON	23	279	08/27/2003	07/01/2018
31402C-VZ-2	FN 725232			2	1	25,891	110.5550	29,344	26,542	26,038		119			5.000	5.440	MON	111	1,327	03/28/2005	03/01/2034
31402D-MP-2	FN 725866			2	1	30,421	108.6270	34,021	31,319	30,629		156			4.500	5.010	MON	117	1,409	10/20/2004	09/01/2034
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	13,674	111.7810	15,078	13,489	13,623		(56)			5.500	5.130	MON	62	742	12/29/2004	11/01/2033
31403K-G9-8	FN 750924			2	1	11,687	103.7560	12,566	12,111	11,998		92			4.000	4.610	MON	40	484	12/01/2003	10/01/2018
31405J-H4-9	FN 790551			2	1	26,014	112.0210	28,750	25,665	25,880		(30)			5.500	5.130	MON	118	1,412	08/25/2004	09/01/2034
31405M-L8-8	FN 793351			2	1	9,813	113.6810	10,751	9,457	9,801		(123)			6.000	4.680	MON	47	567	08/31/2004	08/01/2034
31405S-KJ-2	FN 797797			2	1	16,016	113.7860	17,714	15,568	16,009		(152)			6.000	5.130	MON	78	934	04/13/2005	04/01/2035
31409X-NT-2	FN 881602			2	1	44,490	115.6660	50,700	43,832	44,323		(163)			6.500	6.020	MON	237	2,849	08/30/2006	02/01/2036
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	89,417	109.2080	97,878	89,625	89,418		59			4.500	4.480	MON	336	4,033	05/28/2009	06/01/2039
31416Y-BX-5	FN AB2753			2	1	139,894	105.0680	146,595	139,523	139,771		(90)			3.500	3.370	MON	407	4,883	04/14/2011	04/01/2026
31417A-VT-3	FN AB4225			2	1	322,585	103.4670	316,887	306,267	322,454		(2,286)			3.500	2.580	MON	893	10,719	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	125,706	103.6630	129,825	125,236	125,567		(105)			3.000	2.850	MON	313	3,757	06/24/2011	01/01/2026
62888V-AB-4	NGN 2010-R1 2A			2	1FE	4,672	101.5620	4,732	4,659	4,670		(20)			1.840	0.770	MON	6	86	10/21/2010	10/07/2020
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,650,513	XXX	4,587,156	4,606,895	4,638,921		(14,441)			XXX	XXX	XXX	10,375	124,543	XXX	XXX
3136AB-PT-4	FNA 2013-M1 ASQ2			2	1	187,869	99.9820	188,779	188,813	188,509		387			1.073	1.200	MON	169	2,743	06/20/2013	11/25/2016
3136AE-GM-3	FNA 2013-M7 ASQ2			2	1	282,210	99.8140	278,897	279,417	280,432		(1,026)			1.233	0.940	MON	287	4,278	05/16/2013	03/25/2018
62888X-AB-0	NGN 2010-C1 A2			2	1FE	56,216	100.2100	56,478	56,359	56,386		32			2.900	2.890	MON	18	1,771	11/03/2010	10/29/2020
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						526,295	XXX	524,154	524,589	525,327		(607)			XXX	XXX	XXX	474	8,792	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						12,650,083	XXX	12,700,571	11,611,484	12,517,976		(56,683)			XXX	XXX	XXX	99,456	318,521	XXX	XXX
00206R-AW-2	AT&T INC				2FE	124,773	100.8130	126,016	125,000	124,982		47			2.950	2.980	MN	471	3,688	04/26/2011	05/15/2016
00206R-BN-1	AT&T INC			1	2FE	134,895	94.8220	128,011	135,000	134,924		9			2.625	2.630	JD	295	3,544	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	109,418	100.4980	110,549	110,000	109,929		120			2.000	2.110	FA	911	2,200	07/28/2011	08/02/2016
02261W-AB-5	ALZA CORP	@		1	1FE	171,363	141.3500	282,700	200,000	178,487		(12,972)			0.000	0.000	N/A			03/17/2015	07/28/2020
025537-AG-6	AMERICAN ELECTRIC POWER			1	2FE	149,702	98.7920	148,189	150,000	149,785		28			2.950	2.970	JD	197	4,425	11/28/2012	12/15/2022
0258M0-DK-2	AMERICAN EXPRESS CREDIT				1FE	99,811	99.8950	99,896	100,000	99,876		36			2.125	2.160	MS	608	2,125	03/13/2014	03/18/2019
031162-BF-6	AMGEN INC				2FE	149,548	100.5780	150,868	150,000	149,956		94			2.300	2.360	JD	153	3,450	06/29/2011	06/15/2016
03524B-AD-8	ANHEUSER-BUSCH INBEV FIN				1FE	230,000	99.8540	229,666	230,000	230,000					0.512	0.510	JAJO	216	1,062	01/22/2014	01/27/2017
037833-AJ-9	APPLE INC				1FE	293,911	99.2330	292,738	295,000	294,484		216			1.000	1.070	MN	475	2,950	04/30/2013	05/03/2018
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	175,326	99.8900	174,809	175,000	175,176		(82)			2.000	1.940	JJ	1,653	3,500	03/07/2014	01/11/2018
06406H-CU-1	BANK OF NEW YORK MELLON			1	1FE	74,855	100.1000	75,075	75,000	74,901		28			2.200	2.240	MN	211	1,650	05/02/2014	05/15/2019
097023-BE-4	BOEING CO				1FE	128,569	98.8300	128,480	130,000	129,315		282			0.950	1.170	MN	158	1,235	04/30/2013	05/15/2018
10112R-AU-8	BOSTON PROPERTIES LP			1	2FE	151,691	102.1430	153,215	150,000	151,181		(150)			3.850	3.710	FA	2,406	5,775	06/01/2012	02/01/2023
11373M-AA-5	BROOKLINE BANCORP INC			1	2FE	25,000	100.1580	25,040	25,000	25,000					6.000	6.000	MS	442	1,496	09/11/2014	09/15/2029
121897-WQ-1	BURLINGTN NORTH SANTA FE				1FE	68,695	126.9540	63,477	50,000	58,866		(1,185)			8.750	5.330	FA	1,531	4,375	07/06/2005	02/25/2022
126650-BH-2	CVS HEALTH CORP				2FE	32,792	105.8280	31,879	30,123	30,726		(403)			5.750	4.270	JD	144	1,732	05/13/2010	06/01/2017
126650-CA-6	CVS HEALTH CORP				2FE	79,970	99.9970	79,998	80,000	79,990		10			1.200	1.210	JD	69	960	12/02/2013	12/05/2016
133131-AT-9	CAMDEN PROPERTY TRUST			1	2FE	74,209	96.2470	72,186	75,000	74,426		73			2.950	3.070	JD	98	2,213	12/04/2012	12/15/2022
149123-CC-3	CATERPILLAR INC			1	1FE	159,973	100.9060	161,451	160,000	159,977		3			3.400	3.400	MN	695	5,440	05/05/2014	05/15/2024
17275R-AQ-5	CISCO SYSTEMS INC				1FE	200,000	100.1260	200,253	200,000	200,000					0.914	0.910	MJSD	157	1,573	02/24/2014	03/01/2019
172967-AM-3	CITIGROUP INC				2FE	213,000	120.1260	240,253	200,000	207,185		(529)			6.875	6.360	JD	1,146	13,750	02/03/1999	06/01/2025
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	175,389	99.1800	173,566	175,000	175,268		(77)			2.125	2.070	MN	393	3,719	05/30/2014	05/23/2019

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
212015-AN-1	CONTINENTAL RESOURCES			1	2FE	150,728	70.1420	105,213	150,000	150,626		(64)			3.800	3.730	JD	475	5,700	05/14/2014	06/01/2024
24422E-SE-0	JOHN DEERE CAPITAL CORP				1FE	150,000	100.0730	150,110	150,000	150,000					0.906	0.900	JAJO	208	834	10/08/2013	10/11/2016
25179M-AT-0	DEVON ENERGY CORPORATION			1	2FE	151,253	92.1080	138,163	150,000	150,829		(274)			2.250	2.050	JD	150	3,375	06/13/2014	12/15/2018
268648-AP-7	EMC CORP/MA				1FE	249,858	93.2920	233,231	250,000	249,929		28			1.875	1.880	JD	391	4,688	06/03/2013	06/01/2018
268948-AA-4	EAGLE BANCORP INC				2FE	60,000	98.8750	59,325	60,000	60,000					5.750	5.750	MS	1,150	3,699	07/31/2014	09/01/2024
278062-AC-8	EATON CORP				2FE	139,530	96.7520	135,454	140,000	139,649		30			2.750	2.790	MN	631	3,850	11/14/2012	11/02/2022
29336U-AA-5	ENLINK MIDSTREAM PARTNER			1	2FE	74,888	91.3850	68,539	75,000	74,926		22			2.700	2.730	AO	506	2,025	03/12/2014	04/01/2019
316770-AZ-2	FIFTH THIRD BANK			1	1FE	300,000	99.9610	299,885	300,000	300,000					0.874	0.870	FMAN	321	2,380	11/18/2013	11/18/2016
