56332201620100101

QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

First Catholic Slovak Ladies Association Of The U.S.A.

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56332 Employer's ID Number..... 34-0220540

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... October 20, 1899 Commenced Business..... January 1, 1892

Statutory Home Office	24950 Chagrin Boulevard….. Beachwood ..... OH ..... US ..... 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	24950 Chagrin Boulevard….. Beachwood ..... OH ..... US ..... 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-464-4642 *(Area Code) (Telephone Number)*
Mail Address	24950 Chagrin Boulevard….. Beachwood ..... OH ..... US ..... 44122-5634 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	24950 Chagrin Boulevard….. Beachwood ..... OH ..... US ..... 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-464-4642 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.FCSLA.ORG	
Statutory Statement Contact	Lisa A Kratzert *(Name)*	216-468-1017 *(Area Code) (Telephone Number) (Extension)*
	treasdept@fcsla.org *(E-Mail Address)*	216-468-8003 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Cynthia Maria Maleski	National President	2. Katherine M Bowes	Interim National Secretary
3. Stephen C Hudak	Interim National Treasurer	4.	

OTHER

DIRECTORS OR TRUSTEES

Msgr. Peter M Polando	Cynthia Maria Maleski	Jeanette Palanca	Sue Ann M Seich
Larry M Golofski	JoAnn Skvarek-Banvich	Virginia Holmes	Barbara Waller
Barbara Sekerak	Dennis Povondra	Dorothy Urbanowicz	

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

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

(Signature)	(Signature)	(Signature)
Cynthia Maria Maleski	Katherine M Bowes	Stephen C Hudak
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
National President	Interim National Secretary	Interim National Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ______________________

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number ________
2. Date filed ________
3. Number of pages attached ________

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	759,804,743		759,804,743	754,741,574
2. Stocks:				
2.1 Preferred stocks	2,005,553		2,005,553	2,105,553
2.2 Common stocks	4,573,499		4,573,499	4,493,446
3. Mortgage loans on real estate:				
3.1 First liens	0		0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	5,446,467		5,446,467	5,490,165
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....25,397,334), cash equivalents ($..........0) and short-term investments ($.....2,000,000)	27,397,334		27,397,334	22,563,146
6. Contract loans (including $..........0 premium notes)	2,885,764		2,885,764	3,335,365
7. Derivatives			0	
8. Other invested assets	10,938,026		10,938,026	10,953,993
9. Receivables for securities	3,407,411		3,407,411	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	816,458,797	0	816,458,797	803,683,241
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	11,908,303		11,908,303	11,900,611
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	16,540		16,540	15,658
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	24,213		24,213	29,099
21. Furniture and equipment, including health care delivery assets ($..........0)	61,302	61,302	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	227,976	227,976	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	828,697,131	289,278	828,407,853	815,628,609
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	828,697,131	289,278	828,407,853	815,628,609

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid Expense	85,161	85,161	0	
2502. Cookbook Inventory	36,654	36,654	0	
2503. Other Assets	106,161	106,161	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	227,976	227,976	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts (including $..........0 Modco Reserve)	700,657,342	689,142,000
2.	Aggregate reserve for accident and health contracts (including $..........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	17,883,120	17,120,109
4.	Contract claims:		
	4.1 Life	2,347,254	2,256,471
	4.2 Accident and health		
5.	Refunds due and unpaid		
6.	Provisions for refunds payable in following calendar year - estimated amounts:		
	6.1 Apportioned for payment		
	6.2 Not yet apportioned	1,400,000	1,380,000
7.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	486,808	502,551
8.	Certificate and contract liabilities not included elsewhere:		
	8.1 Surrender values on canceled contracts		
	8.2 Other amounts payable on reinsurance including $..........0 assumed and $..........0 ceded		
	8.3 Interest maintenance reserve (IMR)	1,195,318	1,239,146
9.	Commissions to fieldworkers due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0	107,093	142,041
10.	Commissions and expense allowances payable on reinsurance assumed		
11.	General expenses due or accrued	860,065	1,445,287
12.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves)		
13.	Taxes, licenses and fees due or accrued	81,506	108,676
14.	Unearned investment income		
15.	Amounts withheld or retained by Society as agent or trustee		
16.	Amounts held for fieldworkers' account, including $..........0 fieldworkers' credit balances		
17.	Remittances and items not allocated		
18.	Net adjustment in assets and liabilities due to foreign exchange rates		
19.	Liability for benefits for employees and fieldworkers if not included above	24,000	24,000
20.	Borrowed money $..........0 and interest thereon $..........0		
21.	Miscellaneous liabilities:		
	21.1 Asset valuation reserve	7,126,306	6,456,298
	21.2 Reinsurance in unauthorized and certified ($..........0) companies		
	21.3 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	21.4 Payable to subsidiaries and affiliates		
	21.5 Drafts outstanding		
	21.6 Funds held under coinsurance		
	21.7 Derivatives		
	21.8 Payable for securities		
	21.9 Payable for securities lending		
22.	Aggregate write-ins for liabilities	266,295	149,643
23.	Total liabilities excluding Separate Accounts business (Lines 1 to 22)	732,435,107	719,966,222
24.	From Separate Accounts Statement		
25.	Total liabilities (Lines 23 to 24)	732,435,107	719,966,222
26.	Aggregate write-ins for other than liabilities and surplus funds	0	0
27.	Surplus notes		
28.	Aggregate write-ins for surplus funds	0	0
29.	Unassigned funds	95,972,746	95,662,388
30.	Total (Lines 26 through 29) (including $..........0 in Separate Accounts Statement)	95,972,746	95,662,388
31.	Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3)	828,407,853	815,628,610

DETAILS OF WRITE-INS

2201.	MONIES HELD FOR CHARITY	70,868	8,746
2202.	WITHHOLDING TAXES		
2203.	DELEVOPMENT FUND	10,157	11,183
2298.	Summary of remaining write-ins for Line 22 from overflow page	185,270	129,714
2299.	Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above)	266,295	149,643
2601.			
2602.			
2603.			
2698.	Summary of remaining write-ins for Line 26 from overflow page	0	0
2699.	Totals (Lines 2601 thru 2603 plus 2698) (Line 26 above)	0	0
2801.			
2802.			
2803.			
2898.	Summary of remaining write-ins for Line 28 from overflow page	0	0
2899.	Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	15,957,071	12,495,992	43,780,203
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	10,226,922	9,881,887	40,141,626
4.	Amortization of Interest Maintenance Reserve (IMR)	43,943	22,525	138,834
5.	Separate Accounts net gain from operations excluding unrealized gains and losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	99,473	92,251	20,992
9.	Totals (Lines 1 to 8.3)	26,327,409	22,492,655	84,081,655
10.	Death benefits	2,132,775	2,118,240	5,754,938
11.	Matured endowments (excluding guaranteed annual pure endowments)	(5,247)	14,679	52,419
12.	Annuity benefits	6,445,037	4,433,386	18,953,390
13.	Disability benefits and benefits under accident and health contracts including premiums waived $..........0			
14.	Surrender benefits and withdrawals for life contracts	1,410,112	2,047,865	10,172,174
15.	Interest and adjustments on contract or deposit-type contract funds	67,173	70,268	3,451,953
16.	Payments on supplementary contracts with life contingencies			
17.	Increase in aggregate reserve for life and accident and health contracts	12,278,741	10,488,578	31,336,316
18.	Totals (Lines 10 to 17)	22,328,591	19,173,016	69,721,190
19.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	399,793	289,386	1,095,232
20.	Commissions and expense allowances on reinsurance assumed			
21.	General insurance expenses and fraternal expenses	2,178,007	1,645,756	8,500,587
22.	Insurance taxes, licenses and fees	130,087	116,504	248,582
23.	Increase in loading on deferred and uncollected premiums			
24.	Net transfers to or (from) Separate Accounts net of reinsurance			
25.	Aggregate write-ins for deductions	0	0	0
26.	Totals (Lines 18 to 25)	25,036,478	21,224,662	79,565,591
27.	Net gain from operations before refunds to members (Line 9 minus Line 26)	1,290,931	1,267,993	4,516,064
28.	Refunds to members	358,894	647,792	1,457,056
29.	Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28)	932,037	620,201	3,059,008
30.	Net realized capital gains (losses) less capital gains tax of .....0 (excluding $..........0 transferred to the IMR)			(51,383)
31.	Net income (Lines 29 + 30)	932,037	620,201	3,007,625

SURPLUS ACCOUNT

		1	2	3
32.	Surplus, December 31, prior year	95,662,386	92,544,017	92,544,017
33.	Net income from operations (Line 31)	932,037	620,201	3,007,625
34.	Change in net unrealized capital gains (losses) less capital gains tax of $..........0	114,776	102,109	(1,031,620)
35.	Change in net unrealized foreign exchange capital gain (loss)			
36.	Change in nonadmitted assets	(66,445)	23,811	59,827
37.	Change in liability for reinsurance in unauthorized and certified companies			
38.	Change in reserve on account of change in valuation basis (increase) or decrease			
39.	Change in asset valuation reserve	(670,008)	27,948	1,082,537
40.	Surplus (contributed to) withdrawn from Separate Accounts during period			
41.	Other changes in surplus in Separate Accounts Statement			
42.	Change in surplus notes			
43.	Cumulative effect of changes in accounting principles			
44.	Change in surplus as a result of reinsurance			
45.	Aggregate write-ins for gains and losses in surplus	0	0	0
46.	Net change in surplus for the year (Lines 33 through 45)	310,360	774,069	3,118,369
47.	Surplus as of statement date (Lines 32 + 46)	95,972,746	93,318,086	95,662,386

DETAILS OF WRITE-INS

		1	2	3
08.301.	Cookbook income	1,601	3,330	10,061
08.302.	Miscellaneous	489	872	10,931
08.303.	Rental Income	97,383	88,049	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	99,473	92,251	20,992
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0
4501.	PRIOR PERIOD ADJUSTMENT TO RESERVES FOR MODIFICATION OF PAID UP TABLES			
4502.	PRIOR PERIOD ADJUSTMENT TO CLAIMS PAYABLE FOR MODIFICATION OF PAID UP TABLES			
4503.				
4598.	Summary of remaining write-ins for Line 45 from overflow page	0	0	0
4599.	Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	15,940,446	12,492,745	43,753,753
2.	Net investment income	11,343,962	11,090,211	44,012,125
3.	Miscellaneous income	99,473	92,251	16,994
4.	Total (Lines 1 through 3)	27,383,881	23,675,207	87,782,872
5.	Benefit and loss related payments	9,959,067	8,587,097	35,314,807
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,238,575	2,697,927	10,995,913
8.	Dividends paid to policyholders	338,894	693,401	2,672,056
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	13,536,536	11,978,425	48,982,776
11.	Net cash from operations (Line 4 minus Line 10)	13,847,345	11,696,782	38,800,096
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	8,136,427	4,145,991	20,577,782
	12.2 Stocks	100,000		53,332
	12.3 Mortgage loans		699	2,396
	12.4 Real estate			
	12.5 Other invested assets			250,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,236,427	4,146,690	20,883,510
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,258,958	14,137,915	59,980,470
	13.2 Stocks			24,029
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	3,407,411		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	17,666,369	14,137,915	60,004,498
14.	Net increase or (decrease) in contract loans and premium notes	(449,601)	15,505	226,372
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(8,980,341)	(10,006,730)	(39,347,360)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	28,743	76,281	109,236
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(61,559)	29,361	64,434
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(32,816)	105,642	173,670
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	4,834,189	1,795,694	(373,594)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	22,563,144	22,936,738	22,936,738
	19.2 End of period (Line 18 plus Line 19.1)	27,397,333	24,732,433	22,563,144