35671D-AZ-8	FREEPORT-MCMORAN INC			1	2FE	148,323	56.5000	84,750	150,000	148,586		171			3.875	4.020	MS	1,711	5,813	06/06/2014	03/15/2023
36962G-4R-2	GENERAL ELEC CAP CORP				1FE	248,724	108.7690	271,924	250,000	249,329		125			4.375	4.430	MS	3,190	10,938	09/14/2010	09/16/2020
373334-JP-7	GEORGIA POWER COMPANY				1FE	74,808	107.0500	80,288	75,000	74,914		19			4.250	4.280	JD	266	3,188	12/08/2009	12/01/2019
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	107,120	107.4640	107,464	100,000	105,223		(928)			4.850	3.730	JD	404	4,850	10/31/2013	06/01/2021
406216-BC-4	HALLIBURTON CO			1	1FE	216,479	99.3140	213,526	215,000	215,875		(333)			2.000	1.830	FA	1,792	4,300	03/07/2014	08/01/2018
432748-AB-7	HILLTOP HOLDINGS INC			1	2FE	90,000	101.0670	90,960	90,000	90,000					5.000	5.000	AO	950	2,325	06/23/2015	04/15/2025
437076-BE-1	HOME DEPOT INC			1	1FE	134,483	100.7020	135,949	135,000	134,638		100			2.000	2.080	JD	120	2,700	06/09/2014	06/15/2019
446150-AH-7	HUNTINGTON BANCSHARES			1	2FE	100,042	100.1080	100,109	100,000	100,022		(9)			2.600	2.590	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	133,140	166.4250	191,389	115,000	130,892		(488)			3.250	2.470	FA	1,557	3,738	08/06/2013	08/01/2039
458140-AL-4	INTEL CORP				1FE	119,356	100.1090	120,131	120,000	119,657		171			1.350	1.490	JD	72	1,620	03/24/2014	12/15/2017
458140-AM-2	INTEL CORP				1FE	129,445	98.9680	128,659	130,000	129,599		51			2.700	2.740	JD	156	3,510	12/04/2012	12/15/2022
459200-HC-8	IBM CORP				1FE	149,336	100.2870	150,431	150,000	149,850		134			1.250	1.340	FA	755	1,875	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			6.750	6.760	JJ	529	1,148	08/02/2013	07/15/2018
483548-AD-5	KAMAN CORP			2	3	102,291	127.4460	108,329	85,000	99,865		(2,426)			3.250	3.250	MN	353	1,381	09/14/2015	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	99,688	85.1320	85,132	100,000	99,720		25			4.250	4.280	MS	1,417	4,132	09/11/2014	09/01/2024
501044-CV-1	KROGER CO/THE				2FE	145,000	100.0440	145,064	145,000	145,000					0.845	0.840	JAJO	259	1,171	12/16/2013	10/17/2016
50540R-AG-7	LAB CORP OF AMER HLDGS	@		1	2FE	185,971	165.9740	265,558	160,000	160,000		(20,534)			0.000	0.000	N/A		619	02/03/2014	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	180,635	98.4810	187,114	190,000	181,153		518			1.375	2.020	AO	552	1,306	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	144,092	90.6330	135,950	150,000	145,047		605			2.875	3.400	FA	1,629	4,313	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	249,273	100.4720	251,182	250,000	249,519		153			2.000	2.060	AO	1,250	5,000	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	179,764	100.1590	180,288	180,000	179,843		46			2.300	2.320	AO	932	4,140	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	3.620	MN	153	600	06/12/2015	11/15/2043
60855R-AD-2	MOLINA HEALTHCARE INC			1	3	11,860	120.7140	12,071	10,000	11,827		(33)			1.625	1.625	FA	61		12/10/2015	08/15/2044
62942X-AA-6	NRG YIELD INC			2	3	98,023	93.1570	97,815	105,000	97,381	(1,001)	359			3.500	5.750	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	111,290	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	299,660	100.0040	300,014	300,000	299,761		65			2.150	2.170	JD	233	6,450	06/11/2014	06/18/2019
68389X-BA-2	ORACLE CORP				1FE	119,826	101.2840	121,542	120,000	119,860		23			2.800	2.820	JJ	1,615	3,360	06/30/2014	07/08/2021
693476-BM-4	PNC FUNDING CORP			1	1FE	150,242	101.0150	151,523	150,000	150,033		(50)			2.700	2.660	MS	1,148	4,050	09/15/2011	09/19/2016
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	149,979	100.7010	151,053	150,000	149,988		7			3.500	3.500	JD	438	5,250	10/11/2012	12/01/2022
693627-AZ-4	DUKE ENERGY INDIANA INC				1FE	102,041	102.2090	102,209	100,000	100,124		(259)			6.050	5.770	JD	269	6,050	10/12/2006	06/15/2016
694308-GT-8	PACIFIC GAS & ELECTRIC			1	2FE	99,504	103.9900	103,991	100,000	99,744		49			3.500	3.550	AO	875	3,500	09/08/2010	10/01/2020
736400-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	198,576	142.1100	213,165	150,000	185,875		(11,115)			1.000	1.000	MS	442	1,100	11/16/2015	03/15/2018
74348T-AQ-5	PROSPECT CAPITAL CORP			2	2FE	215,000	86.6080	203,530	235,000	215,496		496			4.750	7.020	AO	2,357	2,019	11/30/2015	04/15/2020
744320-BX-2	PRUDENTIAL FINANCIAL INC				2FE	75,000	100.0490	75,037	75,000	75,000					1.141	1.140	FMAN	112	808	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	230,768	102.2000	224,840	220,000	224,589	(5,154)	(1,025)			1.625	0.430	AO	755	1,422	11/10/2015	10/15/2019
756109-AN-4	REALTY INCOME CORP			1	2FE	99,382	96.5940	96,594	100,000	99,560		56			3.250	3.320	AO	686	3,250	10/02/2012	10/15/2022
760759-AL-4	REPUBLIC SERVICES INC				2FE	160,974	103.6180	155,427	150,000	156,594		(2,664)			3.800	1.890	MN	728	5,700	05/07/2014	05/15/2018
780287-AA-6	ROYAL GOLD INC			2	2	166,289	91.0350	145,656	160,000	164,766		(1,240)			2.875	1.970	JD	204	4,600	03/26/2015	06/15/2019
811065-AB-7	SCRIPPS NETWORKS INTERAC			1	2FE	44,840	98.4180	44,288	45,000	44,874		30			2.750	2.820	MN	158	1,207	11/17/2014	11/15/2019
845467-AH-2	SOUTHWESTERN ENERGY CO			1	2FE	159,847	62.8750	94,313	150,000	156,940		(1,087)			4.100	3.240	MS	1,811	6,150	02/07/2013	03/15/2022

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 (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
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	121,891	94.8830	104,371	110,000	104,371	(14,726)	(2,482)			1.750	1.750	AO	406	1,400	11/05/2015	10/15/2032
867914-BG-7	SUNTRUST BANKS INC			1	2FE	149,867	100.4160	150,624	150,000	149,909		25			2.500	2.510	MN	625	3,750	04/24/2014	05/01/2019
88163V-AE-9	TEVA PHARM FIN CO LLC			1	2FE	184,863	157.1400	243,567	155,000	179,909		(1,851)			0.250	0.250	FA	161	325	10/22/2015	02/01/2026
882508-AX-2	TEXAS INSTRUMENTS INC				1FE	244,515	99.7910	244,489	245,000	244,805		159			0.875	0.940	MS	649	2,144	03/05/2014	03/12/2017
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP				1FE	275,000	101.2030	278,310	275,000	275,000					2.750	2.750	MN	924	7,563	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
89837L-AA-3	PRINCETON UNIVERSITY				1FE	191,992	109.4540	175,127	160,000	176,724		(5,069)			4.950	1.550	MS	2,640	7,920	12/14/2012	03/01/2019
90131H-AM-7	21ST CENTURY FOX AMERICA				2FE	107,242	115.0190	115,019	100,000	105,776		(1,470)			8.250	5.830	FA	3,231	4,125	04/06/2015	08/10/2018
907818-DG-0	UNION PACIFIC CORP			1	1FE	149,288	106.9590	160,439	150,000	149,617		66			4.000	4.050	FA	2,500	6,000	07/28/2010	02/01/2021