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Life Insurance	941,446	1,799,898	6,811,933
2. Individual annuities	15,101,920	10,788,365	37,274,122
3. Accident and Health			
4. Aggregate of all other lines of business	0	0	0
5. Subtotal (Lines 1 through 4)	16,043,366	12,588,263	44,086,055
6. Fraternal			
7. Expenses			
8. Subtotal (Lines 5 through 7)	16,043,366	12,588,263	44,086,055
9. Deposit-type contracts	38,873	98,829	337,322
10. Total	16,082,239	12,687,092	44,423,377

DETAILS OF WRITE-INS

0401.			
0402.			
0403.			
0498. Summary of remaining write-ins for Line 4 from overflow page	0	0	0
0499. Total (Lines 0401 thru 0403 plus 0498) (Line 4 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) First Catholic Slovak Ladies Association Of The U.S.A. state basis (Page 4, Line 31, Columns 1 & 3)	OH	$ 932,037	$ 3,007,625
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	OH	$ 932,037	$ 3,007,625
SURPLUS			
(5) First Catholic Slovak Ladies Association Of The U.S.A. state basis (Page 3, line 30, Columns 1 & 2)	OH	$ 95,972,746	$ 95,662,388
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	OH	$ 95,972,746	$ 95,662,388

D. Going Concern

Not Applicable

NOTE 2 – ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No significant changes

NOTE 3 – BUSINESS COMBINATIONS AND GOODWILL

No significant change.

NOTE 4 – DISCONTINUED OPERATIONS

None

NOTE 5 – INVESTMENTS

D. Loan-Backed Securities - None

NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

None

NOTE 7 – INVESTMENT INCOME

No significant changes

NOTE 8 – DERIVATIVE INSTRUMENTS

None

NOTE 9 – INCOME TAXES

Not applicable

NOTE 10 – INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

Not applicable

NOTE 11 – DEBT

The Association has a line of credit for cash management purposes and may borrow up to $20,000,000. The balance at March 31, 2016 is $0.00.

NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

NOTES TO FINANCIAL STATEMENTS

A. Defined Benefit Plan

(4)	Components of net periodic benefit cost	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
		Current Period	Prior Year	Current Period	Prior Year	Current Period	Prior Year
a.	Service cost	$	$	$	$ 14,988	$	$
b.	Interest cost				17,398		
c.	Expected return on plan assets				(17,498)		
d.	Transition asset or obligation				7		
e.	Gains and losses				1,598		
f.	Prior service cost or credit						
g.	Gain or loss recognized due to a settlement curtailment				15,117		
h.	Total net periodic benefit cost	$	$	$	$ 31,610	$	$

NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant changes

NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS

None

NOTE 15 – LEASES

None

NOTE 16 – INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

None

NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

None

NOTE 18 – GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE PORTION OF PARTIALLY INSURED PLANS

None

NOTE 19 – DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

None

NOTE 20 – FAIR VALUE MEASUREMENTS

A.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
COMMON STOCK	$ 4,573,499	$	$	$ 4,573,499
BOND		840,000		840,000
Total	$ 4,573,499	$ 840,000	$	$ 5,413,499

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
	$	$	$	$
Total	$	$	$	$

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

a. Assets	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at current period
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

b. Liabilities	Beginning Balance at	Transfers Into Level 3	Transfers Out of Level	Total Gains and (Losses)	Total Gains and (Losses)	Purchases	Issuances	Sales	Settlements	Ending Balance at

NOTES TO FINANCIAL STATEMENTS

	current period		3	Included in Net Income	Included in Surplus					current period
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
BONDS	$ 812,440,731	$ 759,804,743	$	$ 812,440,731	$	$
PREFERRED STOCKS	2,142,836	2,005,553		2,142,836		
COMMON STOCKS	4,573,499	4,573,499	4,573,499			
CASH & SHORT-TERM INVESTMENTS	27,397,334	27,397,334	27,397,334			
OTHER INVESTED ASSETS	13,049,740	10,938,026				
TOTAL	859,604,140	804,719,155	31,970,833	814,583,567		

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$	%		

NOTE 21 –OTHER ITEMS

None

NOTE 22 – EVENTS SUBSEQUENT

None

NOTE 23 – REINSURANCE

No significant changes

NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

Not applicable

NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Not applicable

NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

NOTE 27 – STRUCTURED SETTLEMENTS

Not applicable

NOTE 28 – HEALTH CARE RECEIVABLES

Not applicable

NOTE 29 – PARTICIPATING POLICIES

No significant changes

NOTE 30 – PREMIUM DEFICIENCY RESERVES

Not applicable

NOTE 31 – RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

No significant changes

NOTE 32 – ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

No significant changes

NOTE 33 – PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

NOTES TO FINANCIAL STATEMENTS

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of current quarter, 2016 were:

		Gross	Net of Loading
(1)	Industrial		
(2)	Ordinary new business		
(3)	Ordinary renewal	16,540	16,540
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals	16,540	16,540

NOTE 34 – SEPARATE ACCOUNTS

No significant changes

NOTE 35 – LOSS/CLAIM ADJUSTMENT EXPENSES

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ ] No [X]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/13/2015

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?
Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
PNC INSTITUTIONAL INVESTMENTS	1900 EAST 9TH ST B7-YB1 3-13-2 CLEVELAND, OH 44114

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - FRATERNAL

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Reponses
1.1	Long-term mortgages in good standing:	
1.11	Farm mortgages	
1.12	Residential mortgages	
1.13	Commercial mortgages	
1.14	Total mortgages in good standing	$ 0
1.2	Long-term mortgages in good standing with restructured terms:	
1.21	Total mortgages in good standing with restructured terms	
1.3	Long-term mortgage loans upon which interest is overdue more than three months:	
1.31	Farm mortgages	
1.32	Residential mortgages	
1.33	Commercial mortgages	
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure:	
1.41	Farm mortgages	
1.42	Residential mortgages	
1.43	Commercial mortgages	
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter:	
1.61	Farm mortgages	
1.62	Residential mortgages	
1.63	Commercial mortgages	
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [X]

2.2 If no, explain

3. Operating Percentages:

3.1	A&H loss percent	
3.2	A&H cost containment percent	
3.3	A&H expense percent excluding cost containment expenses	

4.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

4.2 If yes, please provide the amount of custodial funds held as of the reporting date $

4.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

4.4 If yes, please provide the balance of the funds administered as of the reporting date $

5.1 Does the reporting entiy have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [X]

5.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amounts

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
State, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L					0	
2. Alaska AK	L					0	
3. Arizona AZ	L	2,737	47,321			50,058	
4. Arkansas AR	L					0	
5. California CA	L	328	8,000			8,328	
6. Colorado CO	L	8,194	82,892			91,086	
7. Connecticut CT	L	245	12,000			12,245	
8. Delaware DE	L	171	300			471	
9. District of Columbia DC	L					0	
10. Florida FL	L	12,065	53,230			65,295	
11. Georgia GA	L	474	16,217			16,691	
12. Hawaii HI	L		4,075			4,075	
13. Idaho ID	L		800			800	
14. Illinois IL	L	26,964	939,650			966,614	
15. Indiana IN	L	6,318	183,354			189,672	
16. Iowa IA	L	65,026	1,084,579			1,149,605	
17. Kansas KS	L	20,982	39,050			60,032	
18. Kentucky KY	L		100			100	
19. Louisiana LA	L					0	
20. Maine ME	L					0	
21. Maryland MD	L	739	21,127			21,866	
22. Massachusetts MA	L	1,576	126,100			127,676	
23. Michigan MI	L	12,528	34,412			46,940	
24. Minnesota MN	L	48,184	953,401			1,001,585	
25. Mississippi MS	N					0	
26. Missouri MO	L	1,487	6,150			7,637	
27. Montana MT	L					0	
28. Nebraska NE	L	120,688	2,702,522			2,823,210	
29. Nevada NV	L					0	
30. New Hampshire NH	N					0	
31. New Jersey NJ	L	11,178	102,116			113,294	
32. New Mexico NM	L		500			500	
33. New York NY	L	16,092	498,979			515,071	
34. North Carolina NC	L	342	10,100			10,442	
35. North Dakota ND	L	11,088	202,030			213,118	
36. Ohio OH	L	123,099	3,150,556			3,273,655	
37. Oklahoma OK	L	160				160	
38. Oregon OR	L	25	425			450	
39. Pennsylvania PA	L	111,833	3,051,903			3,163,736	
40. Rhode Island RI	L	1,677	20,750			22,427	
41. South Carolina SC	L	111	28,350			28,461	
42. South Dakota SD	L	2,941	52,018			54,959	
43. Tennessee TN	L	1,319				1,319	
44. Texas TX	L	7,447	57,967			65,414	
45. Utah UT	L		10,000			10,000	
46. Vermont VT	L					0	
47. Virginia VA	L	3,811	12,425			16,236	
48. Washington WA	L	305				305	
49. West Virginia WV	L	70	38,075			38,145	
50. Wisconsin WI	L	35,811	1,550,446			1,586,257	
51. Wyoming WY	L					0	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotals	(a) 49	656,015	15,101,920	0	0	15,757,935	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	285,431				285,431	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	941,446	15,101,920	0	0	16,043,366	0
96. Plus reinsurance assumed	XXX					0	
97. Totals (All Business)	XXX	941,446	15,101,920	0	0	16,043,366	0
98. Less reinsurance ceded	XXX	86,295				86,295	
99. Totals (All Business) less reinsurance ceded	XXX	855,151	15,101,920	0	0	15,957,071	0

DETAILS OF WRITE-INS

58001.	XXX					0	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

Bar Code:

* 5 6 3 3 2 2 0 1 6 4 9 0 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 3 6 5 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 4 4 5 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 4 4 6 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 4 4 7 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 4 4 8 0 0 0 0 1 *

* 5 6 3 3 2 2 0 1 6 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2204. PROVISION FOR INDIGENT MEMBER FUND	100,000	100,000
2205. THERESA SAJAN & OTHER SCHOLARSHIPFUNDS	70,500	5,500
2206. OTHER	14,770	24,214
2297. Summary of remaining write-ins for Line 22	185,270	129,714

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,490,165	5,664,955
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	43,698	174,790
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	5,446,467	5,490,165
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	5,446,467	5,490,165

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	2,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		2,396
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,953,993	11,265,405
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		76
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		250,000
8. Deduct amortization of premium and depreciation	15,967	61,489
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,938,026	10,953,993
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	10,938,026	10,953,993