910304-AA-2	UNITED FINANCIAL BANCORP				2FE	65,000	99.5800	64,727	65,000	65,000					5.750	5.750	AO	934	3,821	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	50,946	50,000	49,974		4			3.100	3.100	JD	129	1,550	05/24/2012	06/01/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1FE	219,652	97.8760	215,328	220,000	219,746		28			2.750	2.760	FA	2,286	6,050	10/18/2012	02/15/2023
928298-AJ-7	VISHAY INTERTECHNOLOGY			2	3FE	98,513	76.3310	87,781	115,000	87,781	(11,152)	407			2.250	3.040	MN	331	2,588	01/27/2015	05/15/2041
94106L-AZ-2	WASTE MANAGEMENT INC			1	2FE	149,622	100.8300	151,245	150,000	149,676		33			3.500	3.530	MN	671	5,250	05/05/2014	05/15/2024
942683-AF-0	ACTAVIS INC			1	2FE	104,123	98.3610	103,280	105,000	104,378		80			3.250	3.340	AO	853	3,413	09/27/2012	10/01/2022
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	205,801	110.8710	259,440	234,000	206,522		375			5.606	6.520	JJ	6,049	13,118	11/27/2013	01/15/2044
94986R-XR-7	WELLS FARGO & COMPANY				1FE	213,723	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	140,305	101.2390	126,550	125,000	137,595		(2,170)			5.375	3.240	JD	560	6,719	10/01/2014	06/01/2021
963320-AT-3	WHIRLPOOL CORP				2FE	149,846	99.1030	148,655	150,000	149,859		12			3.700	3.710	MN	925	5,504	10/30/2014	05/01/2025
983919-AF-8	XILINX INC			2	1FE	76,983	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	152,490	100.1960	150,294	150,000	151,953		(338)			3.000	2.720	MS	1,325	4,500	05/28/2014	03/15/2021
064149-D8-7	BANK OF NOVA SCOTIA		A		1FE	299,502	100.4490	301,349	300,000	299,974		104			2.900	2.930	MS	2,223	8,700	03/22/2011	03/29/2016
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	19,925	99.9640	19,993	20,000	19,934		6			3.850	3.890	JD	34	770	06/10/2014	06/15/2024
25243Y-AT-6	DIAGEO CAPITAL PLC		F		1FE	298,290	98.1060	294,319	300,000	299,191		338			1.125	1.240	AO	581	3,375	04/24/2013	04/29/2018
404280-AK-5	HSBC HOLDINGS PLC		F		1FE	79,826	110.9590	88,768	80,000	79,898		16			5.100	5.120	AO	975	4,080	03/29/2011	04/05/2021
44328M-AL-8	HSBC BANK PLC		F		1FE	149,945	100.8450	151,269	150,000	149,995		12			3.100	3.100	MN	478	4,650	05/17/2011	05/24/2016
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	300,450	95.4840	286,455	300,000	300,311		(42)			2.375	2.350	FA	2,573	7,125	08/22/2012	08/21/2022
83051G-AC-2	SKANDINAVISKA ENSKILDA		F		1FE	214,839	100.1790	215,385	215,000	214,894		31			2.375	2.390	MS	1,362	5,106	03/18/2014	03/25/2019
87938W-AQ-6	TELEFONICA EMISIONES SAU		F		2FE	153,853	101.7960	152,695	150,000	152,249		(925)			3.192	2.520	AO	851	4,782	03/31/2014	04/27/2018
94707V-AC-4	WEATHERFORD BERMUDA		F	1	3FE	158,663	71.5000	107,250	150,000	107,250	(48,870)	(872)			4.500	3.730	AO	1,425	6,750	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						16,776,063	XXX	16,864,420	16,432,123	16,541,738	(95,656)	(96,685)			XXX	XXX	XXX	103,976	406,620	XXX	XXX
05949A-5A-4	BOAMS 2005-4 1A1			2	3FM	77,711	100.2340	76,494	76,316	76,494	(452)	367			5.500	5.500	MON	350	4,197	06/28/2005	05/25/2035
06606W-AN-4	BBHE 1998-2 A7			2	4Z	39	100.4490	38	38	38					6.140	6.140	MON		2	08/14/2003	11/01/2028
12667F-RY-3	CWALT 2004-22CB 1A1			2	1FM	47,959	102.7780	49,492	48,155	47,960		16			6.000	6.000	MON	241	2,886	03/28/2006	10/25/2034
12669G-YP-0	CWHL 2005-10 A4			2	1FM	87,428	75.7820	94,511	124,712	87,284					5.500	5.500	MON	572	6,859	04/01/2005	05/25/2035
172973-4C-0	CMSI 2005-8 1A5			2	1FM	72,503	97.0220	73,659	75,920	73,596		160			5.500	5.500	MON	348	4,170	12/21/2005	11/25/2035
23242M-AD-3	CWL 2006-S3 A4			2	1FM	71,592	98.9600	143,977	145,490	72,011					6.431	6.430	MON	780	8,434	06/16/2006	01/25/2029
23243N-AF-5	CWL 2006-S4 A3			2	1FM	39,150	160.3200	110,594	68,983	39,150					5.804	5.800	MON	334	4,893	08/28/2006	07/25/2034
30254Q-AA-0	FDIC 2013-R1 A			2	1	125,231	97.7500	122,557	125,378	125,377		129			1.150	1.100	MON	120	1,443	03/20/2013	03/25/2033
45660N-5Z-4	RAST 2004-A9 A9			2	1FM	77,558	99.9780	75,987	76,003	75,935		(334)			5.750	5.230	MON	364	4,370	12/02/2004	12/25/2034
75970N-AM-9	RAMC 2005-2 AF5			2	3FM	200,000	99.5190	199,039	200,000	199,039	20,295				5.201	5.160	MON	867	10,402	06/03/2005	08/25/2035
759950-FX-1	RAMC 2005-4 A3			2	2FM	47,953	102.7010	49,249	47,952	47,953	1,100				5.565	5.530	MON	222	2,169	12/09/2005	02/01/2045
86359B-J2-8	SASC 2004-20 5A1			2	1FM	23,336	103.7380	23,376	22,534	22,534					6.250	6.250	MON	117	1,404	11/03/2004	11/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						870,460	XXX	1,018,973	1,011,481	867,371	20,943	338			XXX	XXX	XXX	4,315	51,229	XXX	XXX
07387M-AG-4	BSCMS 2006-PW11 AM			2	1FM	225,144	100.1060	225,239	225,000	224,717					5.638	5.360	MON	1,033	12,419	03/08/2006	03/11/2039
12626G-AA-1	COMM 2013-LC13 A1			2	1FM	112,208	100.0180	112,230	112,209	112,208		1			1.309	1.280	MON	122	1,469	09/20/2013	08/10/2046
36191Y-BB-3	GSMS 2011-GC5 A4			2	1FM	381,719	105.0010	367,503	350,000	371,608		(3,803)			3.707	2.450	MON	1,081	12,975	04/10/2013	08/12/2044
60687U-AE-7	MLCFC 2006-2 A4			2	1FM	110,301	100.5710	102,343	101,763	103,061		(6,739)			6.075	0.840	MON	499	6,120	04/30/2014	06/12/2046

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
61749M-AV-1	MSC 2006-T23 A4			2	1FM	230,114	100.9170	210,098	208,189	211,363		(10,868)			6.021	0.890	MON	1,014	12,701	12/06/2013	08/12/2041
92890N-AU-3	WFRBS 2012-C10 A3			2	1FM	308,460	98.8380	296,514	300,000	307,798		(663)			2.875	2.440	MON	719	5,750	03/27/2015	12/15/2045
92937U-AA-6	WFRBS 2013-C13 A1			2	1FM	78,839	98.7150	77,827	78,840	78,840		1			0.778	0.750	MON	51	613	04/17/2013	05/17/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,446,785	XXX	1,391,754	1,376,001	1,409,595		(22,071)			XXX	XXX	XXX	4,519	52,047	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	199,995	99.6840	199,370	200,000	199,999		2			0.940	0.940	MON	120	1,880	06/03/2014	02/08/2019
12613S-AC-6	CNH 2013-C A3			2	1FE	71,800	99.9250	71,755	71,809	71,825		1			1.020	0.980	MON	33	732	08/20/2013	08/15/2018
13975D-AC-9	AFIN 2013-3 A3			2	1FE	127,225	100.0150	127,259	127,239	127,253		223			1.310	1.310	MON	51	1,668	08/14/2013	12/20/2017
15200W-AA-3	CNP 2012-1 A1			2	1FE	91,840	99.4900	90,816	91,281	91,740		(74)			0.901	0.310	AO	174	826	03/21/2013	04/15/2018
33766Q-AA-5	FEOH 2013-1 A1			2	1FE	83,669	99.7900	83,494	83,669	83,687					0.679	0.630	JJ	262	568	06/12/2013	01/15/2019
44921Q-AB-2	HFMOT 2013-1A A			2	1FE	200,000	99.9480	199,897	200,000	200,000					0.680	0.670	MON	64	1,083	05/14/2013	05/15/2018
65477M-AC-2	NAROT 2013-C A3			2	1FE	170,735	99.7680	170,375	170,770	170,775		6			0.670	0.660	MON	51	1,144	12/04/2013	08/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,045,253	XXX	1,042,692	1,044,768	1,045,276		162			XXX	XXX	XXX	799	8,881	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						20,138,561	XXX	20,317,839	19,864,373	19,863,980	(74,713)	(118,256)			XXX	XXX	XXX	113,609	518,777	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						33,459,805	XXX	33,871,229	30,912,123	32,962,706	(95,656)	(225,646)			XXX	XXX	XXX	305,377	845,584	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,722,011	XXX	5,808,585	5,811,261	5,706,757	20,943	(16,280)			XXX	XXX	XXX	15,293	182,997	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,631,481	XXX	3,515,707	3,508,766	3,578,041		(30,425)			XXX	XXX	XXX	9,130	110,756	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,045,253	XXX	1,042,692	1,044,768	1,045,276		162			XXX	XXX	XXX	799	8,881	XXX	XXX
8399999 - Total Bonds						43,858,550	XXX	44,238,213	41,276,918	43,292,780	(74,713)	(272,189)			XXX	XXX	XXX	330,599	1,148,218	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			3,580.000	50.00	0.000	217,162	55.817	199,823	217,162		8,897		640			640		RP2UFE	03/23/2015
15189T-20-6	CENTERPOINT ENERGY INC			1,630.000	50.00	0.000	71,313	56.612	92,278	71,312		7,436							RP2UFE	03/06/2013
493267-40-5	KEYCORP			470.000	100.00	124.375	58,455	132.600	62,322	58,456		3,643							P3LFE	09/26/2013
64944P-30-7	NY COMMUNITY CAP TRUST V			1,100.000	50.00	49.910	54,901	50.000	55,000	54,901		2,475							RP3LFE	01/29/2015
949746-80-4	WELLS FARGO & COMPANY			90.000	1,000.00	0.000	104,490	1,161.000	104,490	108,693		5,063		(4,203)			(4,203)		P2LFE	05/14/2015
950400-20-3	WELLTOWER INC			3,670.000	50.00	60.241	221,083	60.910	223,540	224,301	2,982	1,812		(3,219)			(3,219)		P3LFE	11/06/2015
G16962-20-4	BUNGE LTD		E	1,630.000	100.00	92.320	150,481	92.320	150,481	166,421		7,306		(15,940)			(15,940)		P3UFE	08/19/2015
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							877,885	XXX	887,934	901,246	2,982	36,632		(22,722)			(22,722)		XXX	XXX
8999999 - Total Preferred Stocks							877,885	XXX	887,934	901,246	2,982	36,632		(22,722)			(22,722)		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
31337#-10-5	FEDERAL HOME LOAN BANK CINCINNATI OH			1,024.000	102,400	100.000	102,400	99,100		4,096						A.	04/10/2014
44107P-10-4	HOST HOTELS & RESORTS INC			2,222.000	34,085	15.340	34,086	36,152	444			(2,066)		(2,066)		L.	11/12/2015
464287-16-8	ISHARES SELECT DIVIDEND ETF			16,743.000	1,258,237	75.150	1,258,236	1,065,018		43,359		(71,157)		(71,157)		L.	07/14/2008
854502-10-1	STANLEY BLACK & DECKER INC			699.300	74,636	106.730	74,636	75,689				(1,053)		(1,053)		L.	12/28/2015
921946-40-6	VANGUARD HIGH DVD YIELD ETF			21,108.000	1,408,959	66.750	1,408,959	1,064,790		45,361		(42,218)		(42,218)		L.	07/14/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,878,317	XXX	2,878,317	2,340,749	444	92,816		(116,494)		(116,494)		XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			6,164.000	26,767	4.342	26,767	19,381				6,853		6,853		K.	09/29/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					26,767	XXX	26,767	19,381				6,853		6,853		XXX	XXX
315911-70-1	FIDELITY SPARTAN 500 INDX-FA			10,735.431	770,803	71.800	770,803	346,279		21,569		(11,272)		(11,272)		L.	01/22/2010
315911-88-3	FIDELITY SPART EXT MKT IN-FA			7,210.471	361,966	50.200	361,966	155,357		22,895		(35,908)		(35,908)		L.	12/19/2008
316066-10-9	FIDELITY CAPITAL APPREC			4,758.285	154,121	32.390	154,121	141,169		17,991		(15,504)		(15,504)		L.	12/07/2015
316390-82-2	FIDELITY SEL SOFTWARE & COMP			841.133	102,122	121.410	102,121	83,072		5,125		3,735		3,735		L.	12/21/2015
921909-10-7	VANGUARD STAR			12,186.727	283,827	23.290	283,828	238,837		15,218		(15,645)		(15,645)		L.	12/29/2015
921909-40-4	VANGUARD LIFESTRAT MOD GROW			2,462.460	56,784	23.060	56,784	44,432		2,143		(2,469)		(2,469)		L.	12/29/2015
921909-81-8	VANGUARD TOT INT ST IDX-ADM			1,481.102	35,902	24.240	35,902	37,952		1,001		(2,050)		(2,050)		L.	12/18/2015
921910-20-4	VANGUARD INTL GROWTH-INV			3,706.259	78,202	21.100	78,202	81,297		1,071		(1,597)		(1,597)		L.	12/18/2015
921928-10-7	VANGUARD MORGAN GROWTH-INV			2,852.442	71,083	24.920	71,083	59,388		5,629		(1,137)		(1,137)		L.	12/24/2015
921935-10-2	VANGUARD WELLINGTON-INV			1,938.767	71,327	36.790	71,326	63,037		4,420		(15,877)		(15,877)		L.	12/24/2015
921935-20-1	VANGUARD WELLINGTON-ADM			2,728.032	173,338	63.540	173,338	168,719		10,873		(10,624)		(10,624)		L.	12/24/2015
921937-60-3	VANGUARD TOT BD MKT IDX-ADM			22,171.195	235,902	10.640	235,902	228,911		6,009		(5,072)		(5,072)		L.	12/31/2015
922020-50-8	VANGUARD S/T INFL PROT-INV			182.281	4,400	24.140	4,400	4,417				(16)		(16)		L.	01/09/2015
922020-70-6	VANGUARD S/T INFL PROT-ADM			2,082.474	50,333	24.170	50,333	50,500				(167)		(167)		L.	01/09/2015
92202E-30-0	VANGUARD TARGET RETIRE 2015			11,201.401	159,396	14.230	159,396	142,125		10,432		(11,176)		(11,176)		L.	12/29/2015
92202E-80-5	VANGUARD TARGET RETIRE 2020			2,288.940	62,145	27.150	62,144	66,718		2,476		(4,574)		(4,574)		L.	12/29/2015
92202E-88-8	VANGUARD TARGET RETIRE 2030			2,103.056	58,297	27.720	58,297	62,093		2,093		(3,797)		(3,797)		L.	12/29/2015
922031-86-9	VANGUARD INFLAT PROTECT-INV			3,887.294	49,913	12.840	49,913	50,565		384		(1,312)		(1,312)		L.	12/24/2015
92203J-30-8	VANGUARD TOTAL INTL BND-ADM			3,466.829	73,150	21.100	73,150	73,977		1,185		(827)		(827)		L.	12/22/2015
922906-20-1	VANGUARD PRIME MMKT-INV			233,758.730	233,757	1.000	233,759	233,759		101						A.	12/31/2015
922908-10-8	VANGUARD 500 INDEX FUND-INV			30.979	5,839	188.480	5,839	4,532		115		(42)		(42)		L.	12/18/2015
922908-50-4	VANGUARD GROWTH INDEX-INV			109.885	6,020	54.780	6,020	4,425		69		116		116		L.	12/16/2015
922908-66-0	VANGUARD GROWTH INDEX-ADM			3,559.071	194,930	54.770	194,930	120,776		2,524		3,065		3,065		L.	12/16/2015
922908-69-4	VANGUARD EXT MKT INDX-ADM			5,144.157	327,065	63.580	327,066	105,906		4,403		(15,588)		(15,588)		L.	03/11/2008
922908-71-0	VANGUARD 500 INDEX FUND-ADM			4,311.210	812,576	188.480	812,575	430,871		17,020		(6,254)		(6,254)		L.	12/18/2015
922908-72-8	VANGUARD TOT STK MKT-ADM			4,835.096	245,573	50.790	245,573	153,612		4,799		(24,646)		(24,646)		L.	12/18/2015
9299999. Subtotal - Mutual Funds					4,678,771	XXX	4,678,771	3,152,726		159,545		(178,638)		(178,638)		XXX	XXX