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	761,340,573	726,705,352
2. Cost of bonds and stocks acquired	14,258,958	60,004,498
3. Accrual of discount	65,642	293,265
4. Unrealized valuation increase (decrease)	114,776	(1,031,620)
5. Total gain (loss) on disposals	115	309,733
6. Deduct consideration for bonds and stocks disposed of	8,236,427	20,631,114
7. Deduct amortization of premium	1,159,841	4,309,542
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)	766,383,795	761,340,573
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	766,383,795	761,340,573

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	510,560,665		4,106,073	(23,819,305)	482,635,287			510,560,665
2. NAIC 2 (a)	203,342,052	14,258,958	4,030,240	18,096,933	231,667,702			203,342,052
3. NAIC 3 (a)	26,168,162			1,960,931	28,129,093			26,168,162
4. NAIC 4 (a)	12,961,126			2,666,307	15,627,433			12,961,126
5. NAIC 5 (a)	2,904,567			658	2,905,226			2,904,567
6. NAIC 6 (a)	805,002			35,000	840,002			805,002
7. Total Bonds	756,741,574	14,258,958	8,136,312	(1,059,476)	761,804,743	0	0	756,741,574
PREFERRED STOCK								
8. NAIC 1	67,500				67,500			67,500
9. NAIC 2	1,242,401				1,242,401			1,242,401
10. NAIC 3	795,652		100,000		695,652			795,652
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	2,105,553	0	100,000	0	2,005,553	0	0	2,105,553
15. Total Bonds and Preferred Stock	758,847,127	14,258,958	8,236,312	(1,059,476)	763,810,296	0	0	758,847,127

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....2,000,000; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	2,000,000	XXX	2,000,000	1,192	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,000,000	2,000,000
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,000,000	2,000,000
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,000,000	2,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions									0	0
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 3

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

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	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
126650 BR 0	C V S Health Corp.		01/29/2016	ROBERT W BAIRD & CO.		3,605,880	3,000,000	68,396	2FE
126408 GU 1	CSX Corporation.		01/29/2016	KeyBanc Capital Markets.		4,879,638	4,383,000	69,641	2FE
373298 BU 1	Georgia Pacific Corp.		01/29/2016	KeyBanc Capital Markets.		5,773,440	4,000,000	72,972	2FE
3899999. Total Bonds - Industrial and Miscellaneous						14,258,958	11,383,000	211,009	XXX
8399997. Total Bonds - Part 3						14,258,958	11,383,000	211,009	XXX
8399999. Total Bonds						14,258,958	11,383,000	211,009	XXX
9999999. Total Bonds, Preferred and Common Stocks						14,258,958	XXX	211,009	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Government																					
36202A P7 6	G. N. M. A. Pool 000446	.	03/21/2016.	PRINCIPAL RECEIPT		138	138	136	137		1		1		138			0	2	11/20/2022	1
36202A S9 9	G. N. M. A. Pool 000544	.	03/21/2016.	PRINCIPAL RECEIPT		108	108	107	108		1		1		108			0	1	12/20/2022	1
36202A TA 5	G. N. M. A. Pool 000545	.	03/21/2016.	PRINCIPAL RECEIPT		90	90	89	89		0		0		90			0	1	12/20/2022	1
36202A TE 7	G. N. M. A. Pool 000549	.	03/21/2016.	VARIOUS		16	16	16	16		0		0		16		(0)	(0)	0	05/20/2016	1
36202A YU 5	G. N. M. A. Pool 000723	.	03/21/2016.	PRINCIPAL RECEIPT		614	614	613	612		1		1		614			0	4	01/20/2023	1
36202B ED 3	G. N. M. A. Pool 001032	.	03/21/2016.	PRINCIPAL RECEIPT		291	291	291	291		0		0		291			0	3	04/20/2023	1
36202B GP 4	G. N. M. A. Pool 001106	.	03/21/2016.	PRINCIPAL RECEIPT		32	32	32	32		0		0		32			0	0	12/20/2018	1
36202B HT 5	G. N. M. A. Pool 001142	.	03/21/2016.	PRINCIPAL RECEIPT		70	70	70	70		0		0		70			0	1	05/20/2023	1
36202B KZ 7	G. N. M. A. Pool 001212	.	03/21/2016.	PRINCIPAL RECEIPT		264	264	264	264		0		0		264			0	4	06/20/2023	1
36202B NF 8	G. N. M. A. Pool 001290	.	03/21/2016.	PRINCIPAL RECEIPT		42	42	42	42		0		0		42			0	1	11/20/2019	1
36202B WV 3	G. N. M. A. Pool 001560	.	03/21/2016.	PRINCIPAL RECEIPT		14	14	14	14		0		0		14			0	0	02/20/2021	1
36202C BM 4	G. N. M. A. Pool 001844	.	03/21/2016.	PRINCIPAL RECEIPT		40	40	40	40		0		0		40			0	1	05/20/2022	1
36202C CE 1	G. N. M. A. Pool 001869	.	03/21/2016.	PRINCIPAL RECEIPT		36	36	36	36		0		0		36			0	0	09/20/2024	1
36202C EM 1	G. N. M. A. Pool 001940M	.	03/21/2016.	PRINCIPAL RECEIPT		17	17	17	17		0		0		17			0	0	01/20/2025	1
36215X UC 4	G. N. M. A. Pool 148279	.	03/15/2016.	PRINCIPAL RECEIPT		109	109	107	109		0		0		109			0	2	07/15/2016	1
362153 KP 2	G. N. M. A. Pool 152502	.	03/15/2016.	PRINCIPAL RECEIPT		145	145	143	144		1		1		145			0	2	01/15/2019	1
362156 VD 0	G. N. M. A. Pool 155512	.	03/15/2016.	PRINCIPAL RECEIPT		58	58	58	58		(0)		(0)		58			0	1	07/15/2016	1
36216T 4X 5	G. N. M. A. Pool 174638	.	03/15/2016.	PRINCIPAL RECEIPT		43	43	43	43		0		0		43			0	1	11/15/2016	1
362165 LL 4	G. N. M. A. Pool 184031	.	03/15/2016.	PRINCIPAL RECEIPT		31	31	31	31		0		0		31			0	0	04/15/2023	1
362166 QW 3	G. N. M. A. Pool 185069	.	03/15/2016.	PRINCIPAL RECEIPT		110	110	110	110		0		0		110			0	1	01/15/2022	1
36218N LR 0	G. N. M. A. Pool 227236	.	03/15/2016.	PRINCIPAL RECEIPT		17	17	17	17		0		0		17			0	0	08/15/2018	1
36219U RM 8	G. N. M. A. Pool 259792	.	02/15/2016.	PRINCIPAL RECEIPT		4,981	4,981	4,988	4,973		8		8		4,981			0	74	07/15/2018	1
362208 7K 0	G. N. M. A. Pool 300698	.	01/15/2016.	Smith Barney Harris-CHIC		115	114	114	(78)		78		78		(0)		115	115	1	06/15/2021	1
36223F B4 2	G. N. M. A. Pool 306159	.	03/15/2016.	PRINCIPAL RECEIPT		241	241	241	241		(0)		(0)		241			0	3	05/15/2021	1
36223F Q7 9	G. N. M. A. Pool 306578	.	03/15/2016.	PRINCIPAL RECEIPT		117	117	116	116		0		0		117			0	1	03/15/2022	1
36223N XC 3	G. N. M. A. Pool 313075	.	03/15/2016.	PRINCIPAL RECEIPT		706	706	706	704		1		1		706			0	5	08/15/2022	1
36223S V5 9	G. N. M. A. Pool 316636	.	03/15/2016.	PRINCIPAL RECEIPT		90	90	90	90		0		0		90			0	1	12/15/2021	1
36224B 2R 9	G. N. M. A. Pool 323984	.	03/15/2016.	PRINCIPAL RECEIPT		6	6	6	6				0		6			0	0	04/15/2022	1
36224G S5 8	G. N. M. A. Pool 328240	.	03/15/2016.	PRINCIPAL RECEIPT		8	8	8	8		0		0		8			0	0	08/15/2022	1
36224H MD 5	G. N. M. A. Pool 328956	.	03/15/2016.	PRINCIPAL RECEIPT		84	84	83	84		0		0		84			0	1	12/15/2022	1
36224K PH 6	G. N. M. A. Pool 330824	.	03/15/2016.	PRINCIPAL RECEIPT		888	888	882	884		4		4		888			0	9	10/15/2022	1
36224L MC 8	G. N. M. A. Pool 331655	.	03/15/2016.	PRINCIPAL RECEIPT		344	344	342	343		2		2		344			0	3	10/15/2022	1
36224M UL 7	G. N. M. A. Pool 332787	.	03/15/2016.	PRINCIPAL RECEIPT		250	250	249	249		1		1		250			0	3	10/15/2022	1