9799999 - Total Common Stocks					7,583,855	XXX	7,583,855	5,512,856	444	252,361		(288,279)		(288,279)		XXX	XXX
9899999 - Total Preferred and Common Stocks					8,461,740	XXX	8,471,789	6,414,102	3,426	288,993		(311,001)		(311,001)		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		300,275	250,000	2,778
594612-BM-4	MICHIGAN ST		07/15/2015	MESIROW FINANCIAL INC		302,565	250,000	1,701
677522-CG-7	OHIO ST		10/15/2015	JEFFERIES & CO		306,765	250,000	1,702
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						909,605	750,000	6,181
021087-VA-6	ALPINE UT SCH DIST		04/15/2015	MORGAN STANLEY		432,226	350,000	
079365-2T-8	BELLEVUE WA		03/31/2015	MORGAN STANLEY		375,948	300,000	
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2		04/14/2015	MORGAN STANLEY		351,591	300,000	
160069-VA-5	CHARLESTON CNTY SC		08/20/2015	FIRST TENNESSEE		304,033	250,000	3,958
35880C-QH-0	FRISCO TX INDEP SCH DIST		05/21/2015	FIRST SOUTHWEST		391,144	325,000	1,444
403755-T3-5	GWINNETT CNTY GA SCH DIST		02/23/2015	GUGGENHEIM CAPITAL MARKETS		359,511	300,000	
741701-W8-5	PRINCE GEORGES CNTY MD		09/16/2015	WELLS FARGO SECURITIES LLC		181,795	150,000	418
763682-G8-8	RICHLAND CNTY SC SCH DIST #2		12/09/2015	BARCLAYS AMERICAN		303,678	250,000	4,618
919069-AR-5	VALDOSTA GA CITY SCH SYS		09/23/2015	RAYMOND JAMES		178,538	150,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,878,464	2,375,000	10,438
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L		12/10/2015	MORGAN STANLEY		309,495	250,000	2,153
29270C-K3-8	ENERGY N W WA ELEC REVENUE		12/16/2015	JEFFERIES & CO		307,455	250,000	5,903
343136-5W-3	FLORIDA ST TURNPIKE AUTH		12/09/2015	JEFFERIES & CO		290,833	250,000	4,514
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI		12/09/2015	BARCLAYS AMERICAN		303,898	250,000	3,056
647310-U7-4	NEW MEXICO ST SEVERANCE TAX		08/06/2015	BARCLAYS AMERICAN		304,188	250,000	
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL		10/23/2015	J.P. MORGAN		302,133	250,000	
736742-VC-8	PORTLAND OR SWR SYS REVENUE		09/16/2015	WELLS FARGO SECURITIES LLC		302,275	250,000	5,902
79730A-HY-7	SAN DIEGO CA PUBLIC FACS FING		08/28/2015	MERRILL LYNCH		118,840	100,000	
812728-TT-0	SEATTLE WA WTR SYS REVENUE		05/21/2015	BARCLAYS AMERICAN		351,294	300,000	
88283L-JX-5	TEXAS ST TRANSPRTN COMMISSIONS		10/19/2015	CITIGROUP GLOBAL MARKETS		312,198	250,000	729
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES		08/21/2015	PIPER JAFFREY & CO		303,990	250,000	3,507
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX		04/28/2015	GOLDMAN SACHS		394,017	325,000	2,979
92778W-AH-9	VIRGINIA ST CLG BLDG AUTH EDUC		08/19/2015	JEFFERIES & CO		298,345	250,000	6,007
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						4,018,559	3,325,000	35,042
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		20,859	15,000	
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			580	
23243N-AF-5	CWL 2006-S4 A3		01/25/2015	VARIOUS			16,915	
432748-AB-7	HILLTOP HOLDINGS INC		06/23/2015	EXCHANGE		90,000	90,000	925
458140-AD-2	INTEL CORP		11/13/2015	VARIOUS		29,937	25,000	222
483548-AD-5	KAMAN CORP		09/14/2015	OPPENHEIMER & CO.		102,291	85,000	936
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		180,635	190,000	568
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
60855R-AD-2	MOLINA HEALTHCARE INC		12/10/2015	J.P. MORGAN		11,860	10,000	54
62942X-AA-6	NRG YIELD INC		12/07/2015	VARIOUS		98,023	105,000	844
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		143,395	110,000	310
74348T-AQ-5	PROSPECT CAPITAL CORP		11/30/2015	VARIOUS		215,000	235,000	2,430
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		230,768	220,000	1,048
780287-AA-6	ROYAL GOLD INC		03/26/2015	CITIGROUP GLOBAL MARKETS		41,231	40,000	334
86074Q-AL-6	STILLWATER MINING COMPAN		11/05/2015	VARIOUS		70,042	65,000	205
88163V-AE-9	TEVA PHARM FIN CO LLC		10/22/2015	VARIOUS		55,836	40,000	32
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		107,245	100,000	1,285
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		308,461	300,000	
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)						2,760,243	2,602,495	13,825
8399997. Total - Bonds - Part 3						10,566,871	9,052,495	65,486
8399998. Total - Bonds - Part 5						343,141	310,000	1,006
8399999. Total - Bonds						10,910,012	9,362,495	66,492
00170F-20-9	AMG CAPITAL TRUST II		03/23/2015	CITIGROUP GLOBAL MARKETS	500.000	30,763	0.00	
64944P-30-7	NY COMMUNITY CAP TRUST V		01/29/2015	CITIGROUP GLOBAL MARKETS	1,100.000	54,901	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
949746-80-4	WELLS FARGO & COMPANY		05/14/2015	CITIGROUP GLOBAL MARKETS	180.000	217,410	0.00	
95040Q-20-3	WELLTOWER INC		11/06/2015	VARIOUS	3,670.000	224,301	0.00	
G16962-20-4	BUNGE LTD	E	08/19/2015	VARIOUS	185.000	18,341	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						545,716	XXX	
8999997. Total - Preferred Stocks - Part 3						545,716	XXX	
8999998. Total - Preferred Stocks - Part 5						326,867	XXX	
8999999. Total - Preferred Stocks						872,583	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	699.470	75,708		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						127,971	XXX	
316066-10-9	FIDELITY CAPITAL APPREC		12/07/2015	DIVIDEND REINVESTMENT	549.849	17,991		
316390-82-2	FIDELITY SEL SOFTWARE & COMP		12/21/2015	VARIOUS	243.584	29,125		
921909-10-7	VANGUARD STAR		12/29/2015	VARIOUS	641.000	15,218		
921909-40-4	VANGUARD LIFESTRAT MOD GROW		12/29/2015	VARIOUS	90.826	2,143		
921909-81-8	VANGUARD TOT INT ST IDX-ADM		12/18/2015	VARIOUS	1,481.102	37,952		
921910-20-4	VANGUARD INTL GROWTH-INV		12/18/2015	DIVIDEND REINVESTMENT	51.264	1,071		
921928-10-7	VANGUARD MORGAN GROWTH-INV		12/24/2015	DIVIDEND REINVESTMENT	224.531	5,629		
921935-10-2	VANGUARD WELLINGTON-INV		12/24/2015	VARIOUS	117.901	4,420		
921935-20-1	VANGUARD WELLINGTON-ADM		12/24/2015	VARIOUS	167.899	10,873		
921937-60-3	VANGUARD TOT BD MKT IDX-ADM		12/31/2015	VARIOUS	555.337	6,009		
922020-50-8	VANGUARD S/T INFL PROT-INV		01/09/2015	VANGUARD CORE MANAGEMENT GROUP	182.281	4,417		
922020-70-6	VANGUARD S/T INFL PROT-ADM		01/09/2015	VANGUARD CORE MANAGEMENT GROUP	2,082.474	50,500		
92202E-30-0	VANGUARD TARGET RETIRE 2015		12/29/2015	DIVIDEND REINVESTMENT	727.951	10,432		
92202E-80-5	VANGUARD TARGET RETIRE 2020		12/29/2015	VARIOUS	2,288.940	66,718		
92202E-88-8	VANGUARD TARGET RETIRE 2030		12/29/2015	VARIOUS	2,103.056	62,093		
922031-86-9	VANGUARD INFLAT PROTECT-INV		12/24/2015	VARIOUS	29.838	384		
9220J-30-8	VANGUARD TOTAL INTL BND-ADM		12/22/2015	VARIOUS	3,466.829	73,977		
922906-20-1	VANGUARD PRIME MMKT-INV		12/31/2015	VARIOUS	116,155.660	116,155		
922908-10-8	VANGUARD 500 INDEX FUND-INV		12/18/2015	VARIOUS	0.610	115		
922908-50-4	VANGUARD GROWTH INDEX-INV		12/16/2015	VARIOUS	1.255	69		
922908-66-0	VANGUARD GROWTH INDEX-ADM		12/16/2015	VARIOUS	368.352	20,524		
922908-71-0	VANGUARD 500 INDEX FUND-ADM		12/18/2015	VARIOUS	116.083	22,218		
922908-72-8	VANGUARD TOT STK MKT-ADM		12/18/2015	VARIOUS	94.276	4,799		
9299999. Subtotal - Common Stocks - Mutual Funds						562,832	XXX	
9799997. Total - Common Stocks - Part 3						690,803	XXX	
9799998. Total - Common Stocks - Part 5						499,700	XXX	
9799999. Total - Common Stocks						1,190,503	XXX	
9899999. Total - Preferred and Common Stocks						2,063,086	XXX	
9999999 - Totals						12,973,098	XXX	66,492

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		40,256	40,256	42,463	40,497		(241)		(241)		40,256				741	07/15/2027
36290S-CK-5	GN 615774		12/01/2015	MBS PAYMENT		15,619	15,619	15,451	15,599		20		20		15,619				341	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		17,382	17,382	18,544	17,966		(584)		(584)		17,382				491	10/16/2037
38375Q-N9-6	GNR 2008-55 PG		12/01/2015	MBS PAYMENT		12,730	12,730	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		55,360	55,360	55,913	55,421		(62)		(62)		55,360				396	10/16/2038
0599999. Subtotal - Bonds - U.S. Governments						338,041	338,041	352,989	341,588		(3,547)		(3,547)		338,042				6,443	XXX
3128HB-CC-2	FG E99967		12/01/2015	MBS PAYMENT		11,402	11,402	11,670	11,421		(19)		(19)		11,402				293	10/01/2018
3128K2-C7-2	FG A41894		12/01/2015	MBS PAYMENT		2,683	2,683	2,595	2,677		6		6		2,683				60	01/01/2036
3128K5-WP-3	FG A45154		12/01/2015	MBS PAYMENT		2,268	2,268	2,328	2,272		(4)		(4)		2,268				97	05/01/2035
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
31294N-S2-6	FG E04137		12/01/2015	MBS PAYMENT		51,046	51,046	53,375	51,267		(221)		(221)		51,046				692	11/01/2027
31297F-JD-6	FG A27460		12/01/2015	MBS PAYMENT		9,105	9,105	9,434	9,142		(37)		(37)		9,105				274	10/01/2034
3132GG-CG-8	FG Q02771		12/01/2015	MBS PAYMENT		26,859	26,859	27,912	26,904		(45)		(45)		26,858				538	08/01/2041
3136A6-TP-9	FNR 2012-63 HB		12/01/2015	MBS PAYMENT		38,624	38,624	39,348	38,701		(76)		(76)		38,624				437	08/25/2041
3136A8-V6-4	FNR 2012-113 PB		12/01/2015	MBS PAYMENT		42,359	42,359	43,259	42,442		(82)		(82)		42,359				454	10/25/2040
3136AA-MP-7	FNR 2012-139 MC		12/01/2015	MBS PAYMENT		42,373	42,373	43,313	42,457		(84)		(84)		42,373				444	05/25/2042
3136AB-LF-8	FNR 2012-148 KB		12/01/2015	MBS PAYMENT		39,256	39,256	40,090	39,325		(69)		(69)		39,256				423	03/25/2042
3136AB-PT-4	FNA 2013-M1 ASQ2		12/01/2015	VARIOUS		94,927	94,927	94,452	94,847		79		79		94,927				795	11/25/2016
3136AE-GM-3	FNA 2013-M7 ASQ2		12/01/2015	VARIOUS		56,778	56,778	57,346	56,875		(97)		(97)		56,778				524	03/25/2018
3136AJ-DN-3	FNA 2014-M2 ASQ2		09/01/2015	VARIOUS		131,549	131,549	131,547	131,548		1		1		131,549				366	12/01/2015
31371K-4E-8	FN 254721		12/01/2015	MBS PAYMENT		5,818	5,818	5,977	5,827		(10)		(10)		5,818				153	05/01/2018
31371L-AP-4	FN 254814		12/01/2015	MBS PAYMENT		6,852	6,852	6,968	6,858		(6)		(6)		6,852				142	07/01/2018
31371L-BH-1	FN 254840		12/01/2015	MBS PAYMENT		8,314	8,314	8,416	8,319		(5)		(5)		8,314				172	08/01/2018
31371N-CJ-2	FN 256673		12/01/2015	MBS PAYMENT		6,385	6,385	6,413	6,388		(3)		(3)		6,385				160	04/01/2037
31371N-QN-8	FN 257061		12/01/2015	MBS PAYMENT		5,394	5,394	5,368	5,391		3		3		5,394				138	01/01/2023
3137A9-YB-6	FHR 3838 AE		12/01/2015	MBS PAYMENT		34,625	34,625	35,231	34,725		(100)		(100)		34,625				448	11/15/2018
3137AS-VD-3	FHR 4094 KA		12/01/2015	MBS PAYMENT		37,899	37,899	38,260	37,931		(33)		(33)		37,899				356	08/15/2041
3137AT-6B-3	FHR 4098 HA		12/01/2015	MBS PAYMENT		40,259	40,259	40,762	40,301		(42)		(42)		40,259				434	05/15/2041
3137AT-GC-0	FHR 4091 TH		12/01/2015	MBS PAYMENT		47,816	47,816	49,101	47,918		(102)		(102)		47,816				511	05/15/2041
3137AU-L2-3	FHR 4102 CH		12/01/2015	MBS PAYMENT		48,373	48,373	49,478	48,463		(90)		(90)		48,373				544	11/15/2040
3137AY-YA-3	FHR 4170 PE		12/01/2015	MBS PAYMENT		32,586	32,586	33,350	32,650		(64)		(64)		32,586				405	01/15/2033
3137GA-HR-1	FHR 3743 PA		12/01/2015	MBS PAYMENT		43,949	43,949	45,110	44,076		(127)		(127)		43,949				596	12/15/2039
31385H-3Y-6	FN 545415		12/01/2015	MBS PAYMENT		1,618	1,618	1,627	1,618						1,618				50	01/01/2017
31394Y-H8-0	FHR 2793 PD		12/01/2015	MBS PAYMENT		32,038	32,038	31,678	31,960		79		79		32,038				772	12/15/2032
31395L-6U-0	FHR 2911 UE		02/01/2015	MBS PAYMENT		5,345	5,345	5,317	5,334		11		11		5,345				29	06/15/2033
31401J-D9-6	FN 709428		12/01/2015	MBS PAYMENT		2,681	2,681	2,685	2,681						2,681				72	07/01/2018
31402C-VZ-2	FN 725232		12/01/2015	MBS PAYMENT		7,497	7,497	7,313	7,483		14		14		7,497				193	03/01/2034
31402D-MP-2	FN 725866		12/01/2015	MBS PAYMENT		8,941	8,941	8,685	8,922		18		18		8,941				204	09/01/2034
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		7,916	7,916	8,025	7,926		(10)		(10)		7,916				233	11/01/2033
31403K-G9-8	FN 750924		12/01/2015	MBS PAYMENT		8,577	8,577	8,277	8,550		28		28		8,577				175	10/01/2018
31403K-VS-9	FN 751325		06/08/2015	VARIOUS		36,787	33,607	34,696	34,363		(175)		(175)		34,188		2,600	2,600	840	03/01/2034
31405J-H4-9	FN 790551		12/01/2015	MBS PAYMENT		872	872	884	873		(1)		(1)		872				26	09/01/2034
31405M-L8-8	FN 793351		12/01/2015	MBS PAYMENT		4,354	4,354	4,517	4,372		(18)		(18)		4,354				117	08/01/2034
31405S-KJ-2	FN 797797		12/01/2015	MBS PAYMENT		8,585	8,585	8,834	8,613		(28)		(28)		8,585				152	04/01/2035
31409X-NT-2	FN 881602		12/01/2015	MBS PAYMENT		15,189	15,188	15,416	15,209		(21)		(21)		15,189				558	02/01/2036
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		23,574	23,574	23,519	23,567		8		8		23,574				562	06/01/2039
31416Y-BX-5	FN AB2753		12/01/2015	MBS PAYMENT		31,430	31,430	31,513	31,440		(10)		(10)		31,430				611	04/01/2026
31417A-VT-3	FN AB4225		12/01/2015	MBS PAYMENT		42,318	42,318	44,573	42,456		(137)		(137)		42,318				777	01/01/2042
31417V-PZ-0	FN AC8539		12/01/2015	MBS PAYMENT		8,509	8,509	8,722	8,528		(19)		(19)		8,509				171	12/01/2024
31419A-2T-3	FN AE0785		12/01/2015	MBS PAYMENT		30,781	30,781	30,896	30,792		(11)		(11)		30,781				466	01/01/2026
62888V-AB-4	NGN 2010-R1 2A		12/04/2015	MBS PAYMENT		31,258	31,258	31,342	31,285		(27)		(27)		31,258				306	10/07/2020
62888X-AB-0	NGN 2010-C1 A2		12/27/2015	VARIOUS		43,641	43,641	43,529	43,544		97		97		43,641				940	10/29/2020

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
3199999. Subtotal - Bonds - U.S. Special Revenues						1,243,059	1,239,878	1,256,918	1,241,899		(1,438)		(1,438)		1,240,459		2,600	2,600	17,292	XXX
05522R-CQ-9	BACCT 2014-A1 A		10/19/2015	MITSUBISHI UFJ SECURITIES USA		124,512	125,000	125,000	125,000						125,000		(488)	(488)	607	06/15/2021
05949A-5A-4	BOAMS 2005-4 1A1		12/01/2015	MBS PAYMENT		41,024	41,024	42,602	41,731	96	(462)		(366)		41,366		(342)	(342)	1,138	05/25/2035
06606W-AN-4	BBHE 1998-2 A7		11/01/2015	VARIOUS		50	50	52	50						50				1	11/01/2028
07387B-CL-5	BSCMS 2005-T20 A4A		09/01/2015	MBS PAYMENT		285,748	285,748	291,552	290,977		(5,229)		(5,229)		285,748				8,100	10/12/2042
110394-AC-7	BRISTOW GROUP INC		06/17/2015	CALLED BY ISSUER at 100.000		90,000	90,000	101,299	93,600	2,415	(6,016)		(3,601)		90,000				1,357	06/15/2038
12613S-AC-6	CNH 2013-C A3		12/15/2015	MBS PAYMENT		53,191	53,191	53,185	53,170		22		22		53,191				362	08/15/2018
12626G-AA-1	COMM 2013-LC13 A1		12/01/2015	MBS PAYMENT		34,629	34,629	34,628	34,628						34,629				252	08/10/2046
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2015	MBS PAYMENT		10,271	10,271	10,228	10,246		(7)		(7)		10,239		33	33	332	10/25/2034
12669G-YP-0	CWHL 2005-10 A4		12/01/2015	MBS PAYMENT		33,788	33,788	23,686	23,647						23,647		10,140	10,140	1,011	05/25/2035
13975D-AC-9	AFIN 2013-3 A3		12/20/2015	MBS PAYMENT		57,761	57,761	57,754	57,960		(199)		(199)		57,761				696	12/20/2017
14041N-DG-3	COMET 2007-A1 A1		11/19/2015	MITSUBISHI UFJ SECURITIES USA		348,688	350,000	346,459	347,908		938		938		348,846		(159)	(159)	778	11/15/2019
15200W-AA-3	CNP 2012-1 A1		10/15/2015	MBS PAYMENT		60,549	60,549	60,921	60,559		(10)		(10)		60,549				411	04/15/2018
16115Q-AC-4	CHART INDUSTRIES INC		03/26/2015	NOMURA SECURITIES DOMESTIC		96,250	100,000	118,189	95,687	20,634	(1,198)		19,436		115,125		(18,875)	(18,875)	1,333	08/01/2018
161571-FM-1	CHAIT 2012-A6 A		08/07/2015	J.P. MORGAN		349,973	350,000	350,164	350,065		(51)		(51)		350,014		(41)	(41)	721	08/15/2017
172973-4C-0	CMSI 2005-8 1A5		12/01/2015	MBS PAYMENT		29,830	29,830	27,037	27,710		(10)		(10)		29,068		762	762	854	11/25/2035
17305E-CJ-2	CCCIT 2005-A2 A2		03/10/2015	MBS PAYMENT		350,000	350,000	367,760	352,954		(2,954)		(2,954)		350,000				8,488	03/10/2017
23242M-AD-3	CWL 2006-S3 A4		12/01/2015	MBS PAYMENT		940	2,085	1,028	1,034						1,034		(94)	(94)	66	01/25/2029
23243N-AF-5	CWL 2006-S4 A3		12/01/2015	VARIOUS		27,637	28,897	16,400	16,400						16,400		11,237	11,237	1,291	07/25/2034
254683-AW-5	DCENT 2012-A4 A4		10/20/2015	MITSUBISHI UFJ SECURITIES USA		349,836	350,000	350,533	350,329		(149)		(149)		350,180		(344)	(344)	1,669	11/15/2019
260543-CH-4	DOW CHEMICAL CO/THE		04/27/2015	SOCIETE GENERALE (LONDON)		101,736	100,000	98,266	98,593		60		60		98,654		3,082	3,082	1,375	11/15/2022
285512-AA-7	ELECTRONIC ARTS INC		06/22/2015	WELLS FARGO SECURITIES LLC		236,007	120,000	145,845	140,012		(5,137)		(5,137)		134,875		101,132	101,132	757	07/15/2016
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
302540-AA-0	FDIC 2013-R1 A		12/01/2015	MBS PAYMENT		29,754	29,754	29,719	29,748		6		6		29,754				185	03/25/2033
33766Q-AA-5	FEOH 2013-1 A1		07/15/2015	MBS PAYMENT		68,397	68,397	68,397	68,379		18		18		68,397				345	01/15/2019
34528Q-CE-2	FORDF 2013-1 A2		08/19/2015	TORONTO DOMINION - US		299,918	300,000	300,363	300,158		(75)		(75)		300,083		(165)	(165)	1,171	01/15/2018
36163G-AC-5	GEET 2013-2 A3		12/24/2015	MBS PAYMENT		200,000	200,000	199,990	199,995		5		5		200,000				1,716	09/25/2017
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
44890G-AD-7	HART 2012-A A4		10/15/2015	MBS PAYMENT		244,345	244,345	246,253	244,606		(262)		(262)		244,345				994	12/15/2016
45660N-5Z-4	RAST 2004-A9 A9		12/01/2015	MBS PAYMENT		31,627	31,627	32,275	31,490		137		137		31,627				935	12/25/2034
458140-AF-7	INTEL CORP		10/22/2015	VARIOUS		32,843	20,000	22,995	22,670		(64)		(64)		22,607		10,237	10,237	800	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		88,614	60,000	69,196	66,960	162	(1,886)		(1,724)		65,235		23,378	23,378	599	06/01/2017
59156R-AN-8	METLIFE INC		06/15/2015	MATURITY		125,000	125,000	124,661	124,981		19		19		125,000				3,125	06/15/2015
60687U-AE-7	MLCFC 2006-2 A4		12/01/2015	MBS PAYMENT		139,962	139,962	151,706	145,770		(5,808)		(5,808)		139,962				7,200	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		41,811	41,811	46,214	42,474		(664)		(664)		41,811				1,084	08/12/2041
652478-AQ-1	21ST CENTURY FOX AMERICA		04/06/2015	EXCHANGE		107,245	100,000	122,558	107,758		(512)		(512)		107,245				5,408	08/10/2018
65477M-AC-2	NAROT 2013-C A3		12/15/2015	MBS PAYMENT		104,230	104,230	104,209	104,199		31		31		104,230				518	08/15/2018
741503-AQ-9	PRICELINE GROUP INC/THE		10/30/2015	VARIOUS		106,725	70,000	96,592	93,205		(6,375)		(6,375)		86,830		19,896	19,896	775	03/15/2018
74348T-AK-8	PROSPECT CAPITAL CORP		09/11/2015	VARIOUS		192,550	190,000	200,450	198,499		(1,669)		(1,669)		196,830		(4,280)	(4,280)	8,046	10/15/2017
75508A-AC-0	RAYONIER TRS HOLDINGS IN		08/14/2015	EXCHANGE		145,169	140,000	200,657	159,126		(19,041)		(19,041)		140,085		5,084	5,084	6,300	08/15/2015
759950-FX-1	RAMC 2005-4 A3		12/01/2015	MBS PAYMENT		9,431	9,431	9,431	9,215	216			216		9,431				248	02/01/2045
780287-AA-6	ROYAL GOLD INC		10/13/2015	BARCLAYS AMERICAN		77,300	80,000	84,854	84,540		(776)		(776)		83,764		(6,464)	(6,464)	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		4,630	4,630	5,760	4,630						4,630				180	11/25/2034
88163V-AE-9	TEVA PHARM FIN CO LLC		07/28/2015	VARIOUS		112,555	70,000	80,534	77,714		(277)		(277)		77,437		35,118	35,118	141	02/01/2026
92937U-AA-6	WFRBS 2013-C13 A1		12/01/2015	MBS PAYMENT		32,573	32,573	32,573	32,573						32,573				142	05/17/2045

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
929766-7G-2	WBCMT 2005-C21 A4		08/01/2015	MBS PAYMENT		241,830	241,831	258,551	247,435		(5,604)		(5,604)		241,831				6,360	10/17/2044
94973V-BG-1	ANTHEM INC		05/18/2015	GOLDMAN SACHS		216,447	100,000	128,836	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		300,214	300,000	301,910	300,860		(598)		(598)		300,261		(48)	(48)	2,279	12/15/2016
983919-AF-8	XILINX INC		12/01/2015	NOMURA SECURITIES DOMESTIC		77,577	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)						6,116,477	5,696,414	5,983,087	5,832,760	24,173	(76,278)		(52,105)		5,782,027		334,449	334,449	93,076	XXX
8399997. Total - Bonds - Part 4						7,697,577	7,274,333	7,592,994	7,416,247	24,173	(81,263)		(57,090)		7,360,528		337,049	337,049	116,811	XXX
8399998. Total - Bonds - Part 5						343,598	310,000	343,141			(33,141)		(33,141)		310,000		33,598	33,598	3,681	XXX
8399999. Total - Bonds						8,041,175	7,584,333	7,936,135	7,416,247	24,173	(114,404)		(90,231)		7,670,528		370,647	370,647	120,492	XXX
15189T-20-6	CENTERPOINT ENERGY INC		11/03/2015	VARIOUS	2,410.000	162,420	50.00	105,738	105,738						105,738		56,682	56,682	3,763	
854502-30-9	STANLEY BLACK & DECKER I		11/18/2015	VARIOUS	1,650.000	198,211	100.00	190,762	190,762						190,762		7,449	7,449	7,458	
949746-80-4	WELLS FARGO & COMPANY		08/11/2015	CITIGROUP GLOBAL MARKETS	90.000	107,994	1,000.00	108,717							108,717		(723)	(723)	1,688	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						468,625	XXX	405,217	296,500						405,217		63,408	63,408	12,909	XXX
8999997. Total - Preferred Stocks - Part 4						468,625	XXX	405,217	296,500						405,217		63,408	63,408	12,909	XXX
8999998. Total - Preferred Stocks - Part 5						375,419	XXX	326,867							326,867		48,553	48,553	1,871	XXX
8999999. Total - Preferred Stocks						844,044	XXX	732,084	296,500						732,084		111,961	111,961	14,780	XXX
44107P-10-4	HOST HOTELS & RESORTS INC		12/01/2015	VARIOUS	990.210	16,635		16,111							16,111		524	524		
854502-10-1	STANLEY BLACK & DECKER INC		12/29/2015	CASH IN LIEU	0.170	18		18							18					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,653	XXX	16,129							16,129		524	524		XXX
316066-10-9	FIDELITY CAPITAL APPREC		11/30/2015	DIRECT	0.284			7	10						7		(7)	(7)		
921935-10-2	VANGUARD WELLINGTON-INV		01/09/2015	VANGUARD CORE MANAGEMENT GROUP	1,975.130	77,208		65,830	77,326						65,830		11,378	11,378		
922906-20-1	VANGUARD PRIME MMKT-INV		10/12/2015	VARIOUS	51,067.740	51,068		51,068	40,687						51,068					
922908-72-8	VANGUARD TOT STK MKT-ADM		01/09/2015	VANGUARD CORE MANAGEMENT GROUP	1,706.693	87,450		67,273	88,065						67,273		20,178	20,178		
9299999. Subtotal - Common Stocks - Mutual Funds						215,726	XXX	184,178	206,088						184,178		31,549	31,549		XXX
9799997. Total - Common Stocks - Part 4						232,379	XXX	200,307	206,088						200,307		32,073	32,073		XXX
9799998. Total - Common Stocks - Part 5						507,227	XXX	499,700							499,700		7,526	7,526	(64,162)	XXX
9799999. Total - Common Stocks						739,606	XXX	700,007	206,088						700,007		39,599	39,599	(64,162)	XXX
9899999. Total - Preferred and Common Stocks						1,583,650	XXX	1,432,091	502,588						1,432,091		151,560	151,560	(49,382)	XXX
9999999 - Totals						9,624,825	XXX	9,368,226	7,918,835	24,173	(114,404)		(90,231)		9,102,619		522,207	522,207	71,110	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	253,141	253,598	220,000		(33,141)		(33,141)			33,598	33,598	2,756	1,006
432748-AA-9	HILLTOP HOLDINGS INC		04/06/2015	SANDLER ONEILL	06/23/2015	EXCHANGE	90,000	90,000	90,000	90,000									925	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							310,000	343,141	343,598	310,000		(33,141)		(33,141)			33,598	33,598	3,681	1,006
8399998. Total - Bonds							310,000	343,141	343,598	310,000		(33,141)		(33,141)			33,598	33,598	3,681	1,006
42217K-60-1	HEALTH CARE REIT INC		06/23/2015	MERRILL LYNCH	09/30/2015	CONVERSION	2,230.000	139,048	139,048	139,048									1,812	
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	1,540.000	181,155	229,707	181,155							48,553	48,553		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								326,867	375,419	326,867							48,553	48,553	1,871	
8999998. Total - Preferred Stocks								326,867	375,419	326,867							48,553	48,553	1,871	
23317H-10-2	DDR CORP		11/20/2015	EXCHANGE	11/27/2015	VARIOUS	1,986.840	33,597	34,037	33,597							439	439		
74340W-10-3	PROLOGIS INC		03/18/2015	EXCHANGE	04/06/2015	VARIOUS	4,906.640	208,827	215,921	208,827							7,094	7,094		
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)								249,808	257,335	249,808							7,526	7,526	80	
922906-20-1	VANGUARD PRIME MMKT-INV		09/30/2015	VARIOUS	10/12/2015	VARIOUS	249,892.350	249,892	249,892	249,892									(64,242)	
9299999. Subtotal - Common Stocks - Mutual Funds								249,892	249,892	249,892									(64,242)	
9799998. Total - Common Stocks								499,700	507,227	499,700							7,526	7,526	(64,162)	
9899999. Total - Preferred and Common Stocks								826,567	882,646	826,567							56,079	56,079	(62,291)	
9999999 - Totals								1,169,708	1,226,244	1,136,567		(33,141)		(33,141)			89,677	89,677	(58,610)	1,006

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP			2CIB2	NO		26,767	6,164.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							26,767	XXX	XXX
1899999. Total Common Stocks							26,767	XXX	XXX
1999999 - Totals							26,767	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 26,089,683

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

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	683,772						683,772	48		0.130	0.130	MAT		
38141W-29-9	GOLDMAN SACH FIN SQ TR OB-SV			12/31/2015	DIRECT	XXX	2,422,492						2,422,492			0.000	0.000	MAT	23	
8899999. Subtotal - Exempt Money Market Mutual Funds							3,106,264					XXX	3,106,264	48		XXX	XXX	XXX	23	
9199999 - Totals							3,106,264					XXX	3,106,264	48		XXX	XXX	XXX	23	

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 *
Bancorp ..... Sioux Falls, South Dakota					3,221	XXX
Federal Home Loan Bank of Cincinnati ..... Cincinnati, Ohio		0.020			7,132	XXX
First Financial Bank ..... Celina, Ohio					(2,256,021)	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			(2,245,668)	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			(2,245,668)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash	XXX	XXX			(2,243,168)	XXX

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

1. January	(2,225,239)	4. April	(2,033,315)	7. July	(2,676,037)	10. October	(2,299,103)
2. February	(2,441,873)	5. May	(2,046,428)	8. August	(1,327,009)	11. November	(1,286,309)
3. March	(2,079,926)	6. June	(2,602,114)	9. September	(2,437,201)	12. December	(2,243,168)

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		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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	1,008,927	1,107,379		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,008,927	1,107,379		
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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