36224P MD 7	G. N. M. A. Pool 334356	.	03/15/2016.	PRINCIPAL RECEIPT		258	258	253	255		3		3		258			0	3	11/15/2022	1
36224S QV 7	G. N. M. A. Pool 337168	.	03/15/2016.	PRINCIPAL RECEIPT		406	406	399	403		3		3		406			0	4	10/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36204Q G3 8	G. N. M. A. Pool 376518	.	03/15/2016.	PRINCIPAL RECEIPT		20	20	20	20		(0)		(0)		20			0	0	05/15/2024	1
36204W CP 0	G. N. M. A. Pool 381778X	.	03/15/2016.	PRINCIPAL RECEIPT		133	133	133	133		0		0		133			0	2	04/15/2024	1
36205E WS 1	G. N. M. A. Pool 388657	.	03/15/2016.	PRINCIPAL RECEIPT		41	41	41	41		0		0		41			0	1	07/15/2024	1
36205Y PE 6	G. N. M. A. Pool 404621	.	03/15/2016.	PRINCIPAL RECEIPT		5,413	5,413	5,357	5,370		42		42		5,413			0	39	11/15/2024	1
0599999. Total Bonds - U.S Government						16,386	16,386	16,307	16,121	0	149	0	149	0	16,271	0	115	115	176	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
312904 VU 6	F. H. L. M. C. Ser 1017 D	.	03/15/2016.	PRINCIPAL RECEIPT		159	159	159	159				0		159			0	2	11/15/2020	1FE
312905 Z7 0	F. H. L. M. C. Ser 1087 I	.	03/15/2016.	PRINCIPAL RECEIPT		278	278	276	277		1		1		278			0	4	06/15/2021	1
312906 RX 0	F. H. L. M. C. Ser 1119 H	.	03/15/2016.	PRINCIPAL RECEIPT		95	95	95	95				0		95			0	1	08/15/2021	1
312906 VS 6	F. H. L. M. C. Ser 1122 G	.	03/15/2016.	PRINCIPAL RECEIPT		305	305	304	305				0		305			0	4	08/15/2021	1
312909 3W 2	F. H. L. M. C. Ser 1250 J	.	03/15/2016.	PRINCIPAL RECEIPT		276	276	275	276		0		0		276			0	3	05/15/2022	1
312910 3Q 3	F. H. L. M. C. Ser 1311 K	.	03/15/2016.	PRINCIPAL RECEIPT		742	742	735	741		1		1		742			0	7	07/15/2022	1
312910 B6 8	F. H. L. M. C. Ser 1312 I	.	03/15/2016.	PRINCIPAL RECEIPT		506	506	503	505		1		1		506			0	7	07/15/2022	1
312912 AP 3	F. H. L. M. C. Ser 1367 KA	.	03/15/2016.	PRINCIPAL RECEIPT		1,730	1,730	1,720	1,728		2		2		1,730			0	16	09/15/2022	1
312913 QR 0	F. H. L. M. C. Ser 1439 I	.	03/15/2016.	PRINCIPAL RECEIPT		968	968	968	968				0		968			0	8	11/15/2022	1
312914 DS 0	F. H. L. M. C. Ser 1459 M	.	03/15/2016.	PRINCIPAL RECEIPT		903	903	903	903				0		903			0	11	01/15/2023	1FE
3133T1 FB 3	F. H. L. M. C. Ser 1577 PV	.	03/15/2016.	PRINCIPAL RECEIPT		2,863	2,863	2,855	2,861		2		2		2,863			0	35	09/15/2023	1FE
3133T0 J7 0	F. H. L. M. C. Ser 1578 K	.	03/15/2016.	PRINCIPAL RECEIPT		12,196	12,196	12,182	12,193		3		3		12,196			0	112	09/15/2023	1FE
3133T3 PK 8	F. H. L. M. C. Ser 1652 PL	.	03/15/2016.	PRINCIPAL RECEIPT		18,338	18,338	18,338	18,338				0		18,338			0	210	01/15/2024	1FE
31340Y PX 1	F. H. L. M. C. Ser 44 F	.	03/15/2016.	PRINCIPAL RECEIPT		580	580	580	580				0		580			0	9	05/15/2020	1
312913 WW 2	F. H. L. M. C. Ser G-4 D	.	03/28/2016.	PRINCIPAL RECEIPT		592	592	589	592		0		0		592			0	7	12/25/2022	1
31340A 6R 7	F. H. L. M. C. Pool 140880	.	02/16/2016.	VARIOUS		541	542	565	542		(1)		(1)		541		0	0	7	09/01/2016	1
313401 UH 2	F. H. L. M. C. Pool 170171	.	03/15/2016.	PRINCIPAL RECEIPT		19	19	25	19		(0)		(0)		19			0	0	06/01/2016	1
31293A 5H 7	F. H. L. M. C. Pool C15348	.	03/15/2016.	PRINCIPAL RECEIPT		5	5	7	6		(1)		(1)		5			0	0	09/01/2028	1
31393Q XY 3	F. H. L. M. C. Ser 2610 VB	.	03/15/2016.	PRINCIPAL RECEIPT		7,518	7,518	7,383	7,425		93		93		7,518			0	67	07/15/2024	1
313614 WE 5	F. N. M. A. Pool 050145	.	03/28/2016.	PRINCIPAL RECEIPT		7	7	7	7				0		7			0	0	11/01/2018	1
313614 WL 9	F. N. M. A. Pool 050151	.	03/28/2016.	PRINCIPAL RECEIPT		6	6	6	6				0		6			0	0	12/01/2018	1
31368K LD 6	F. N. M. A. Pool 192124	.	03/28/2016.	PRINCIPAL RECEIPT		89	89	89	89		0		0		89			0	1	12/01/2022	1
313602 Q2 3	F. N. M. A. Ser 89 58 G	.	03/28/2016.	PRINCIPAL RECEIPT		233	233	232	233		0		0		233			0	3	09/25/2019	1
313603 LN 0	F. N. M. A. Ser 89 96 H	.	03/28/2016.	PRINCIPAL RECEIPT		367	367	367	367				0		367			0	5	12/25/2019	1
31358E NS 7	F. N. M. A. Ser 90 71 H	.	03/28/2016.	PRINCIPAL RECEIPT		126	126	126	126				0		126			0	2	06/25/2020	1
31358E 2N 1	F. N. M. A. Ser 90 103 K	.	03/28/2016.	PRINCIPAL RECEIPT		211	211	210	211		0		0		211			0	3	09/25/2020	1
31358E 7W 6	F. N. M. A. Ser 90 109 J	.	03/28/2016.	PRINCIPAL RECEIPT		444	444	443	444		0		0		444			0	5	09/25/2020	1
31358E 5A 6	F. N. M. A. Ser 90 110 H	.	03/28/2016.	PRINCIPAL RECEIPT		191	191	190	191		0		0		191			0	3	09/25/2020	1
31358F 4E 6	F. N. M. A. Ser 91 21 J	.	03/28/2016.	PRINCIPAL RECEIPT		197	197	197	197				0		197			0	3	03/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358K F3 7	F. N. M. A. Ser 91 162 GA	.	03/28/2016.	PRINCIPAL RECEIPT		314	314	314	314				0		314			0	3	12/25/2021	1
31358M WZ 3	F. N. M. A. Ser 92 49 L	.	03/28/2016.	PRINCIPAL RECEIPT		1,396	1,396	1,394	1,396		0		0		1,396			0	12	04/25/2022	1
31358P D2 0	F. N. M. A. Ser 92 135 L	.	03/28/2016.	PRINCIPAL RECEIPT		256	256	256	256				0		256			0	3	08/25/2022	1
31358P MX 2	F. N. M. A. Ser 92 149 H	.	03/28/2016.	PRINCIPAL RECEIPT		4,884	4,884	4,884	4,884				0		4,884			0	38	08/25/2022	1
31358Q HC 2	F. N. M. A. Ser 92 159 PL	.	03/28/2016.	PRINCIPAL RECEIPT		804	804	799	803		1		1		804			0	7	09/25/2022	1
31358Q AN 5	F. N. M. A. Ser 92 161 H	.	03/28/2016.	PRINCIPAL RECEIPT		1,032	1,032	1,032	1,032				0		1,032			0	13	09/25/2022	1
31358R BM 4	F. N. M. A. Ser 92 195 C	.	03/28/2016.	PRINCIPAL RECEIPT		982	982	981	982		1		1		982			0	13	10/25/2022	1
31358P HT 7	F. N. M. A. Ser 92 G35 E	.	03/28/2016.	PRINCIPAL RECEIPT		1,695	1,695	1,685	1,693		2		2		1,695			0	22	07/25/2022	1
31358P HV 2	F. N. M. A. Ser 92 G35 EB	.	03/28/2016.	PRINCIPAL RECEIPT		593	593	587	591		2		2		593			0	8	07/25/2022	1
31359B PE 1	F. N. M. A. Ser 93 122 M	.	03/28/2016.	PRINCIPAL RECEIPT		5,070	5,070	5,022	5,061		9		9		5,070			0	41	07/25/2023	1
31359D 6L 2	F. N. M. A. Ser 93 178 PK	.	03/28/2016.	PRINCIPAL RECEIPT		4,548	4,548	4,545	4,548		0		0		4,548			0	39	09/25/2023	1
31359H JE 5	F. N. M. A. Ser 94 55 H	.	03/28/2016.	PRINCIPAL RECEIPT		5,557	5,557	5,390	5,525		32		32		5,557			0	48	03/25/2024	1
31358Q BR 5	F. N. M. A. Ser G92 53 J	.	03/28/2016.	PRINCIPAL RECEIPT		591	591	585	590		2		2		591			0	6	09/25/2022	1
31367W HL 8	F. N. M. A. Pool 181235	.	03/28/2016.	PRINCIPAL RECEIPT		28	28	31	30		(2)		(2)		28			0	0	10/01/2022	1
31393A 6C 6	F. N. M. A. Ser 2003-39 MT	.	03/28/2016.	PRINCIPAL RECEIPT		11,558	11,558	11,558	11,558				0		11,558			0	85	05/25/2023	1
74434T P4 3	Prudential Home Ser 1993-63-A6	.	03/28/2016.	PRINCIPAL RECEIPT		10	10	10	10		0		0		10			0	0	01/25/2024	
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						89,802	89,803	89,404	89,652	0	149	0	149	0	89,802	0	0	0	871	XXX	XXX
Bonds - Industrial and Miscellaneous																					
023650 AG 9	America West Airlines Series 00-G	.	01/04/2016.	Sink PMT @ 100.0000000		30,240	30,240	33,778	32,022		(1,782)		(1,782)		30,240			0	1,218	07/02/2020	2FE
437076 AP 7	Home Depot Inc Corp Notes	.	03/01/2016.	MATURITY		2,000,000	2,000,000	1,931,600	1,998,448		1,552		1,552		2,000,000			0	54,000	03/01/2016	1FE
49327X AB 6	KeyBank Med-Trm Subordinated Notes	.	03/03/2016.	MATURITY		2,000,000	2,000,000	1,989,280	1,999,759		241		241		2,000,000			0	50,867	03/03/2016	2FE
68402L AC 8	Oracle Corp	.	01/15/2016.	MATURITY		2,000,000	2,000,000	1,977,120	1,999,883		117		117		2,000,000			0	52,500	01/15/2016	1FE
91324P AQ 5	United Healthcare Corp	.	03/15/2016.	MATURITY		2,000,000	2,000,000	1,914,780	1,997,618		2,382		2,382		2,000,000			0	53,750	03/15/2016	2FE
3899999. Total Bonds - Industrial and Miscellaneous						8,030,240	8,030,240	7,846,558	8,027,729	0	2,511	0	2,511	0	8,030,240	0	0	0	212,335	XXX	XXX
8399997. Total Bonds - Part 4						8,136,427	8,136,429	7,952,269	8,133,503	0	2,809	0	2,809	0	8,136,312	0	115	115	213,382	XXX	XXX
8399999. Total Bonds						8,136,427	8,136,429	7,952,269	8,133,503	0	2,809	0	2,809	0	8,136,312	0	115	115	213,382	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
59021G 20 4	Merrill Lynch Capital Trust IV	.	01/29/2016.	Piper Jaffray Inc.	4,000.000	100,000		100,000	100,000				0		100,000			0	593	XXX	P3LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	593	XXX	XXX
8999997. Total Preferred Stocks - Part 4						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	593	XXX	XXX
8999999. Total Preferred Stocks						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	593	XXX	XXX
9899999. Total Preferred and Common Stocks						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	593	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						8,236,427	XXX	8,052,269	8,233,503	0	2,809	0	2,809	0	8,236,312	0	115	115	213,975	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

QE06

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. Total activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
									XXX
P N C - COMMERCIAL ACCT	CLEVELAND OH					14,310,433	18,168,613	25,388,569	XXX
P N C - DIVIDEND ACCT	CLEVELAND OH					1,976	(1,682)	2,015	XXX
P N C - PAYROLL ACCT	CLEVELAND OH					6,000	6,000	6,000	XXX
P N C - ESCROW	CLEVELAND OH								XXX
									XXX
PETTY CASH	BEACHWOOD OH					750	750	750	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	14,319,159	18,173,681	25,397,334	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	14,319,159	18,173,681	25,397,334	XXX
0599999. Total Cash		XXX	XXX	0	0	14,319,159	18,173,681	25,397,334	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE