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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

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

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

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

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Charles Elmer Easum Mr. (Name), 419-563-0810 (Area Code) (Telephone Number)

ceasum@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

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

OTHER

Todd Emery Albert, Mr., Vice President Information Systems	Howard Lowell Barber, Mr. #, Vice President Sales	Michael Alexander Brogan, Mr., Vice President Claims
Chad Philip Combs, Mr. #, Vice President Personal Lines Underwriting	David Alan Grove, Mr., Vice President Product Management	Gary Thomas Johnson, Mr. #, Vice President Commercial Lines Underwriting
Susan Elizabeth Kent, Mrs. #, Vice President Business Analytics	Marcella Slone Smith, Mrs. #, Vice President Human Resources	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Crawford
SS:

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

Mark Clarence Russell	David Gary Hendrix	Michael Alexander Brogan
President and CEO	Treasurer and CFO	Assistant Secretary

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	998,593	0.384	998,593		998,593	0.384
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	749,276	0.288	749,276		749,276	0.288
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	817,442	0.314	817,442		817,442	0.314
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	9,598,075	3.692	9,598,075		9,598,075	3.692
1.43 Revenue and assessment obligations	24,691,157	9.497	24,691,157		24,691,157	9.498
1.44 Industrial development and similar obligations	808,406	0.311	808,406		808,406	0.311
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	545,159	0.210	545,159		545,159	0.210
1.512 Issued or guaranteed by FNMA and FHLMC	5,384,558	2.071	5,384,558		5,384,558	2.071
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,451,159	0.943	2,451,159		2,451,159	0.943
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	4,320,690	1.662	4,320,690		4,320,690	1.662
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,925,498	4.587	11,925,498		11,925,498	4.587
2.2 Unaffiliated non-U.S. securities (including Canada)	1,251,107	0.481	1,251,107		1,251,107	0.481
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,418,436	0.546	1,418,436		1,418,436	0.546
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	10,331,508	3.974	10,331,508		10,331,508	3.974
3.4 Other equity securities:						
3.41 Affiliated	173,749,208	66.830	173,723,157		173,723,157	66.827
3.42 Unaffiliated	338,878	0.130	338,878		338,878	0.130
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	4,106,514	1.580	4,106,514		4,106,514	1.580
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,501,450	2.501	6,501,450		6,501,450	2.501
11. Other invested assets		0.000				0.000
12. Total invested assets	259,987,114	100.000	259,961,063		259,961,063	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,303,560
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	43,029	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		43,029
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	240,075	
	8.2 Totals, Part 3, Column 9		240,075
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,106,514
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,106,514

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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)		

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		231,138,779
2.	Cost of bonds and stocks acquired, Part 3, Column 7		18,618,372
3.	Accrual of discount		15,993
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,732)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	14,137,821	
	4.4. Part 4, Column 11	(44,765)	14,090,324
5.	Total gain (loss) on disposals, Part 4, Column 19		150,337
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,055,759
7.	Deduct amortization of premium		578,896
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)		249,379,150
11.	Deduct total nonadmitted amounts		26,051
12.	Statement value at end of current period (Line 10 minus Line 11)		249,353,099

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	1,926,978	1,949,729	1,927,437	1,902,485
	2. Canada				
	3. Other Countries				
	4. Totals	1,926,978	1,949,729	1,927,437	1,902,485
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	817,442	828,761	850,933	750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,598,075	9,638,989	10,023,580	8,750,000
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	33,701,331	33,690,071	34,567,540	31,013,025
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	16,246,190	16,388,484	16,343,680	16,137,772
	9. Canada				
	10. Other Countries	1,251,104	1,248,752	1,250,945	1,250,000
	11. Totals	17,497,294	17,637,236	17,594,625	17,387,772
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	63,541,120	63,744,786	64,964,115	59,803,282
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	12,088,822	12,088,822	9,107,560	
	21. Canada				
	22. Other Countries				
	23. Totals	12,088,822	12,088,822	9,107,560	
Parent, Subsidiaries and Affiliates	24. Totals	173,749,208	173,749,208	30,880,924	
	25. Total Common Stocks	185,838,030	185,838,030	39,988,484	
	26. Total Stocks	185,838,030	185,838,030	39,988,484	
	27. Total Bonds and Stocks	249,379,150	249,582,816	104,952,599	

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,671,577	1,421,633	206,313	94,263	9,113	XXX	4,402,899	6.7	5,045,520	7.9	4,402,899	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,671,577	1,421,633	206,313	94,263	9,113	XXX	4,402,899	6.7	5,045,520	7.9	4,402,899	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	250,882		566,560			XXX	817,442	1.2	827,143	1.3	817,442	
3.2 NAIC 2						XXX			267,411	0.4		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	250,882		566,560			XXX	817,442	1.2	1,094,554	1.7	817,442	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,009,354	2,652,628	5,436,093	500,000		XXX	9,598,075	14.5	8,269,838	12.9	9,598,075	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,009,354	2,652,628	5,436,093	500,000		XXX	9,598,075	14.5	8,269,838	12.9	9,598,075	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,144,005	7,699,507	19,955,992	1,704,983	946,843	XXX	33,451,330	50.7	32,169,021	50.3	33,451,330	
5.2 NAIC 2		116,797	133,203			XXX	250,000	0.4			250,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,144,005	7,816,304	20,089,195	1,704,983	946,843	XXX	33,701,330	51.0	32,169,021	50.3	33,701,330	

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,046,144	11,782,126	1,312,204			XXX	14,140,474	21.4	13,622,929	21.3	12,113,433	2,027,041
6.2 NAIC 2	501,603	2,126,991	480,999			XXX	3,109,593	4.7	3,736,848	5.8	2,878,491	231,102
6.3 NAIC 3		247,228				XXX	247,228	0.4			247,228	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,547,747	14,156,345	1,793,203			XXX	17,497,295	26.5	17,359,777	27.2	15,239,152	2,258,143
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 8,121,962	23,555,894	27,477,162	2,299,246	955,956		62,410,220	94.5	XXX	XXX	60,383,179	2,027,041
10.2 NAIC 2	(d) 501,603	2,243,788	614,202				3,359,593	5.1	XXX	XXX	3,128,491	231,102
10.3 NAIC 3	(d)	247,228					247,228	0.4	XXX	XXX	247,228	
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 Totals	8,623,565	26,046,910	28,091,364	2,299,246	955,956		(b) 66,017,041	100.0	XXX	XXX	63,758,898	2,258,143
10.8 Line 10.7 as a % of Col. 7	13.1	39.5	42.6	3.5	1.4		100.0	XXX	XXX	XXX	96.6	3.4
11. Total Bonds Prior Year												
11.1 NAIC 1	9,477,919	25,052,543	22,727,752	2,039,809	636,428	XXX	XXX	XXX	59,934,451	93.7	58,852,663	1,081,788
11.2 NAIC 2	501,623	2,260,984	1,241,652			XXX	XXX	XXX	4,004,259	6.3	3,525,972	478,287
11.3 NAIC 3						XXX	XXX	XXX				
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 Totals	9,979,542	27,313,527	23,969,404	2,039,809	636,428	XXX	XXX	XXX	(b) 63,938,710	100.0	62,378,635	1,560,075
11.8 Line 11.7 as a % of Col. 9	15.6	42.7	37.5	3.2	1.0	XXX	XXX	XXX	100.0	XXX	97.6	2.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	8,093,948	21,556,866	27,477,162	2,299,246	955,956		60,383,178	91.5	58,852,663	92.0	60,383,178	XXX
12.2 NAIC 2	501,603	2,243,788	383,100				3,128,491	4.7	3,525,972	5.5	3,128,491	XXX
12.3 NAIC 3		247,228					247,228	0.4			247,228	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 Totals	8,595,551	24,047,882	27,860,262	2,299,246	955,956		63,758,897	96.6	62,378,635	97.6	63,758,897	XXX
12.8 Line 12.7 as a % of Col. 7	13.5	37.7	43.7	3.6	1.5		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	13.0	36.4	42.2	3.5	1.4		96.6	XXX	XXX	XXX	96.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	28,014	1,999,028					2,027,042	3.1	1,081,788	1.7	XXX	2,027,042
13.2 NAIC 2			231,102				231,102	0.4	478,287	0.7	XXX	231,102
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 Totals	28,014	1,999,028	231,102				2,258,144	3.4	1,560,075	2.4	XXX	2,258,144
13.8 Line 13.7 as a % of Col. 7	1.2	88.5	10.2				100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	3.0	0.4				3.4	XXX	XXX	XXX	XXX	3.4

(a) Includes $ 2,258,143 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... , current year $ 1,310,202 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,475,921 ; 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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	2,475,921	998,593				XXX	3,474,514	5.3	3,833,968	6.0	3,474,514	
1.2 Residential Mortgage-Backed Securities	172,059	361,517	186,854	94,263	9,113	XXX	823,806	1.2	1,074,552	1.7	823,806	
1.3 Commercial Mortgage-Backed Securities	23,597	61,523	19,459			XXX	104,579	0.2	137,000	0.2	104,579	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	2,671,577	1,421,633	206,313	94,263	9,113	XXX	4,402,899	6.7	5,045,520	7.9	4,402,899	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	250,882		566,560			XXX	817,442	1.2	1,094,554	1.7	817,442	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	250,882		566,560			XXX	817,442	1.2	1,094,554	1.7	817,442	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,009,354	2,652,628	5,436,093	500,000		XXX	9,598,075	14.5	8,269,838	12.9	9,598,075	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	1,009,354	2,652,628	5,436,093	500,000		XXX	9,598,075	14.5	8,269,838	12.9	9,598,075	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	1,793,862	4,648,429	18,352,732	680,397	773,418	XXX	26,248,838	39.8	19,647,711	30.7	26,248,838	
5.2 Residential Mortgage-Backed Securities	1,349,106	3,110,395	1,736,463	1,024,586	173,425	XXX	7,393,975	11.2	12,348,163	19.3	7,393,975	
5.3 Commercial Mortgage-Backed Securities	1,037	57,480				XXX	58,517	0.1	173,147	0.3	58,517	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	3,144,005	7,816,304	20,089,195	1,704,983	946,843	XXX	33,701,330	51.0	32,169,021	50.3	33,701,330	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	750,896	9,416,049	736,062			XXX	10,903,007	16.5	13,330,344	20.8	9,672,878	1,230,129
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	63,958	3,199,592	1,057,141			XXX	4,320,691	6.5	983,760	1.5	3,320,690	1,000,001
6.4 Other Loan-Backed and Structured Securities	732,893	1,540,704				XXX	2,273,597	3.4	3,045,673	4.8	2,245,583	28,014
6.5 Totals	1,547,747	14,156,345	1,793,203			XXX	17,497,295	26.5	17,359,777	27.2	15,239,151	2,258,144
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	6,280,915	17,715,699	25,091,447	1,180,397	773,418	XXX	51,041,876	77.3	XXX	XXX	49,811,747	1,230,129
10.2 Residential Mortgage-Backed Securities	1,521,165	3,471,912	1,923,317	1,118,849	182,538	XXX	8,217,781	12.4	XXX	XXX	8,217,781	
10.3 Commercial Mortgage-Backed Securities	88,592	3,318,595	1,076,600			XXX	4,483,787	6.8	XXX	XXX	3,483,786	1,000,001
10.4 Other Loan-Backed and Structured Securities	732,893	1,540,704				XXX	2,273,597	3.4	XXX	XXX	2,245,583	28,014
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	8,623,565	26,046,910	28,091,364	2,299,246	955,956		66,017,041	100.0	XXX	XXX	63,758,897	2,258,144
10.7 Line 10.6 as a % of Col. 7	13.1	39.5	42.6	3.5	1.4		100.0	XXX	XXX	XXX	96.6	3.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations	6,877,147	18,924,753	19,993,064	100,851	280,600	XXX	XXX	XXX	46,176,415	72.2	44,699,674	1,476,741
11.2 Residential Mortgage-Backed Securities	2,049,562	5,560,522	3,517,845	1,938,958	355,828	XXX	XXX	XXX	13,422,715	21.0	13,422,715	
11.3 Commercial Mortgage-Backed Securities	252,459	832,859	208,589			XXX	XXX	XXX	1,293,907	2.0	1,293,907	
11.4 Other Loan-Backed and Structured Securities	800,374	1,995,393	249,906			XXX	XXX	XXX	3,045,673	4.8	2,962,339	83,334
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	9,979,542	27,313,527	23,969,404	2,039,809	636,428	XXX	XXX	XXX	63,938,710	100.0	62,378,635	1,560,075
11.7 Line 11.6 as a % of Col. 9	15.6	42.7	37.5	3.2	1.0	XXX	XXX	XXX	100.0	XXX	97.6	2.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	6,280,915	16,716,671	24,860,345	1,180,397	773,418	XXX	49,811,746	75.5	44,699,674	69.9	49,811,746	XXX
12.2 Residential Mortgage-Backed Securities	1,521,165	3,471,912	1,923,317	1,118,849	182,538	XXX	8,217,781	12.4	13,422,715	21.0	8,217,781	XXX
12.3 Commercial Mortgage-Backed Securities	88,592	2,318,595	1,076,600			XXX	3,483,787	5.3	1,293,907	2.0	3,483,787	XXX
12.4 Other Loan-Backed and Structured Securities	704,879	1,540,704				XXX	2,245,583	3.4	2,962,339	4.6	2,245,583	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 Totals	8,595,551	24,047,882	27,860,262	2,299,246	955,956		63,758,897	96.6	62,378,635	97.6	63,758,897	XXX
12.7 Line 12.6 as a % of Col. 7	13.5	37.7	43.7	3.6	1.5		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	13.0	36.4	42.2	3.5	1.4		96.6	XXX	XXX	XXX	96.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		999,028	231,102			XXX	1,230,130	1.9	1,476,741	2.3	XXX	1,230,130
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities		1,000,000				XXX	1,000,000	1.5			XXX	1,000,000
13.4 Other Loan-Backed and Structured Securities	28,014					XXX	28,014	0.0	83,334	0.1	XXX	28,014
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	28,014	1,999,028	231,102				2,258,144	3.4	1,560,075	2.4	XXX	2,258,144
13.7 Line 13.6 as a % of Col. 7	1.2	88.5	10.2				100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	3.0	0.4				3.4	XXX	XXX	XXX	XXX	3.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	486,514	486,514			
2. Cost of short-term investments acquired	35,913,309	35,907,059		6,250	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	34,923,596	34,917,346		6,250	
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)	1,476,227	1,476,227			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,476,227	1,476,227			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	2,099,945	2,099,945	
2.	Cost of cash equivalents acquired	999,657	999,657	
3.	Accrual of discount	91	91	
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals	(1)	(1)	
6.	Deduct consideration received on disposals	2,099,998	2,099,998	
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)	999,694	999,694	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)	999,694	999,694	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE SITE		BUCYRUS	OH	07/08/1967		491,317		273,883	273,883	41,910			(41,910)			7,418
98.7 ACRES OF LAND		BUCYRUS	OH	07/08/1967		146,474		146,474	146,474							
HOME OFFICE BUILDING		BUCYRUS	OH	05/01/1969		5,747,325		2,674,847	2,674,847	152,768			(152,768)			43,345
NEW ENGLAND REGIONAL OFFICE BUILDING		SACO	ME	12/21/2011	09/19/2013	1,150,874		840,407	840,407	44,858			(44,858)			31,260
NEW ENGLAND REGIONAL OFFICE 6.69 ACRES OF LAND		SACO	ME	12/21/2011	09/19/2013	171,443		170,903	170,903	539			(539)			3,491
0299999. Property occupied by the reporting entity - Administrative						7,707,433		4,106,514	4,106,514	240,075			(240,075)			85,514
0399999. Total Property occupied by the reporting entity						7,707,433		4,106,514	4,106,514	240,075			(240,075)			85,514
0699999 - Totals						7,707,433		4,106,514	4,106,514	240,075			(240,075)			85,514

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
Land	Bucyrus	OH	03/28/2016	Grau Electric Ltd.	15,807		13,436	
Building	Bucyrus	OH	06/07/2016	Seacoast Flooring	3,000		2,925	
Land	Saco	ME	06/17/2016	H. McCarthy	7,500		7,000	
Building	Saco	ME	07/06/2016	Simply Flooring Ltd.	2,538		2,475	
Building	Saco	ME	07/08/2016	Stan Eusey	2,260		2,203	
Building	Bucyrus	OH	07/14/2016	Seacoast Flooring	3,038		2,962	
Land	Saco	ME	07/21/2016	Energize Me, Inc.	1,850		1,811	
Building	Bucyrus	OH	08/15/2016	Standard Plumbing & Heating	7,036		6,450	
0199999. Acquired by Purchase					43,029		39,262	
0399999 - Totals					43,029		39,262	

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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
912828-K2-5	UNITED STATES TREASURY NOTE	SD			1	996,761	99.7070	997,070	1,000,000	998,593		1,085			0.750	0.860	AO	1,607	7,500	04/21/2015	04/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						996,761	XXX	997,070	1,000,000	998,593		1,085			XXX	XXX	XXX	1,607	7,500	XXX	XXX
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449			4	1FE	181,111	106.5530	185,503	174,093	180,622		(1,195)			4.000	3.160	MON	580	6,964	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245			4	1FE	220,567	106.5530	234,985	220,532	220,532					4.000	3.970	MON	735	8,821	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523			4	1FE	144,158	106.5530	147,653	138,572	144,005		(1,549)			4.000	3.050	MON	462	5,543	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM			4	1FE	64,328	105.2470	65,603	62,331	64,046		(322)			4.000	3.160	MON	208	2,493	03/23/2010	04/20/2033
38373V-7A-2	GOVERNMENT NATIONAL MORTGAGE A 02 75 LA			4	1FE	24,255	103.5540	24,297	23,463	23,690		(262)			4.500	3.250	MON	88	1,056	04/13/2010	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK			4	1FE	11,845	104.1080	12,001	11,528	11,735		(182)			4.500	3.200	MON	43	519	03/24/2010	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ			4	1FE	31,282	105.3320	31,597	29,997	31,282		(344)			4.000	2.470	MON	100	1,200	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			4	1FE	36,092	107.0480	37,346	34,887	36,092		(293)			4.500	3.410	MON	131	1,570	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE			4	1FE	111,802	102.0540	108,991	106,798	111,802		(1,977)			3.500	1.750	MON	312	3,738	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						825,440	XXX	847,976	802,201	823,806		(6,124)			XXX	XXX	XXX	2,659	31,904	XXX	XXX
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C			4	1FE	105,236	104.3860	104,683	100,284	104,579		(1,286)			4.336	2.710	MON	362	4,356	01/24/2014	03/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						105,236	XXX	104,683	100,284	104,579		(1,286)			XXX	XXX	XXX	362	4,356	XXX	XXX
0599999. Total - U.S. Government Bonds						1,927,437	XXX	1,949,729	1,902,485	1,926,978		(6,325)			XXX	XXX	XXX	4,628	43,760	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
70914P-VU-3	PENNSYLVANIA ST			2	1FE	292,705	113.4710	283,678	250,000	282,825		(3,871)			5.000	3.010	JD	556	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST			2	1FE	293,823	116.0000	290,000	250,000	283,734		(4,122)			5.000	2.920	AO	3,125	12,500	06/20/2014	10/01/2029
93974D-NK-0	WASHINGTON ST			2	1FE	195,660	102.0570	188,805	185,000	185,654		(1,265)			5.000	4.270	JJ	4,625	9,250	07/31/2007	07/01/2020
93974D-NP-9	WASHINGTON ST			2	1FE	68,745	101.9660	66,278	65,000	65,229		(444)			5.000	4.270	JJ	1,625	3,250	07/31/2007	07/01/2020
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						850,933	XXX	828,761	750,000	817,442		(9,702)			XXX	XXX	XXX	9,931	37,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						850,933	XXX	828,761	750,000	817,442		(9,702)			XXX	XXX	XXX	9,931	37,500	XXX	XXX
003554-XT-4	ABINGTON PA SCH DIST			2	1FE	264,550	101.0490	252,623	250,000	250,459		(1,798)			5.000	4.250	AO	3,125	12,500	09/17/2007	10/01/2024
011415-QT-6	ALAMO TX CMNTY CLG DIST			2	1FE	275,313	104.2980	260,745	250,000	273,943		(1,369)			4.000	2.670	FA	5,250		05/25/2016	02/15/2034
035519-TD-9	ANN ARBOR MI SCH DIST			2	1FE	305,038	115.0340	287,585	250,000	281,154		(5,398)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
088095-D8-4	BEVERLY MA			2	1FE	281,365	109.9750	274,938	250,000	260,721		(3,288)			5.000	3.500	JJ	5,764	12,500	01/14/2010	01/15/2021
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1FE	306,535	118.2030	295,508	250,000	295,414		(5,106)			5.000	2.470	JD	556	12,500	10/08/2014	12/15/2026
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1FE	296,633	117.1670	292,918	250,000	289,697		(4,297)			5.000	2.800	FA	4,722	12,500	05/12/2015	02/15/2028
238595-KF-8	DAVIDSON CNTY NC			2	1FE	261,948	101.7270	254,318	250,000	250,611		(1,424)			5.000	4.400	JD	1,042	12,500	06/12/2007	06/01/2019
249174-TS-2	DENVER CITY & CNTY CO SCH DIST			2	1FE	299,345	118.1540	295,385	250,000	290,155		(4,486)			5.000	2.730	JD	1,042	12,500	11/06/2014	12/01/2026
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			2	1FE	286,620	104.6090	261,523	250,000	256,158		(5,320)			5.250	3.000	FA	4,958	13,125	10/22/2010	02/15/2024
346766-RQ-3	FORT BEND CNTY TX			2	1FE	301,603	117.5160	293,790	250,000	293,874		(4,764)			5.000	2.600	MS	4,167	12,500	04/15/2015	03/01/2027
355694-3S-7	FREDERICK CNTY MD			2	1FE	21,479	108.7190	21,744	20,000	20,550		(164)			5.000	4.040	FA	417	1,000	09/21/2010	02/01/2022
355694-4C-1	FREDERICK CNTY MD			2	1FE	247,006	109.3860	251,588	230,000	236,326		(1,890)			5.000	4.040	FA	4,792	11,500	09/21/2010	02/01/2022
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			2	1FE	308,013	120.4960	301,240	250,000	296,599		(5,285)			5.000	2.400	JD	1,042	12,500	10/10/2014	12/01/2026
414018-5F-4	HARRIS CNTY TX FLOOD CONTROL D			2	1FE	296,790	115.7650	289,413	250,000	286,373		(4,132)			5.000	2.890	AO	3,125	12,500	05/21/2014	10/01/2029
421110-U3-9	HAYS TX CONSOL INDEP SCH DIST			2	1FE	302,825	116.7030	291,758	250,000	291,246		(5,238)			5.000	2.460	FA	4,722	12,500	09/30/2014	02/15/2026
473640-FP-0	JEFFERSON CNTY WA SCH DIST #50				1FE	261,980	102.6520	256,630	250,000	257,337		(4,643)			4.000	0.780	JD	833	5,000	05/04/2016	12/01/2017
498260-GJ-1	KITTITAS CNTY WA SCH DIST #401			2	1FE	269,110	101.6050	254,013	250,000	250,948		(2,216)			5.000	4.070	JD	1,042	12,500	04/16/2007	12/01/2018
516840-WK-7	LAREDO TX INDEP SCH DIST			2	1FE	292,353	116.0580	290,145	250,000	283,138		(3,833)			5.000	3.030	FA	5,208	12,500	06/18/2014	08/01/2029
590760-ML-5	MESQUITE TX INDEP SCH DIST			2	1FE	293,315	108.3820	270,955	250,000	291,659		(1,656)			4.000	2.080	FA	4,250		06/30/2016	08/15/2029
613681-U8-6	MONTGOMERY CNTY TX			2	1FE	298,785	116.8260	292,065	250,000	288,123		(4,771)			5.000	2.640	MS	4,167	12,500	09/17/2014	03/01/2027
652233-GA-9	NEWPORT NEWS VA			2	1FE	309,655	113.8290	284,573	250,000	282,536		(6,577)			5.000	2.060	MS	4,167	12,500	09/12/2012	09/01/2022
655867-QC-6	NORFOLK VA			2	1FE	297,808	112.8890	282,223	250,000	274,508		(5,394)			5.000	2.550	AO	3,125	12,500	06/13/2012	10/01/2024
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			2	1FE	293,400	114.2400	285,600	250,000	273,109		(4,615)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
682745-3F-9	ONONDAGA CNTY NY				1FE	292,750	105.2420	263,104	250,000	262,053		(8,903)			5.000	1.330	MN	2,083	12,500	06/13/2013	05/01/2018
702333-Z6-5	PASADENA TX INDEP SCH DIST				1FE	250,000	100.0000	250,000	250,000	250,000					0.660	0.660	MON	136	429	09/06/2016	02/01/2035
707546-RD-1	PENN MANOR PA SCH DIST			2	1FE	265,147	105.0180	262,544	250,000	262,404		(1,720)			4.000	3.140	JD	833	10,000	05/07/2015	06/01/2027
720526-XQ-0	PIERCE CNTY WA SCH DIST #320 S			2	1FE	283,480	105.4600	263,650	250,000	281,951		(1,529)			4.000	2.470	JD	833	4,250	06/09/2016	12/01/2031
734260-U4-2	PORT HOUSTON TX AUTH				1FE	268,822	106.0830	265,207	250,000	254,346		(2,354)			5.000	3.960	AO	3,125	12,500	01/14/2010	10/01/2018
763261-Q2-3	RICHARDSON TX INDEP SCH DIST			2	1FE	309,440	115.8070	289,517	250,000	306,596		(2,845)			5.000	1.970	FA	5,556		06/23/2016	02/15/2030

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
76541V-KZ-9	RICHMOND VA			2	1FE	297,020	113.4480	283,620	250,000	276,651		(4,736)			5.000	2.770	MS	4,167	12,500	06/15/2012	03/01/2026
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1FE	245,987	95.4490	238,622	250,000	250,000		4,013			0.000	3.300	FA			01/20/2016	08/01/2042
774285-S6-8	ROCKWALL TX INDEP SCH DIST			2	1FE	278,607	110.3280	275,820	250,000	263,078		(3,335)			5.000	3.450	FA	4,722	12,500	12/08/2011	02/15/2029
817207-RP-0	SENECA VLY PA SCH DIST			2	1FE	265,810	105.8690	264,672	250,000	263,518		(1,425)			4.000	3.240	MS	3,333	10,000	04/14/2015	03/01/2029
833124-QM-5	SNOHOMISH CNTY WA SCH DIST #4L			2	1FE	287,737	107.0390	267,597	250,000	286,018		(1,719)			4.000	2.290	JD	833	4,194	06/17/2016	12/01/2031
933420-BX-8	WALTON CNTY GA SCH DIST	SD			1FE	301,907	108.9220	272,304	250,000	269,243		(7,196)			5.000	1.930	FA	5,208	12,500	03/28/2012	08/01/2019
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1FE	305,404	120.4210	301,052	250,000	297,579		(4,996)			5.000	2.490	JD	555	12,500	05/06/2015	06/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,023,580	XXX	9,638,989	8,750,000	9,598,075		(124,409)			XXX	XXX	XXX	105,705	346,998	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						10,023,580	XXX	9,638,989	8,750,000	9,598,075		(124,409)			XXX	XXX	XXX	105,705	346,998	XXX	XXX
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1FE	282,213	103.5630	258,908	250,000	281,335		(878)			4.000	2.560	JD	833	2,306	08/17/2016	12/01/2033
04048R-GQ-3	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	299,503	115.6440	289,110	250,000	278,538		(4,744)			5.000	2.740	JJ	6,250	12,500	05/03/2012	07/01/2024
050589-KW-9	AUBURN UNIV AL GEN FEE REVENUE			2	1FE	290,515	115.6180	289,045	250,000	281,600		(3,739)			5.000	3.080	JD	1,042	12,500	07/01/2014	06/01/2030
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV			2	1FE	290,430	116.0500	290,125	250,000	285,130		(3,380)			5.000	3.170	MN	1,597	12,500	05/13/2015	11/15/2028
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			2	1FE	308,815	117.0250	292,563	250,000	284,883		(5,504)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			2	1FE	129,915	100.1380	130,584	130,404	129,937		134			2.900	2.970	MON	315	3,782	04/24/2013	02/01/2042
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA			2	1FE	299,930	117.2820	293,207	250,000	295,132		(4,467)			5.000	2.690	MN	2,083	12,500	12/01/2015	11/01/2031
161036-HH-4	CHARLOTTE NC ARPT REVENUE			2	1FE	255,143	110.5680	276,420	250,000	252,042		(519)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL			2	1FE	455,956	109.2240	436,896	400,000	455,562		(394)			5.000	3.210	JJ	1,444		11/04/2016	01/01/2031
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL			2	1FE	562,405	107.9420	539,710	500,000	561,967		(438)			5.000	3.390	JJ	1,806		11/04/2016	01/01/2034
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL			2	1FE	279,133	106.9110	267,278	250,000	278,928		(204)			5.000	3.490	JJ	903		11/04/2016	01/01/2037
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL			2	1FE	323,650	112.3270	308,899	275,000	323,303		(347)			5.000	2.780	JJ	993		11/04/2016	01/01/2030
167736-ZX-8	CHICAGO IL WTR REVENUE				1FE	308,743	111.2050	278,013	250,000	284,594		(5,455)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
196711-NV-3	COLORADO ST COPS				1FE	302,338	112.5290	281,323	250,000	278,281		(5,440)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
20281P-JN-3	CMWLTH FING AUTH PA			2	1FE	278,300	110.3170	275,793	250,000	274,251		(2,421)			5.000	3.650	JD	1,042	12,500	04/10/2015	06/01/2032
20774U-WR-2	CONNECTICUT ST HLTH & EDUCTNL				1FE	262,198	101.8960	254,740	250,000	255,267		(6,931)			5.000	0.770	JJ	6,250	6,250	04/28/2016	07/01/2017
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1FE	301,950	117.6510	294,128	250,000	291,446		(4,826)			5.000	2.600	MS	4,167	12,500	10/02/2014	09/01/2026
20775B-4Q-6	CONNECTICUT ST HSG FIN AUTH HS			2	1FE	250,000	97.5350	243,838	250,000	250,000					3.000	3.000	MN	958	7,500	10/16/2014	11/15/2024
235036-SJ-0	DALLAS-FORT WORTH TX INTERNATI			2	1FE	305,085	111.5970	278,993	250,000	277,658		(6,878)			5.000	1.980	MN	2,083	12,500	11/16/2012	11/01/2021
254845-HJ-2	DIST OF COLUMBIA WTR & SWR AUT			2	1FE	293,758	115.5520	288,880	250,000	275,809		(4,051)			5.000	3.020	AO	3,125	12,500	04/23/2012	10/01/2028
30382L-DQ-8	FAIRFAX CNTY VA ECON DEV AUTHF			2	1FE	289,093	115.8560	289,640	250,000	280,648		(3,434)			5.000	3.200	AO	3,125	12,500	06/13/2014	10/01/2030
3135G0-RT-2	FANNIE MAE				1FE	248,790	99.9440	249,860	250,000	249,581		428			0.875	1.040	JD	67	2,188	02/23/2015	12/20/2017
3135G0-ZB-2	FANNIE MAE				1FE	250,331	100.0380	250,095	250,000	250,048		(159)			0.750	0.680	AO	370	1,875	03/19/2015	04/20/2017
3137EA-DN-6	FREDDIE MAC				1FE	24,832	99.7950	24,949	25,000	24,965		34			0.750	0.880	JJ	88	188	01/15/2013	01/12/2018
3137EA-DN-6	FREDDIE MAC	SD			1FE	223,487	99.7950	224,541	225,000	224,682		306			0.750	0.880	JJ	792	1,688	01/15/2013	01/12/2018
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1FE	293,833	113.1070	282,768	250,000	274,858		(4,242)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
362848-PV-9	GAINESVILLE FL UTILITIES SYS R			4	1FE	250,000	100.0000	250,000	250,000	250,000					0.660	0.660	MON		268	10/03/2016	10/01/2038
396290-CQ-9	GREENVILLE NC COMB ENTERPRISE			2	1FE	310,635	117.1970	292,993	250,000	307,573		(3,062)			5.000	2.230	AO	3,125	3,715	05/26/2016	04/01/2031
414005-QD-3	HARRIS CNTY TX			2	1FE	295,673	113.2370	283,093	250,000	283,570		(5,509)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
45129W-JC-5	IDAHO ST HSG & FIN ASSN			2	1FE	301,263	107.7590	269,398	250,000	270,266		(7,743)			5.000	1.720	JJ	5,764	12,500	11/16/2012	07/15/2021
455057-WA-3	INDIANA ST FIN AUTH REVENUE			2	1FE	302,565	107.5560	268,890	250,000	268,202		(8,547)			5.000	1.430	FA	5,208	12,500	11/16/2012	02/01/2023
455114-HA-9	INDIANA ST UNIV			2	1FE	306,345	112.9980	282,495	250,000	283,320		(5,908)			5.000	2.290	AO	3,125	12,500	12/06/2012	04/01/2023
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1FE	271,003	105.8260	264,565	250,000	269,127		(1,876)			4.000	2.920	JJ	5,000	3,917	01/28/2016	01/01/2032
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			2	1FE	296,080	113.4850	283,713	250,000	280,884		(4,259)			5.000	2.900	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME			2	1FE	280,683	111.1400	277,850	250,000	264,363		(3,815)			5.000	3.250	JJ	6,250	12,500	06/19/2012	07/01/2029
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	280,768	112.5420	281,355	250,000	266,450		(3,045)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R			2	1FE	284,573	110.4420	276,105	250,000	263,535		(3,737)			5.000	3.290	MN	1,597	12,500	10/22/2010	05/15/2021
56041M-NM-2	MAINE ST GOVTL FACS AUTH				1FE	294,135	106.1610	265,403	250,000	264,961		(8,375)			5.000	1.520	AO	3,125	12,500	05/30/2013	10/01/2018
57390E-EY-9	MARTIN CNTY FL UTILITIES SYS R			2	1FE	873,485	117.0980	831,396	710,000	871,673		(1,812)			5.000	2.370	AO	4,339		11/04/2016	10/01/2029
57390E-EZ-6	MARTIN CNTY FL UTILITIES SYS R			2	1FE	519,507	116.6140	495,610	425,000	518,464		(1,044)			5.000	2.450	AO	2,597		11/04/2016	10/01/2030
575579-RS-8	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	5,330	105.6890	5,284	5,000	5,051		(32)			5.000	4.280	JJ	125	250	08/02/2006	07/01/2020
575579-SL-2	MASSACHUSETTS ST BAY TRANSPRTN			2	1FE	261,185	105.6890	258,938	245,000	247,519		(1,592)			5.000	4.280	JJ	6,125	12,250	08/02/2006	07/01/2020
57563C-AA-0	MASSACHUSETTS ST DEPT OF TRANS			4	1FE	250,000	100.0000	250,000	250,000	250,000					0.650	0.650	JJ	709		09/30/2016	01/01/2029
575896-NX-9	MASSACHUSETTS ST PORT AUTH			2	1FE	287,413	115.9320	289,830	250,000	279,259		(3,396)			5.000	3.230	JJ	6,250	12,500	07/10/2014	07/01/2029
591745-S9-6	MET ATLANTA GA RAPID TRANSIT A			2	1FE	290,680	116.8720	292,180	250,000	280,426		(4,191)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON			2	1FE	284,128	112.7880	281,970	250,000	267,063		(3,571)			5.000	3.310	MN	1,597	12,500	11/18/2011	05/15/2026
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			2	1FE	307,563	114.8560	287,140	250,000	283,417		(5,822)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026

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
592646-6H-1	MET WASHINGTON DC ARPTS AUTH A				1FE	225,656	108.1460	216,292	200,000	221,010		(4,646)			5.000	1.110	AO	2,500	5,000	05/13/2016	10/01/2019
594612-DE-0	MICHIGAN ST				1FE	304,018	115.1090	287,773	250,000	301,000		(3,017)			5.000	1.540	MS	4,826		07/14/2016	03/15/2023
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH			2	1FE	293,125	110.4440	276,110	250,000	265,997		(4,760)			5.000	2.870	MS	4,167	12,500	10/27/2010	03/01/2022
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1FE	198,301	100.3070	198,909	198,301	198,301					2.875	2.870	MON	475	5,701	10/15/2014	11/01/2044
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB				2FE	250,000	104.7980	261,995	250,000	250,000					4.370	4.370	MS	3,642	10,925	09/01/2010	03/01/2024
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1FE	177,306	102.8120	169,640	165,000	173,609		(2,630)			4.000	2.350	JJ	3,300	6,600	05/31/2013	01/01/2031
631060-AQ-3	NARRAGANSETT BAY RI COMMISSION				1FE	200,000	100.0000	200,000	200,000	200,000					0.650	0.650	MON		220	10/03/2016	09/01/2034
631663-KF-7	NASSAU CNTY NY INTERIM FIN AUT				1FE	250,000	100.0000	250,000	250,000	250,000					0.650	0.650	MON	139	413	09/28/2016	11/15/2025
64971Q-3D-3	NEW YORK CITY NY TRANSITIONALF			2	1FE	288,710	116.9670	292,418	250,000	278,336		(4,003)			5.000	3.020	MN	2,083	12,500	04/30/2014	11/01/2027
64972F-K6-2	NEW YORK CITY NY MUNI WTR FIN				1FE	250,000	100.0000	250,000	250,000	250,000					0.660	0.660	MON	136	422	09/29/2016	06/15/2041
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1FE	250,000	101.1930	252,983	250,000	250,000					3.150	3.150	AO	1,969	7,875	10/09/2014	10/01/2024
650035-2A-5	NEW YORK ST URBAN DEV CORP REV	SD		2	1FE	64,309	103.5960	62,158	60,000	60,495		(498)			5.000	4.110	JD	133	3,000	01/10/2008	12/15/2027
650035-Y6-9	NEW YORK ST URBAN DEV CORP REV	SD		2	1FE	203,644	103.7440	197,114	190,000	191,566		(1,576)			5.000	4.110	JD	422	9,500	01/10/2008	12/15/2027
658308-AD-3	NORTH CAROLINA ST TURNPIKE AUT	SD		1	1FE	250,000	109.1430	272,860	250,000	250,000					4.450	4.450	JJ	5,563	11,125	10/15/2010	01/01/2023
65901M-EJ-9	NORTH DAKOTA ST WTR COMMISSION			2	1FE	207,170	102.0620	204,124	200,000	200,440		(851)			5.000	4.550	JJ	5,000	10,000	06/15/2007	07/01/2022
66285W-RW-8	N TX TOLLWAY AUTH REVENUE				1FE	266,730	103.7550	259,390	250,000	260,590		(6,140)			5.000	0.740	JJ	7,292		05/05/2016	01/01/2018
679088-BC-7	OKLAHOMA ST CAPITAL IMPT AUTHS			2	1FE	280,850	116.3990	290,998	250,000	273,665		(2,709)			5.000	3.550	JJ	6,250	12,500	03/27/2014	07/01/2030
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	303,983	118.7000	296,752	250,000	295,187		(5,143)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1FE	302,915	117.8060	294,515	250,000	294,890		(4,827)			5.000	2.570	AO	3,125	12,500	04/07/2015	10/01/2028
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF			2	1FE	262,537	103.6830	254,023	245,000	260,936		(1,945)			3.500	1.890	AO	2,144	1,676	06/22/2016	10/01/2046
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	289,720	112.8990	282,248	250,000	286,120		(3,466)			5.000	3.130	JD	1,042	11,944	12/02/2015	12/01/2031
734064-HT-8	PORT EVERETT WA REVENUE				1FE	278,412	108.9430	261,463	240,000	276,541		(1,871)			4.000	1.660	JD	800	2,800	07/13/2016	12/01/2023
762232-AR-7	RHODE ISLAND ST COMMERCE CORP			2	1FE	595,615	114.5880	572,945	500,000	594,473		(1,142)			5.000	2.710	JD	4,514		11/08/2016	06/15/2031
762322-AP-0	RHODE ISLAND ST TURNPIKE & BRI			2	1FE	300,530	115.6360	289,090	250,000	296,565		(3,965)			5.000	2.700	AO	3,125	8,229	01/29/2016	10/01/2029
79575D-B4-1	SALT RIVER AZ PROJ AGRIC IMPT			2	1FE	279,147	106.4100	266,025	250,000	259,537		(4,558)			5.000	3.020	JJ	6,250	12,500	06/14/2012	01/01/2032
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			2	1FE	289,770	114.7120	286,780	250,000	280,507		(3,801)			5.000	3.060	FA	5,208	12,500	06/04/2014	02/01/2029
79642B-E6-6	SAN ANTONIO TX WTR REVENUE			4	1FE	250,000	100.0280	250,070	250,000	250,000					1.060	1.060	MON		1,895	04/09/2014	05/01/2044
812728-UH-4	SEATTLE WA WTR SYS REVENUE			2	1FE	114,222	100.3430	110,377	110,000	110,045		(526)			5.000	4.500	FA	2,292	5,500	06/13/2007	02/01/2021
812728-UU-5	SEATTLE WA WTR SYS REVENUE			2	1FE	145,374	100.3370	140,472	140,000	140,057		(670)			5.000	4.500	FA	2,917	7,000	06/13/2007	02/01/2021
880558-HN-4	TENNESSEE ST SCH BOND AUTH			2	1FE	303,210	119.3210	298,303	250,000	295,776		(4,541)			5.000	2.660	MN	2,083	12,500	04/09/2015	11/01/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1FE	287,042	114.1960	285,490	250,000	278,561		(3,471)			5.000	3.210	MS	3,681	12,500	06/05/2014	03/15/2030
89602N-ZF-4	TRIBOROUGH NY BRIDGE & TUNNEL			2	1FE	309,910	115.9470	289,870	250,000	286,127		(5,674)			5.000	2.350	MN	1,597	12,500	08/03/2012	11/15/2024
914072-UK-7	UNIV OF ARKANSAS AR UNIV REVEN			2	1FE	286,480	114.9240	287,310	250,000	278,739		(3,164)			5.000	3.320	MN	2,083	12,500	06/20/2014	11/01/2030
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA			2	1FE	304,014	118.8520	297,130	250,000	296,206		(4,588)			5.000	2.640	MN	2,083	12,500	04/08/2015	11/01/2029
914455-MA-5	UNIV OF MICHIGAN MI				1FE	150,000	100.0000	150,000	150,000	150,000					0.610	0.610	MON		152	10/04/2016	12/01/2029
914641-X9-1	UNIV OF NEBRASKA NE			2	1FE	301,692	114.7730	286,932	250,000	279,885		(4,984)			5.000	2.650	JJ	6,250	12,500	05/17/2012	07/01/2026
914719-TJ-8	UNIV OF NORTH CAROLINA NC AT G			2	1FE	284,602	114.9640	287,410	250,000	276,673		(3,203)			5.000	3.330	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			2	1FE	296,670	114.0420	285,104	250,000	276,591		(4,601)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
915183-TQ-0	UNIV OF UTAH UT REVENUES			2	1FE	289,344	114.7890	286,972	250,000	279,667		(4,019)			5.000	3.000	FA	5,208	12,500	06/13/2014	08/01/2028
915200-XL-8	UNIV OF VERMONT & ST AGRIC CLG			2	1FE	312,977	114.9910	287,476	250,000	310,609		(2,368)			5.000	2.220	AO	3,125	2,187	06/22/2016	10/01/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	299,927	117.0730	292,682	250,000	287,725		(4,782)			5.000	2.640	FA	5,208	12,500	05/16/2014	02/01/2027
928077-JE-7	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	293,797	114.2260	285,564	250,000	293,313		(485)			5.000	2.890	JJ	1,528		11/09/2016	07/01/2030
928077-JF-4	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	291,057	113.2650	283,162	250,000	290,606		(452)			5.000	3.010	JJ	1,528		11/09/2016	07/01/2031
928077-JG-2	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	578,944	112.7370	563,684	500,000	578,080		(864)			5.000	3.080	JJ	3,057		11/09/2016	07/01/2032
928077-JH-0	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	288,124	112.2630	280,657	250,000	287,708		(415)			5.000	3.140	JJ	1,529		11/09/2016	07/01/2033
92818H-AH-4	VIRGINIA ST PUBLIC SCH AUTH SC			4	1FE	303,250	115.9380	289,844	250,000	289,438		(6,612)			5.000	1.990	FA	5,209	12,500	11/04/2014	08/01/2022
95639R-EV-7	WEST VIRGINIA ST HGR EDU POLIC			2	1FE	280,554	111.8910	279,727	250,000	267,700		(3,020)			5.000	3.510	AO	3,125	12,500	06/13/2012	04/01/2028
958697-HS-6	WSTRN MN MUNI PWR AGY				1FE	277,594	100.0120	250,029	250,000	250,000		(4,890)			5.000	2.990	JJ	6,250	12,500	11/17/2010	01/01/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						27,074,592	XXX	26,293,384	23,788,705	26,248,839		(269,762)			XXX	XXX	XXX	270,597	747,091	XXX	XXX
3128LX-C3-2	FEDERAL HOME LN MTG CORP #G01890			4	1FE	78,052	107.7620	80,285	74,502	78,052		(963)			4.500	2.500	MON	279	3,353	06/08/2011	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488			4	1FE	321,854	102.8990	323,996	314,867	321,854		(1,389)			3.500	3.070	MON	918	11,020	04/03/2012	04/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016			4	1FE	14,430	102.2230	14,470	14,156	14,214		(57)			5.000	4.460	MON	59	708	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323			4	1FE	44,215	104.7240	44,982	42,953	44,012		(592)			4.500	3.350	MON	161	1,933	09/08/2009	09/01/2024
31294K-YB-5	FEDERAL HOME LN MTG CORP #E01606			4	1FE	23,008	101.5380	22,995	22,647	22,694		(66)			4.500	4.100	MON	85	1,019	03/25/2004	04/01/2019
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104			4	1FE	323,590	102.8990	325,743	316,566	323,590		(824)			3.500	3.080	MON	923	11,080	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219			4	1FE	332,771	102.8990	334,986	325,548	332,771		(1,385)			3.500	3.060	MON	950	11,394	04/03/2012	04/01/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697			4	1FE	202,166	102.7430	199,964	194,624	201,757		(1,279)			3.500	2.820	MON	568	6,812	12/02/2014	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876			4	1FE	423,022	102.7340	413,709	402,699	421,635		(3,139)			3.500	2.640	MON	1,175	14,094	01/09/2015	01/01/2045
3136A7-GW-6	FANNIE MAE 12 67 KA			4	1FE	187,985	102.1430	182,328	178,502	186,300		(2,147)			3.500	2.160	MON	521	6,248	10/29/2014	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF			4	1FE	157,891	100.9480	159,189	157,694	157,891		(973)			1.156	1.090	MON	30	1,381	07/15/2015	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG			4	1FE	171,080	101.4720	170,091	167,623	169,984		(993)			3.000	2.430	MON	419	5,029	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV			4	1FE	213,702	101.2200	209,153	206,632	212,429		(1,128)			3.000	2.380	MON	517	6,199	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1FE	174,721	101.7340	173,707	170,746	173,877		(1,115)			3.000	2.370	MON	427	5,122	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN			4	1FE	172,239	103.7220	171,521	165,366	171,384		(1,911)			3.500	2.490	MON	482	5,788	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ			4	1FE	179,883	102.2610	178,080	174,142	178,692		(1,734)			3.000	2.090	MON	435	5,224	11/14/2014	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614			4	1FE	22,362	102.1510	22,427	21,954	22,020		(102)			5.000	4.400	MON	91	1,098	09/02/2004	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744			4	1FE	29,095	102.8690	30,328	29,482	29,297		116			4.500	4.750	MON	111	1,327	09/12/2005	04/01/2020
3137BC-R6-7	FREDDIE MAC 4374 CE			4	1FE	175,734	104.1470	175,114	168,142	174,629		(2,028)			3.500	2.390	MON	490	5,885	09/26/2014	12/15/2043
3137BD-ZX-7	FREDDIE MAC 4387 KG			4	1FE	67,854	101.1770	65,016	64,259	65,975		(3,846)			4.000	0.440	MON	214	2,570	09/25/2014	02/15/2039
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180			4	1FE	836,189	105.6570	823,051	778,983	830,215		(10,889)			4.000	2.540	MON	2,597	31,159	12/17/2014	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956			4	1FE	551,236	102.9250	545,621	530,114	550,165		(3,165)			3.500	2.860	MON	1,546	18,554	08/10/2015	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820			4	1FE	351,399	99.5020	332,112	333,772	345,471		(3,799)			3.000	2.210	MON	834	10,013	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795			4	1FE	383,210	99.5530	370,555	372,218	381,237		(1,988)			3.000	2.620	MON	931	11,167	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676			4	1FE	997,340	99.6430	958,444	961,871	991,940		(5,872)			3.000	2.450	MON	2,405	28,856	02/28/2013	02/01/2043
31393C-5R-0	FANNIE MAE 03 66 MB			4	1FE	4,839	100.7620	4,766	4,730	4,744		(51)			3.500	2.300	MON	14	166	04/01/2010	05/25/2023
31393R-TE-0	FREDDIE MAC 2631 DA			4	1FE	22,374	104.1570	23,509	22,571	22,378		59			3.625	3.870	MON	68	818	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF			4	1FE	164,989	100.3760	164,327	163,710	164,989		(294)			1.217	1.020	MON	84	1,489	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB			4	1FE	26,795	104.1550	27,261	26,173	26,612		(282)			4.000	3.100	MON	87	1,047	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP			4	1FE	38,177	107.4410	39,263	36,544	38,177		(397)			4.750	3.390	MON	145	1,736	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF			4	1FE	164,186	99.9650	163,848	163,905	164,186		(75)			1.117	1.080	MON	77	1,327	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA			4	1FE	21,050	103.9650	21,103	20,298	20,974		(288)			4.000	2.430	MON	68	812	05/14/2010	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC			4	1FE	69,001	103.4240	68,179	65,921	67,887		(655)			3.500	2.350	MON	192	2,307	11/22/2010	08/25/2022
31398V-YJ-9	FREDDIE MAC 3653 KN			4	1FE	8,490	100.7310	8,331	8,271	8,307		(133)			4.250	3.050	MON	29	352	03/29/2010	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238			4	1FE	27,913	109.9770	32,772	29,799	28,049		386			5.000	6.580	MON	124	1,490	06/21/2007	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525			4	1FE	17,714	102.4900	17,756	17,324	17,357		(77)			5.000	4.340	MON	72	866	04/07/2004	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413			4	1FE	90,897	105.1080	92,282	87,798	90,438		(1,196)			4.500	3.110	MON	329	3,951	10/27/2009	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367			4	1FE	105,633	105.5740	106,879	101,235	103,812		(2,629)			4.500	3.190	MON	380	4,556	03/08/2010	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675			4	1FE	158,730	105.5740	160,602	152,120	155,852		(1,863)			4.500	3.360	MON	569	6,844	03/08/2010	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117			4	1FE	78,615	105.5740	79,542	75,342	78,128		(1,250)			4.500	2.860	MON	284	3,390	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,434,431	XXX	7,338,287	7,165,803	7,393,975		(60,013)			XXX	XXX	XXX	19,690	238,184	XXX	XXX
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A			4	1FE	58,517	99.8000	58,400	58,517	58,517					1.096	1.110	MON	12	471	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						58,517	XXX	58,400	58,517	58,517					XXX	XXX	XXX	12	471	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						34,567,540	XXX	33,690,071	31,013,025	33,701,331		(329,775)			XXX	XXX	XXX	290,299	985,746	XXX	XXX
002824-AZ-3	ABBOTT LABORATORIES			1	1FE	247,350	98.9830	247,458	250,000	248,161		547			2.000	2.230	MS	1,472	5,000	07/01/2015	03/15/2020
0258M0-DX-4	AMERICAN EXPRESS CREDIT			2	1FE	251,040	100.8350	252,087	250,000	250,820		(209)			2.600	2.500	MS	1,932	6,500	12/08/2015	09/14/2020
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR			1	2FE	249,280	100.0860	250,217	250,000	249,920		147			1.375	1.430	JJ	1,585	3,438	07/11/2012	07/15/2017
037833-AJ-9	APPLE INC			1	1FE	249,078	99.6250	249,063	250,000	249,748		186			1.000	1.070	MN	403	2,500	04/30/2013	05/03/2018
06406H-CZ-0	BANK OF NY MELLON CORP			2	1FE	249,610	99.7050	249,263	250,000	249,750		76			2.150	2.180	FA	1,896	5,375	02/19/2015	02/24/2020
07177M-AG-8	BAXALTA INC			1	2FE	249,848	100.0040	250,012	250,000	249,924		50			2.000	2.020	JD	125	5,000	06/18/2015	06/22/2018
097023-AZ-8	BOEING CO			1	1FE	248,020	108.7180	271,795	250,000	249,307		201			4.875	4.970	FA	4,604	12,188	07/24/2009	02/15/2020
126650-CJ-7	CVS HEALTH CORP			1	2FE	249,815	101.4600	253,650	250,000	249,866		35			2.800	2.810	JJ	3,131	7,000	07/13/2015	07/20/2020
151020-AQ-7	CELGENE CORP			1	2FE	251,528	101.1440	252,862	250,000	251,200		(307)			2.875	2.730	FA	2,715	7,247	12/01/2015	08/15/2020
172967-JN-2	CITIGROUP INC				2FE	248,110	99.7790	249,447	250,000	249,085		677			1.700	1.980	AO	756	4,250	07/17/2015	04/27/2018
20826F-AB-2	CONOCOPHILLIPS COMPANY			1	1FE	247,998	99.4880	248,720	250,000	249,293		731			1.050	1.340	JD	117	2,625	03/17/2015	12/15/2017
224044-BW-6	COX COMMUNICATIONS INC			1	2FE	228,048	97.4070	243,520	250,000	231,102		2,690			3.250	4.720	JD	361	8,125	11/06/2015	12/15/2022
24422E-SY-6	JOHN DEERE CAPITAL CORP				1FE	249,790	100.2950	250,740	250,000	249,849		40			2.375	2.390	JJ	2,754	5,938	07/09/2015	07/14/2020
25179M-AV-5	DEVON ENERGY CORPORATION			1	2FE	249,888	113.6130	284,032	250,000	249,896		9			5.850	5.850	JD	650	14,625	12/10/2015	12/15/2025
25468P-CN-4	WALT DISNEY COMPANY/THE			1	1FE	246,280	101.7970	254,495	250,000	248,131		372			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
260003-AJ-7	DOVER CORP			1	1FE	280,483	106.6120	266,530	250,000	263,968		(3,329)			4.300	2.780	MS	3,583	10,750	09/23/2011	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
26442E-AA-8	DUKE ENERGY OHIO INC			1	1FE	270,913	107.5980	268,995	250,000	255,788		(2,399)			5.450	4.350	AO	3,406	13,625	10/22/2009	04/01/2019
268648-AP-7	EMC CORP/MA			1	3FE	249,858	98.8910	247,227	250,000	247,227	(2,731)	29			1.875	1.880	JD	391	4,688	06/03/2013	06/01/2018
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	245,038	104.0700	260,175	250,000	245,896		775			4.200	4.590	MS	3,092	10,500	11/18/2015	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	250,825	107.0720	267,682	250,000	250,704		(115)			5.200	5.130	FA	5,417	13,000	10/28/2015	02/01/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	255,843	102.1410	255,352	250,000	255,063		(742)			3.625	3.250	JJ	4,003	9,063	12/08/2015	01/22/2023
40428H-PR-7	HSBC USA INC				1FE	249,755	99.2180	248,045	250,000	249,841		48			2.350	2.370	MS	1,893	5,875	02/26/2015	03/05/2020
46625H-LW-8	JPMORGAN CHASE & CO			2	1FE	251,235	100.9040	252,260	250,000	250,907		(251)			2.750	2.630	JD	153	6,875	08/26/2015	06/23/2020
565849-AN-6	MARATHON OIL CORP			1	2FE	249,458	100.1330	250,333	250,000	249,619		105			2.700	2.740	JD	563	6,750	06/01/2015	06/01/2020
57636Q-AA-2	MASTERCARD INC			1	1FE	251,840	100.6330	251,583	250,000	251,131		(488)			2.000	1.790	AO	1,250	5,000	07/09/2015	04/01/2019
58013M-EA-8	MCDONALDS CORP			1	2FE	293,145	100.8390	252,100	250,000	251,683		(8,115)			5.300	1.990	MS	3,901	13,250	08/30/2011	03/15/2017
582839-AJ-5	MEAD JOHNSON NUTRITION C			1	2FE	249,755	101.2520	253,130	250,000	249,810		47			3.000	3.020	MN	958	7,750	10/29/2015	11/15/2020
59217G-BR-9	MET LIFE GLOB FUNDING I				1FE	249,825	100.0350	250,088	250,000	249,861		33			2.500	2.510	JD	486	6,250	11/23/2015	12/03/2020
655044-AK-1	NOBLE ENERGY INC			1	2FE	131,300	104.3270	135,625	130,000	130,888		(349)			5.625	5.300	MN	1,219	7,313	10/19/2015	05/01/2021
69353R-ER-5	PNC BANK NA			1	1FE	249,970	100.1720	250,432	250,000	249,984		10			1.850	1.850	JJ	2,068	4,612	07/16/2015	07/20/2018
713448-BH-0	PEPSICO INC				1FE	274,163	105.0160	262,542	250,000	261,865		(8,217)			5.000	1.590	JD	1,042	12,500	06/25/2015	06/01/2018
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	250,000	100.0180	250,047	250,000	250,000					2.550	2.550	MN	655	6,375	11/17/2015	11/24/2020
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	251,030	107.7810	269,455	250,000	250,298		(113)			5.125	5.070	JD	1,068	12,813	05/28/2009	06/01/2019
74456Q-AX-4	PUB SVC ELEC & GAS			1	1FE	263,468	103.8470	259,618	250,000	259,766		(2,553)			3.500	2.360	FA	3,306	8,750	07/13/2015	08/15/2020
904764-AQ-0	UNILEVER CAPITAL CORP			1	1FE	253,830	101.0110	252,528	250,000	252,258		(1,007)			2.200	1.770	MS	1,757	5,500	06/02/2015	03/06/2019
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	249,849	101.5030	253,760	250,000	249,891		29			2.700	2.710	JJ	3,113	6,600	07/20/2015	07/15/2020
931142-CZ-4	WAL-MART STORES INC				1FE	249,112	104.2200	260,550	250,000	249,627		90			3.250	3.290	AO	1,490	8,125	10/19/2010	10/25/2020
94974B-GR-5	WELLS FARGO & COMPANY				1FE	249,732	100.1130	250,285	250,000	249,787		51			2.550	2.570	JD	425	6,375	11/30/2015	12/07/2020
976656-CD-8	WISC ELEC POWER			1	1FE	249,977	102.0840	255,210	250,000	249,989		2			2.950	2.950	MS	2,172	7,375	09/09/2011	09/15/2021
046353-AF-5	ASTRAZENECA PLC		D	1	1FE	250,647	100.1400	250,350	250,000	250,428		(152)			1.950	1.880	MS	1,395	4,874	07/08/2015	09/18/2019
22546Q-AN-7	CREDIT SUISSE NEW YORK		D		1FE	252,004	100.2440	250,610	250,000	251,542		(462)			2.300	2.030	MN	526	5,750	03/29/2016	05/28/2019
77578J-AA-6	ROLLS-ROYCE PLC		D	1	1FE	249,869	99.1570	247,895	250,000	249,900		25			2.375	2.380	AO	1,269	5,937	10/06/2015	10/14/2020
82620K-AB-9	SIEMENS FINANCIERINGSMAT		D	1	1FE	248,494	99.8890	249,723	250,000	249,264		513			1.450	1.660	MN	362	3,624	06/24/2015	05/25/2018
90261X-HH-8	UBS AG STAMFORD CT		D		1FE	249,931	100.0690	250,174	250,000	249,970		24			1.800	1.810	MS	1,187	4,500	07/15/2015	03/26/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,987,032	XXX	11,079,665	10,880,000	10,903,007	(2,731)	(21,266)			XXX	XXX	XXX	77,229	321,085	XXX	XXX
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3			4	1FM		10.0490	1,225	12,186						6.204	0.000	MON	64	851	04/09/2001	12/25/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							XXX	1,225	12,186						XXX	XXX	XXX	64	851	XXX	XXX
06054M-AB-9	BANC OF AMERICA COMM MOR 16-UB10 A2			4	1FM	257,499	101.3670	253,418	250,000	256,625		(874)			2.723	2.040	MON	567	3,404	05/20/2016	07/15/2049
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2			4	1FM	257,491	100.0640	250,160	250,000	256,974		(517)			2.453	1.800	MON	511	2,044	08/10/2016	08/10/2049
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			4	1FM	258,320	102.0530	255,133	250,000	256,762		(1,558)			2.856	1.880	MON	595	4,760	04/20/2016	03/10/2048
17320D-AC-2	CITIGROUP COMMERCIAL MORT 13 GC11 A2			4	1FM	250,342	100.0100	250,025	250,000	250,013		(115)			1.987	1.930	MON	414	4,968	01/30/2014	04/10/2046
221347-AJ-6	COSMOPOLITAN HOTEL TRUST 16-CSMO C			4	1FM	1,000,000	100.5490	1,005,490	1,000,000	1,000,000					3.353	3.390	MON	1,584	3,189	11/04/2016	11/15/2033
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2			4	1FM	257,493	101.1350	252,838	250,000	256,582		(912)			2.635	1.950	MON	549	3,843	05/18/2016	05/10/2049
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3			4	1FM	278,242	105.1280	262,820	250,000	276,963		(1,279)			3.881	2.110	MON	809	3,234	08/25/2016	12/15/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE 14 C18 A2			4	1FM	257,499	101.9450	254,863	250,000	253,085		(1,595)			2.878	2.200	MON	600	7,196	02/19/2014	02/15/2047
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4			4	1FM	268,838	103.9140	259,785	250,000	267,766		(1,072)			3.769	2.840	MON	785	5,498	05/20/2016	12/15/2048
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3			4	1FM	259,922	100.7990	251,997	250,000	259,079		(843)			2.863	2.170	MON	596	3,579	06/08/2016	12/15/2048
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1			4	1FM	221,563	99.3860	220,207	221,568	221,563		1			1.711	1.680	MON	316	2,843	02/19/2016	03/15/2049
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2			4	1FM	257,491	101.6360	254,090	250,000	256,458		(1,033)			2.786	2.090	MON	580	4,063	04/22/2016	05/15/2049
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TR 13 UBS1 A2			4	1FM	258,574	101.7530	254,382	250,000	253,207		(2,000)			2.927	2.120	MON	610	7,317	02/13/2014	03/15/2046
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			4	1FM	255,977	98.6610	246,652	250,000	255,613		(364)			2.910	2.580	MON	607	3,637	06/08/2016	02/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,339,251	XXX	4,271,860	4,221,568	4,320,690		(12,161)			XXX	XXX	XXX	9,123	59,575	XXX	XXX
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCT 13 1 A			4	1FE	250,654	100.3100	250,777	250,000	250,211		(98)			1.188	1.140	MON	133	2,236	12/06/2013	02/16/2021
14041N-DG-3	CAPITAL ONE MULTI-ASSET 07 A1 A1			4	1FE	247,988	100.0000	250,000	250,000	249,990		418			0.753	0.850	MON	89	1,295	10/31/2013	11/15/2019
14041N-DT-5	CAPITAL ONE MULTI-ASSET 07 A5 A5			4	1FE	246,895	99.8930	249,735	250,000	249,659		577			0.807	1.000	MON	88	1,269	10/10/2013	07/15/2020
14313N-AD-4	CARMAX AUTO OWNER TRUST 13 3 A4			4	1FE	245,990	100.1200	246,298	246,002	246,001					1.490	1.490	MON	163	3,665	07/31/2013	01/15/2019
161571-GB-4	CHASE ISSUANCE TRUST 13 A7 A			4	1FE	250,000	100.2940	250,737	250,000	250,000					1.198	1.210	MON	134	2,261	09/24/2013	09/15/2020
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE 13 A2 A2			4	1FE	248,867	100.0990	250,247	250,000	249,778		271			1.036	1.120	MON	54	1,935	11/07/2013	05/26/2020

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
17305E-FF-7	CITIBANK CREDIT CARD ISSUANCE 13 A7 A7			4	1FE	250,117	100.3590	250,898	250,000	250,021		(7)			1.193	1.200	MON	165	2,265	11/14/2013	09/10/2020
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1			4	1FE	249,875	102.6330	256,585	250,000	249,924		18			2.880	2.880	JJ	3,200	7,200	01/17/2014	01/23/2023
254683-BF-1	DISCOVER CARD EXECUTION NOTE 13 A6 A6			4	1FE	250,000	100.4050	251,012	250,000	250,000					1.218	1.230	MON	117	2,311	10/22/2013	04/15/2021
466157-AC-8	J G WENTWORTH RECEIVABLES V LL 01 AA A2			4	1FE	27,956	100.6430	28,197	28,016	28,013		(67)			6.395	6.440	MON	79	1,791	06/29/2006	08/15/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,268,342	XXX	2,284,486	2,274,018	2,273,597		1,112			XXX	XXX	XXX	4,222	26,228	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,594,625	XXX	17,637,236	17,387,772	17,497,294	(2,731)	(32,315)			XXX	XXX	XXX	90,638	407,739	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
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						49,932,898	XXX	48,837,869	45,168,705	48,565,956	(2,731)	(424,054)			XXX	XXX	XXX	465,069	1,460,174	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						8,259,871	XXX	8,187,488	7,980,190	8,217,781		(66,137)			XXX	XXX	XXX	22,413	270,939	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,503,004	XXX	4,434,943	4,380,369	4,483,786		(13,447)			XXX	XXX	XXX	9,497	64,402	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,268,342	XXX	2,284,486	2,274,018	2,273,597		1,112			XXX	XXX	XXX	4,222	26,228	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						64,964,115	XXX	63,744,786	59,803,282	63,541,120	(2,731)	(502,526)			XXX	XXX	XXX	501,201	1,821,743	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	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 (Amortization) 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 Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00287Y-10-9	ABBVIE INC			4,900.000	306,838	62.620	306,838	214,870		10,260		18,663		18,663		L	11/04/2016
025537-10-1	AMERICAN ELECTRIC POWER			5,000.000	314,800	62.960	314,800	227,333		10,342		20,650		20,650		L	11/04/2016
110122-10-8	BRISTOL-MYERS SQUIBB CO			3,900.000	227,916	58.440	227,916	165,093		5,358		(35,464)		(35,464)		L	11/04/2016
166764-10-0	CHEVRON CORP			2,700.000	317,790	117.700	317,790	298,903		10,085		66,075		66,075		L	07/11/2016
17275R-10-2	CISCO SYSTEMS INC			10,200.000	308,244	30.220	308,244	244,130		9,023		30,666		30,666		L	11/04/2016
191216-10-0	COCA-COLA CO/THE			6,200.000	257,052	41.460	257,052	246,305		8,050		(8,684)		(8,684)		L	11/04/2016
20825C-10-4	CONOCOPHILLIPS			3,700.000	185,518	50.140	185,518	185,950		3,400		17,136		17,136		L	11/04/2016
22822V-10-1	CROWN CASTLE INTL CORP			3,300.000	286,341	86.770	286,341	279,038		11,012		(151)		(151)		L	11/04/2016
237194-10-5	DARDEN RESTAURANTS INC			4,100.000	298,152	72.720	298,152	206,639		7,756		36,915		36,915		L	11/04/2016
25746U-10-9	DOMINION RESOURCES INC			3,700.000	283,383	76.590	283,383	212,847		9,520		29,949		29,949		L	11/04/2016
26441C-20-4	DUKE ENERGY CORP			3,400.000	263,908	77.620	263,908	242,366		10,422		18,605		18,605		L	11/04/2016
291011-10-4	EMERSON ELECTRIC CO			5,500.000	306,625	55.750	306,625	298,036		7,153		8,589		8,589		L	07/11/2016
29364G-10-3	ENTERGY CORP			2,900.000	213,063	73.470	213,063	191,382		9,153		14,084		14,084		L	11/04/2016
369604-10-3	GENERAL ELECTRIC CO			9,700.000	306,520	31.600	306,520	268,970	2,328	7,866		8,325		8,325		L	11/04/2016
370334-10-4	GENERAL MILLS INC			4,700.000	290,319	61.770	290,319	279,658		6,536		10,661		10,661		L	06/24/2016
459200-10-1	INTL BUSINESS MACHINES CORP			1,900.000	315,381	165.990	315,381	295,381		5,320		20,000		20,000		L	07/11/2016
46625H-10-0	JP MORGAN CHASE & COMPANY			4,500.000	388,305	86.290	388,305	196,307		7,420		94,043		94,043		L	11/04/2016
478160-10-4	JOHNSON & JOHNSON			2,200.000	253,462	115.210	253,462	163,738		6,540		25,888		25,888		L	11/04/2016
49456B-10-1	KINDER MORGAN INC			9,800.000	202,958	20.710	202,958	286,365		4,625		53,529		53,529		L	11/04/2016
500754-10-6	KRAFT HEINZ COMPANY			3,400.000	296,888	87.320	296,888	191,380		8,963		45,466		45,466		L	11/04/2016
532457-10-8	ELI LILLY & CO			3,600.000	264,780	73.550	264,780	206,731		6,834		(33,631)		(33,631)		L	11/04/2016
539830-10-9	LOCKHEED MARTIN CORPORATION			1,200.000	299,928	249.940	299,928	162,858		7,299		35,342		35,342		L	11/04/2016
580135-10-1	MCDONALDS CORP			2,500.000	304,300	121.720	304,300	249,612		8,313		10,679		10,679		L	11/04/2016
58933Y-10-5	MERCK & CO INC			5,200.000	306,124	58.870	306,124	246,865	2,444	8,464		33,608		33,608		L	06/24/2016
594918-10-4	MICROSOFT CORP			4,800.000	298,272	62.140	298,272	167,642		6,516		33,632		33,632		L	11/04/2016
62989*-10-5	NAMICO CS			1,180.000	338,878	287.185	338,878	74,851				(1,102)		(1,102)		A	03/14/2001
69007J-10-6	OUTFRONT MEDIA INC			10,781.000	268,123	24.870	268,123	303,813		13,540		32,842		32,842		L	11/04/2016
69351T-10-6	PPL CORPORATION			7,000.000	238,350	34.050	238,350	196,004	2,660	8,918		(90)		(90)		L	11/04/2016
713448-10-8	PEPSICO INC			2,700.000	282,501	104.630	282,501	216,442	2,032	6,708		11,894		11,894		L	11/04/2016
717081-10-3	PFIZER INC			9,200.000	298,816	32.480	298,816	247,496		9,930		6,253		6,253		L	11/04/2016
723484-10-1	PINNACLE WEST CAPITAL CORP			3,900.000	304,317	78.030	304,317	218,790		8,602		47,853		47,853		L	11/04/2016
742718-10-9	PROCTER & GAMBLE CO/THE			3,300.000	277,464	84.080	277,464	240,186		7,884		14,010		14,010		L	11/04/2016
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			6,100.000	267,668	43.880	267,668	205,504		9,143		29,751		29,751		L	11/04/2016
842587-10-7	SOUTHERN COMPANY			4,600.000	226,274	49.190	226,274	215,764		9,392		9,030		9,030		L	11/04/2016
871829-10-7	SYSCO CORP			6,300.000	348,831	55.370	348,831	273,780		5,797		66,333		66,333		L	11/04/2016
88579Y-10-1	3M COMPANY			900.000	160,713	178.570	160,713	139,834		2,775		20,879		20,879		L	11/04/2016
92343V-10-4	VERIZON COMMUNICATIONS			5,600.000	298,928	53.380	298,928	265,654		11,423		38,078		38,078		L	11/04/2016
931142-10-3	WAL-MART STORES INC			3,800.000	262,656	69.120	262,656	254,388	1,900	6,324		24,651		24,651		L	11/04/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					10,670,386	XXX	10,670,386	8,580,905	11,364	296,666		854,957		854,957		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	13,435,955	520.783	13,435,955	8,287,312				1,120,671		1,120,671		K	01/01/2011
160000-00-6	CENTURION FINANCIAL			500.000		0.000		111,500								K	12/29/1983
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	160,287,202	309.942	160,287,202	21,736,528				12,026,644		12,026,644		K	12/28/1987
99C001-80-9	UNITED PREMIUM BUDGET			50.000	1,002	20.036	1,002	100,000								K	12/29/1983
99C003-34-2	OHIO UNITED AGENCY INC			223.000	25,049	112.323	25,049	645,584				3		3		K	12/29/1983
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					173,749,208	XXX	173,749,208	30,880,924				13,147,318		13,147,318		XXX	XXX
922908-76-9	VANGUARD US TOTAL STOCK MKT			12,300.000	1,418,436	115.320	1,418,436	526,655		27,245		135,546		135,546		L	12/22/2008
9299999. Subtotal - Mutual Funds					1,418,436	XXX	1,418,436	526,655		27,245		135,546		135,546		XXX	XXX
9799999 - Total Common Stocks					185,838,030	XXX	185,838,030	39,988,484	11,364	323,911		14,137,821		14,137,821		XXX	XXX
9899999 - Total Preferred and Common Stocks					185,838,030	XXX	185,838,030	39,988,484	11,364	323,911		14,137,821		14,137,821		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
011415-QT-6	ALAMO TX CMNTY CLG DIST		05/25/2016	SALOMON SMITH BARNEY		275,313	250,000	
473640-FP-0	JEFFERSON CNTY WA SCH DIST #50		05/04/2016	DA DAVIDSON		261,980	250,000	
590760-ML-5	MESQUITE TX INDEP SCH DIST		06/30/2016	OPPENHEIMER & CO. INC.		293,315	250,000	
702333-Z6-5	PASADENA TX INDEP SCH DIST		09/06/2016	BARCLAYS CAPITAL		250,000	250,000	31
720526-XQ-0	PIERCE CNTY WA SCH DIST #320 S		06/09/2016	DA DAVIDSON		283,480	250,000	
763261-Q2-3	RICHARDSON TX INDEP SCH DIST		06/23/2016	BOSC INC		309,440	250,000	
767121-DL-7	RIO HONDO CA CMNTY CLG DIST		01/20/2016	MORGAN STANLEY & CO		245,988	250,000	
833124-QM-5	SNOHOMISH CNTY WA SCH DIST #4L		06/17/2016	DA DAVIDSON		287,737	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,207,253	2,000,000	31
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH		08/17/2016	SIEBERT BRANFORD		282,213	250,000	
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL		11/04/2016	MERRILL LYNCH		455,956	400,000	
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL		11/04/2016	MERRILL LYNCH		562,405	500,000	
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL		11/04/2016	MERRILL LYNCH		279,133	250,000	
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL		11/04/2016	MERRILL LYNCH		323,650	275,000	
20774U-WR-2	CONNECTICUT ST HLTH & EDUCTNL		04/28/2016	FIDELITY		262,198	250,000	4,236
362848-PV-9	GAINESVILLE FL UTILITIES SYS R		10/03/2016	GOLDMAN SACHS		250,000	250,000	6
396290-CQ-9	GREENVILLE NC COMB ENTERPRISE		05/26/2016	WELLS FARGO FINANCIAL		310,635	250,000	
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R		01/28/2016	SIEBERT BRANFORD		271,003	250,000	
57390E-EY-9	MARTIN CNTY FL UTILITIES SYS R		11/04/2016	RBC DAIN RAUSCHER INCORPORATED		873,485	710,000	
57390E-EZ-6	MARTIN CNTY FL UTILITIES SYS R		11/04/2016	RBC DAIN RAUSCHER INCORPORATED		519,507	425,000	
57563C-AA-0	MASSACHUSETTS ST DEPT OF TRANS		09/30/2016	TD SECURITIES		250,000	250,000	311
592646-6H-1	MET WASHINGTON DC ARPTS AUTH A		05/13/2016	US BANCORP		225,656	200,000	1,306
594612-DE-0	MICHIGAN ST		07/14/2016	LOOP CAPITAL MARKETS		304,018	250,000	
631060-AQ-3	NARRAGANSETT BAY RI COMMISSION		10/03/2016	MORGAN STANLEY & CO		200,000	200,000	10
631663-KF-7	NASSAU CNTY NY INTERIM FIN AUT		09/28/2016	MERRILL LYNCH		250,000	250,000	124
64972F-K6-2	NEW YORK CITY NY MUNI WTR FIN		09/29/2016	BARCLAYS CAPITAL		250,000	250,000	71
66285W-RW-8	N TX TOLLWAY AUTH REVENUE		05/05/2016	JP MORGAN SECURITIES INC.		266,730	250,000	
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		06/22/2016	RBC DAIN RAUSCHER INCORPORATED		267,895	250,000	
734064-HT-8	PORT EVERETT WA REVENUE		07/13/2016	US BANCORP PIPER JAFFRAY		278,412	240,000	
762232-AR-7	RHODE ISLAND ST COMMERCE CORP		11/08/2016	RAMIREZ & CO INC		595,615	500,000	1,250
762322-AP-0	RHODE ISLAND ST TURNPIKE & BRI		01/29/2016	MERRILL LYNCH		300,530	250,000	
914455-MA-5	UNIV OF MICHIGAN MI		10/04/2016	BARCLAYS CAPITAL		250,000	250,000	5
915200-XL-8	UNIV OF VERMONT & ST AGRIC CLG		06/22/2016	MERRILL LYNCH		312,978	250,000	
928077-JE-7	VIRGINIA ST PORT AUTH PORT FAC		11/09/2016	MERRILL LYNCH		293,797	250,000	
928077-JF-4	VIRGINIA ST PORT AUTH PORT FAC		11/09/2016	MERRILL LYNCH		291,057	250,000	
928077-JG-2	VIRGINIA ST PORT AUTH PORT FAC		11/09/2016	MERRILL LYNCH		578,944	500,000	
928077-JH-0	VIRGINIA ST PORT AUTH PORT FAC		11/09/2016	MERRILL LYNCH		288,124	250,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						9,593,941	8,450,000	7,319
06054M-AB-9	BANC OF AMERICA COMM MOR 16-UB10 A2		05/20/2016	BANK OF AMERICA		257,499	250,000	113
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2		08/10/2016	DEUTSCHE BANK		257,491	250,000	409
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2		04/20/2016	MORGAN STANLEY & CO		258,320	250,000	476
221347-AJ-6	COSMOPOLITAN HOTEL TRUST 16-CSMO C		11/04/2016	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2		05/18/2016	GOLDMAN SACHS		257,493	250,000	549
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3		08/25/2016	DEUTSCHE BANK		278,242	250,000	782
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4		05/20/2016	JP MORGAN SECURITIES INC.		268,838	250,000	628
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3		06/08/2016	MORGAN STANLEY & CO		259,922	250,000	159
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1		02/19/2016	MORGAN STANLEY & CO		249,995	250,000	83
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2		04/22/2016	MORGAN STANLEY & CO		257,491	250,000	77
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		06/08/2016	GOLDMAN SACHS		255,977	250,000	243
22546Q-AN-7	CREDIT SUISSE NEW YORK	D	03/29/2016	KEY BANC CAPITAL MARKETS		252,004	250,000	1,965
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,853,272	3,750,000	5,484
8399997. Total - Bonds - Part 3						15,654,466	14,200,000	12,834
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						15,654,466	14,200,000	12,834
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		11/04/2016	VARIOUS	900.000	51,215		
025537-10-1	AMERICAN ELECTRIC POWER		11/04/2016	WEEDEN & CO	1,000.000	61,070		
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/04/2016	VARIOUS	700.000	43,252		
166764-10-0	CHEVRON CORP		07/11/2016	VARIOUS	900.000	89,787		
17275R-10-2	CISCO SYSTEMS INC		11/04/2016	VARIOUS	1,900.000	52,192		

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
191216-10-0	COCA-COLA CO/THE		11/04/2016	VARIOUS	1,100.000	46,640		
20825C-10-4	CONOCOPHILLIPS		11/04/2016	VARIOUS	700.000	28,312		
22822V-10-1	CROWN CASTLE INTL CORP		11/04/2016	VARIOUS	600.000	53,077		
237194-10-5	DARDEN RESTAURANTS INC		11/04/2016	VARIOUS	700.000	44,861		
25746U-10-9	DOMINION RESOURCES INC		11/04/2016	WEEDEN & CO	700.000	50,514		
26441C-20-4	DUKE ENERGY CORP		11/04/2016	WEEDEN & CO	700.000	52,550		
291011-10-4	EMERSON ELECTRIC CO		07/11/2016	VARIOUS	5,500.000	298,036		
29364G-10-3	ENTERGY CORP		11/04/2016	WEEDEN & CO	500.000	34,915		
369604-10-3	GENERAL ELECTRIC CO		11/04/2016	VARIOUS	1,800.000	52,110		
370334-10-4	GENERAL MILLS INC		06/24/2016	MORGAN STANLEY & CO	4,700.000	279,658		
459200-10-1	INTL BUSINESS MACHINES CORP		07/11/2016	MORGAN STANLEY & CO	1,900.000	295,381		
46625H-10-0	JP MORGAN CHASE & COMPANY		11/04/2016	VARIOUS	800.000	49,951		
478160-10-4	JOHNSON & JOHNSON		11/04/2016	VARIOUS	400.000	42,678		
49456B-10-1	KINDER MORGAN INC		11/04/2016	VARIOUS	800.000	15,149		
500754-10-6	KRAFT HEINZ COMPANY		11/04/2016	VARIOUS	700.000	54,970		
532457-10-8	ELI LILLY & CO		11/04/2016	VARIOUS	700.000	54,057		
539830-10-9	LOCKHEED MARTIN CORPORATION		11/04/2016	VARIOUS	300.000	69,152		
580135-10-1	MCDONALDS CORP		11/04/2016	VARIOUS	500.000	57,341		
58933Y-10-5	MERCK & CO INC		06/24/2016	VARIOUS	1,300.000	66,518		
594918-10-4	MICROSOFT CORP		11/04/2016	VARIOUS	900.000	48,268		
69007J-10-6	OUTFRONT MEDIA INC		11/04/2016	VARIOUS	2,100.000	45,775		
69351T-10-6	PPL CORPORATION		11/04/2016	WEEDEN & CO	1,300.000	43,899		
713448-10-8	PEPSICO INC		11/04/2016	VARIOUS	500.000	50,783		
717081-10-3	PFIZER INC		11/04/2016	VARIOUS	2,700.000	82,743		
723484-10-1	PINNACLE WEST CAPITAL CORP		11/04/2016	WEEDEN & CO	800.000	56,576		
742718-10-9	PROCTER & GAMBLE CO/THE		11/04/2016	VARIOUS	1,000.000	80,811		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		11/04/2016	WEEDEN & CO	1,100.000	44,467		
842587-10-7	SOUTHERN COMPANY		11/04/2016	WEEDEN & CO	800.000	39,443		
871829-10-7	SYSCO CORP		11/04/2016	VARIOUS	4,700.000	216,898		
88579Y-10-1	3M COMPANY		11/04/2016	WEEDEN & CO	900.000	139,834		
92343V-10-4	VERIZON COMMUNICATIONS		11/04/2016	VARIOUS	1,100.000	52,860		
931142-10-3	WAL-MART STORES INC		11/04/2016	VARIOUS	800.000	54,105		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,899,848	XXX	
9799997. Total - Common Stocks - Part 3						2,899,848	XXX	
9799998. Total - Common Stocks - Part 5						64,058	XXX	
9799999. Total - Common Stocks						2,963,906	XXX	
9899999. Total - Preferred and Common Stocks						2,963,906	XXX	
9999999 - Totals						18,618,372	XXX	12,834

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2016	PAYDOWN		41,164	41,164	42,824	41,283		(119)		(119)		41,164				609	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2016	PAYDOWN		55,920	55,920	55,929	55,920						55,920				1,504	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2016	PAYDOWN		38,009	38,009	39,541	38,145		(136)		(136)		38,009				547	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM		12/01/2016	PAYDOWN		14,036	14,036	14,485	14,073		(38)		(38)		14,036				281	04/20/2033
38373V-7A-2	GOVERNMENT NATIONAL MORTGAGE A 02 75 LA		12/01/2016	PAYDOWN		13,438	13,438	13,891	13,503		(65)		(65)		13,438				325	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK		12/01/2016	PAYDOWN		7,928	7,928	8,146	7,977		(50)		(50)		7,928				190	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ		12/01/2016	PAYDOWN		9,085	9,085	9,474	9,131		(45)		(45)		9,085				194	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C		12/01/2016	PAYDOWN		31,006	31,006	32,537	31,135		(129)		(129)		31,006				513	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2016	PAYDOWN		9,496	9,496	9,824	9,530		(35)		(35)		9,495				219	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE		12/01/2016	PAYDOWN		54,570	54,570	57,129	55,060		(488)		(488)		54,571				1,037	09/16/2040
912828-UG-3	UNITED STATES TREASURY NOTE		01/15/2016	MATURITY		250,000	250,000	250,088	250,001		(1)		(1)		250,000				468	01/15/2016
0599999. Subtotal - Bonds - U.S. Governments						524,652	524,652	533,868	525,758		(1,106)		(1,106)		524,652				5,887	XXX
452152-WW-7	ILLINOIS ST		03/17/2016	MESIROW FINANCIAL INC.		267,685	250,000	270,253	267,411		(402)		(402)		267,009		676	676	5,938	04/01/2029
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						267,685	250,000	270,253	267,411		(402)		(402)		267,009		676	676	5,938	XXX
180848-RB-1	CLARK CNTY NV		11/01/2016	PREREFUNDED		100,000	100,000	106,056	100,607		(607)		(607)		100,000				5,000	11/01/2024
180848-RL-9	CLARK CNTY NV		11/01/2016	SECURITY CALLED BY ISSUER at 100.000		150,000	150,000	159,084	150,910		(910)		(910)		150,000				7,500	11/01/2024
258885-YL-0	DOUGLAS CNTY CO SCH DIST #RE-1		12/15/2016	PREREFUNDED		250,000	250,000	261,083	251,332		(1,332)		(1,332)		250,000				12,500	12/15/2024
873465-TZ-1	TACOMA WA		12/01/2016	PREREFUNDED		250,000	250,000	266,077	251,757		(1,757)		(1,757)		250,000				12,500	12/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						750,000	750,000	792,300	754,606		(4,606)		(4,606)		750,000				37,500	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2016	SINK FUND PAYMENT		39,674	39,674	39,525	39,656		17		17		39,674				717	02/01/2042
3128LX-C3-2	FEDERAL HOME LN MTG CORP #G01890		12/01/2016	PAYDOWN		22,919	22,919	24,011	23,048		(129)		(129)		22,919				548	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LN MTG CORP #G08488		12/01/2016	PAYDOWN		68,542	68,542	70,062	68,674		(132)		(132)		68,542				1,469	04/01/2042
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016		12/01/2016	PAYDOWN		8,013	8,013	8,169	8,028		(15)		(15)		8,013				213	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2016	PAYDOWN		15,734	15,734	16,196	15,807		(73)		(73)		15,734				387	09/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		12/01/2016	VARIOUS		1,171,971	1,169,089	1,221,332	1,215,888		(9,148)		(9,148)		1,206,740		(34,769)	(34,769)	30,954	09/01/2042
31294K-YB-5	FEDERAL HOME LN MTG CORP #E01606		12/01/2016	PAYDOWN		17,986	17,986	18,273	18,011		(24)		(24)		17,986				422	04/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		11/07/2016	VARIOUS		1,357,525	1,323,927	1,388,883	1,374,442		(10,232)		(10,232)		1,364,209		(6,684)	(6,684)	29,477	10/01/2027
3132GS-GM-5	FEDERAL HOME LN MTG CORP #Q07104		12/01/2016	PAYDOWN		38,740	38,740	39,599	38,776		(36)		(36)		38,740				645	04/01/2042
3132GS-K8-1	FEDERAL HOME LN MTG CORP #Q07219		12/01/2016	PAYDOWN		89,701	89,701	91,691	89,906		(205)		(205)		89,701				1,916	04/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697		12/01/2016	PAYDOWN		36,175	36,175	37,577	36,292		(117)		(117)		36,175				756	11/01/2044
3132QL-6N-8	FEDERAL HOME LN MTG CORP #Q30876		12/01/2016	PAYDOWN		68,880	68,880	72,356	69,145		(265)		(265)		68,880				1,510	01/01/2045
3136A7-GW-6	FANNIE MAE 12 67 KA		12/01/2016	PAYDOWN		30,766	30,766	32,400	30,936		(170)		(170)		30,766				576	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF		12/25/2016	PAYDOWN		56,876	56,876	56,947	57,143		(267)		(267)		56,876				277	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2016	PAYDOWN		25,550	25,550	26,077	25,603		(53)		(53)		25,550				429	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV		12/01/2016	PAYDOWN		16,670	16,670	17,241	16,710		(40)		(40)		16,670				272	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2016	PAYDOWN		36,339	36,339	37,185	36,431		(92)		(92)		36,339				641	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2016	PAYDOWN		49,220	49,220	51,265	49,485		(265)		(265)		49,220				1,160	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ		12/01/2016	PAYDOWN		35,701	35,701	36,878	35,845		(144)		(144)		35,701				632	12/25/2043
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614		12/01/2016	PAYDOWN		14,889	14,889	15,166	14,919		(30)		(30)		14,889				391	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2016	PAYDOWN		17,844	17,844	17,610	17,814		30		30		17,844				381	04/01/2020
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A		12/25/2016	PAYDOWN		114,631	114,631	114,631	114,631						114,631				471	01/25/2021
3137BC-R6-7	FREDDIE MAC 4374 CE		12/01/2016	PAYDOWN		41,862	41,862	43,753	42,103		(241)		(241)		41,862				948	12/15/2043
3137BD-ZX-7	FREDDIE MAC 4387 KG		12/01/2016	PAYDOWN		80,097	80,097	84,578	81,793		(1,696)		(1,696)		80,097				1,965	02/15/2039
3138EM-EQ-0	FEDERAL NATIONAL MTG ASSOC #AL4642		11/07/2016	VARIOUS		755,146	726,873	759,128	759,128		(7,671)		(7,671)		751,457		3,689	3,689	19,160	11/01/2027
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180		12/01/2016	PAYDOWN		121,444	121,444	130,363	121,929		(484)		(484)		121,444				3,215	01/01/2045
3138EP-WS-9	FEDERAL NATIONAL MTG ASSOC #AL6956		12/01/2016	PAYDOWN		56,870	56,870	59,136	57,002		(132)		(132)		56,870				1,271	06/01/2045
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2016	PAYDOWN		10,106	10,106	10,640	10,124		(18)		(18)		10,106				169	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2016	PAYDOWN		49,952	49,952	51,427	50,059		(107)		(107)		49,952				1,204	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2016	PAYDOWN		144,680	144,680	150,015	145,033		(354)		(354)		144,680				2,459	02/01/2043
31393C-5R-0	FANNIE MAE 03 66 MB		12/01/2016	PAYDOWN		7,984	7,984	8,168	8,022		(38)		(38)		7,984				145	05/25/2023
31393R-TE-0	FREDDIE MAC 2631 DA		12/01/2016	PAYDOWN		7,046	7,046	6,984	7,038		7		7		7,046				119	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF		12/15/2016	PAYDOWN		41,634	41,634	41,960	41,666		(32)		(32)		41,634				204	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB		12/01/2016	PAYDOWN		9,885	9,885	10,120	9,926		(41)		(41)		9,885				216	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP		12/01/2016	PAYDOWN		11,062	11,062	11,557	11,122		(59)		(59)		11,062				258	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF		12/15/2016	PAYDOWN		48,945	48,945	49,029	48,954		(10)		(10)		48,945				184	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA		12/01/2016	PAYDOWN		6,604	6,604	6,849	6,637		(33)		(33)		6,604				136	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
31398J-AX-1	FREDDIE MAC 3558 JA		08/01/2016	PAYDOWN		4,507	4,507	4,620	4,521		(14)		(14)		4,507				59	12/15/2023
31398P-RF-8	FANNIE MAE 10 40 DM		03/01/2016	PAYDOWN		3,125	3,125	3,193	3,125						3,125				17	03/25/2028
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2016	PAYDOWN		25,989	25,989	27,203	26,114		(125)		(125)		25,989				510	08/25/2022
31398V-XU-5	FREDDIE MAC 3653 EL		09/01/2016	PAYDOWN		5,669	5,669	5,788	5,686		(17)		(17)		5,669				78	07/15/2024
31398V-YJ-9	FREDDIE MAC 3653 KN		12/01/2016	PAYDOWN		11,431	11,431	11,733	11,501		(70)		(70)		11,431				260	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238		12/01/2016	PAYDOWN		8,674	8,674	8,125	8,623		52		52		8,674				234	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525		12/01/2016	PAYDOWN		14,641	14,641	14,971	14,672		(31)		(31)		14,641				397	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413		12/01/2016	PAYDOWN		30,478	30,478	31,555	30,641		(163)		(163)		30,478				754	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367		12/01/2016	PAYDOWN		57,020	57,020	59,497	57,309		(288)		(288)		57,020				785	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675		12/01/2016	PAYDOWN		64,325	64,325	67,117	64,635		(311)		(311)		64,324				1,670	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117		12/01/2016	PAYDOWN		23,780	23,780	24,812	23,910		(129)		(129)		23,780				468	03/01/2025
45528S-WL-6	INDIANAPOLIS IN LOCAL PUBLIC I		02/01/2016	MATURITY		250,000	250,000	285,220	250,546		(546)		(546)		250,000				6,250	02/01/2016
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2016	SINK FUND PAYMENT		36,204	36,204	36,204	36,204						36,204				650	11/01/2044
606341-CA-1	MISSOURI ST BRD OF PUBLIC BLDG		10/01/2016	PREREFUNDED		250,000	250,000	267,778	251,604		(1,604)		(1,604)		250,000				12,500	10/01/2021
60636W-GS-8	MISSOURI ST HIGHWAYS & TRANSIT		05/01/2016	PREREFUNDED		250,000	250,000	266,973	250,710		(710)		(710)		250,000				6,250	05/01/2023
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2016	SINK FUND PAYMENT		30,000	30,000	32,237	30,119		(119)		(119)		30,000				900	01/01/2031
63166Q-BX-7	NASSAU CNTY NY SWR & STORM WTR		01/12/2016	UBS WARBURG		312,340	250,000	305,440	299,063		(226)		(226)		298,838		13,502	13,502	3,611	10/01/2023
64972F-GX-8	NEW YORK CITY NY MUNI WTR FIN		06/15/2016	PREREFUNDED		250,000	250,000	267,138	250,969		(969)		(969)		250,000				6,250	06/15/2020
649902-NR-0	NEW YORK ST DORM AUTH ST PERSO		12/15/2016	MATURITY		200,000	200,000	219,348	202,997		(2,997)		(2,997)		200,000				10,562	12/15/2016
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		10/20/2016	SINK FUND PAYMENT		5,000	5,000	5,358			(15)		(15)		5,000				34	10/01/2046
851018-HQ-7	SPRINGFIELD MO PUBLIC UTILITY		08/01/2016	PREREFUNDED		250,000	250,000	270,800	251,467		(1,467)		(1,467)		250,000				12,500	08/01/2018
91417K-HP-9	UNIV OF COLORADO CO ENTERPRISE		06/01/2016	PREREFUNDED		250,000	250,000	267,868	250,917		(918)		(918)		250,000				6,250	06/01/2020
914455-MA-5	UNIV OF MICHIGAN MI		12/01/2016	SECURITY CALLED BY ISSUER at 100.000		100,000	100,000	100,000							100,000				102	12/01/2029
914760-N4-1	UNIV OF OKLAHOMA OK		07/01/2016	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	262,280	250,832		(832)		(832)		250,000				12,500	07/01/2026
917547-VG-3	UTAH ST BLDG OWNERSHIP AUTH LE		05/15/2016	MATURITY		250,000	250,000	291,410	252,951		(2,951)		(2,951)		250,000				6,250	05/15/2016
3199999. Subtotal - Bonds - U.S. Special Revenues						7,660,846	7,533,753	7,993,449	7,626,842		(46,749)		(46,749)		7,685,107		(24,262)	(24,262)	195,738	XXX
02005B-AD-8	ALLY AUTO RECEIVABLES TRUST 12 5 A4		09/15/2016	PAYDOWN		214,033	214,033	214,250	214,077		(44)		(44)		214,033				823	01/16/2018
07388N-AE-6	BEAR STEARNS COMMERCIAL MORT 06 T24 A4		09/01/2016	PAYDOWN		218,266	218,266	239,521	223,744		(5,479)		(5,479)		218,266				5,808	10/12/2041
075887-BB-4	BECTON DICKINSON		11/08/2016	MATURITY		250,000	250,000	255,395	251,411		(1,411)		(1,411)		250,000				4,375	11/08/2016
14313N-AD-4	CARMAX AUTO OWNER TRUST 13 3 A4		12/15/2016	PAYDOWN		3,998	3,998	3,997	3,995		2		2		3,998				60	01/15/2019
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE 06 A7 A7		12/15/2016	PAYDOWN		250,000	250,000	248,457	249,873		127		127		250,000				1,835	12/17/2018
191216-AU-4	COCA-COLA CO/THE		09/01/2016	MATURITY		250,000	250,000	249,950	249,993		7		7		250,000				4,500	09/01/2016
291011-BC-7	EMERSON ELECTRIC CO		02/22/2016	KEY BANC CAPITAL MARKETS		271,140	250,000	278,375	266,050		(463)		(463)		265,587		5,553	5,553	2,951	11/15/2020
406216-BF-7	HALLIBURTON CO		05/12/2016	CALLED BY ISSUER at 101.000		252,500	250,000	249,488	249,500		35		35		249,536		2,964	2,964	3,356	11/15/2020
438516-AZ-9	HONEYWELL INTERNATIONAL		11/01/2016	TENDER OFFER		270,990	250,000	250,118	250,050		(13)		(13)		250,038		20,952	20,952	15,139	02/15/2019
452308-AP-4	ILLINOIS TOOL WORKS INC		02/10/2016	JEFFERIES & COMPANY INC.		265,193	250,000	257,033	254,199		(88)		(88)		254,111		11,082	11,082	3,539	09/15/2021
466157-AC-8	J G WENTWORTH RECEIVABLES V LL 01 AA A2		12/15/2016	PAYDOWN		55,351	55,351	55,232	55,253		98		98		55,351				2,318	08/15/2026
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES 13 1 A4		11/15/2016	PAYDOWN		250,000	250,000	249,959	249,990		10		10		250,000				2,451	11/15/2019
58933Y-AA-3	MERCK & CO INC		02/22/2016	BARCLAYS CAPITAL		270,105	250,000	272,925	262,791		(377)		(377)		262,414		7,691	7,691	5,920	01/15/2021
61747Y-DD-4	MORGAN STANLEY		04/29/2016	MATURITY		250,000	250,000	251,134	250,085		(84)		(84)		250,000				4,750	04/29/2016
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1		12/01/2016	PAYDOWN		28,431	28,431	28,431							28,432				205	03/15/2049
655044-AK-1	NOBLE ENERGY INC		01/21/2016	TENDER OFFER		121,800	120,000	121,200	121,142		(18)		(18)		121,124		676	676	1,500	05/01/2021
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3		12/01/2016	PAYDOWN			2,547												141	12/25/2030
845467-AJ-8	SOUTHWESTERN ENERGY CO		07/20/2016	VARIOUS		254,174	250,000	249,872	249,912		287		287		250,197		3,977	3,977	7,635	01/23/2018
883556-BA-9	THERMO FISHER SCIENTIFIC		04/19/2016	CALLED BY ISSUER at 100.556		251,390	250,000	251,614	250,212		(101)		(101)		250,110		1,280	1,280	3,812	08/15/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,727,371	3,642,626	3,726,951	3,652,277		(7,512)		(7,512)		3,673,197		54,175	54,175	71,118	XXX
8399997. Total - Bonds - Part 4						12,930,554	12,701,031	13,316,821	12,826,894		(60,375)		(60,375)		12,899,965		30,589	30,589	316,181	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						12,930,554	12,701,031	13,316,821	12,826,894		(60,375)		(60,375)		12,899,965		30,589	30,589	316,181	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
018802-10-8	ALLIANT ENERGY CORP		07/07/2016	WEEDEN & CO	7,200.000	286,937		166,842	224,820	(57,978)			(57,978)		166,842		120,095	120,095	4,230	
209115-10-4	CONSOLIDATED EDISON INC		02/12/2016	VARIOUS	2,600.000	183,269		159,807	167,102	(7,295)			(7,295)		159,807		23,462	23,462	1,742	
35086T-10-9	FOUR CORNERS PROPERTY TRUST		03/24/2016	VARIOUS	966.000	17,380		16,041	23,339	(7,298)			(7,298)		16,041		1,339	1,339	8,036	
40434L-10-5	HP INC		03/24/2016	VARIOUS	6,100.000	73,078		86,188	72,224	13,964			13,964		86,188		(13,110)	(13,110)	756	
69331C-10-8	P G & E CORPORATION		03/24/2016	SANFORD BERNSTEIN	800.000	47,146		35,313	42,552	(7,239)			(7,239)		35,313		11,832	11,832	364	
871829-10-7	SYSCO CORP		03/24/2016	SANFORD BERNSTEIN	3,500.000	161,680		108,344	143,500	(35,156)			(35,156)		108,344		53,336	53,336	1,085	
969457-10-0	WILLIAMS COMPANIES INC (THE)		03/28/2016	SANFORD BERNSTEIN	4,200.000	64,705		199,734	107,940	91,794			91,794		199,734		(135,028)	(135,028)	2,688	
98389B-10-0	XCEL ENERGY INC		02/12/2016	WEEDEN & CO	5,700.000	220,801		169,131	204,687	(35,556)			(35,556)		169,131		51,671	51,671	1,824	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,054,996	XXX	941,400	986,164	(44,764)			(44,764)		941,400		113,597	113,597	20,725	XXX
9799997. Total - Common Stocks - Part 4						1,054,996	XXX	941,400	986,164	(44,764)			(44,764)		941,400		113,597	113,597	20,725	XXX
9799998. Total - Common Stocks - Part 5						70,209	XXX	64,058							64,058		6,151	6,151	2,214	XXX
9799999. Total - Common Stocks						1,125,205	XXX	1,005,458	986,164	(44,764)			(44,764)		1,005,458		119,748	119,748	22,939	XXX
9899999. Total - Preferred and Common Stocks						1,125,205	XXX	1,005,458	986,164	(44,764)			(44,764)		1,005,458		119,748	119,748	22,939	XXX
9999999 - Totals						14,055,759	XXX	14,322,279	13,813,058	(44,764)	(60,375)		(105,139)		13,905,423		150,337	150,337	339,120	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Ohio Mutual Insurance Company

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
018802-10-8	ALLIANT ENERGY CORP		01/20/2016	WEEDEN & CO	07/07/2016	WEEDEN & CO	600.000	18,632	23,911	18,632							5,279	5,279	353	
209115-10-4	CONSOLIDATED EDISON INC		01/20/2016	WEEDEN & CO	02/12/2016	VARIOUS	200.000	13,503	14,098	13,503							595	595	133	
35086T-10-9	FOUR CORNERS PROPERTY TRUST		03/02/2016	VARIOUS	03/24/2016	SANFORD BERNSTEIN	627.506	11,585	11,290	11,585							(294)	(294)	1,664	
969457-10-0	WILLIAMS COMPANIES INC (THE)		01/08/2016	WEEDEN & CO	03/28/2016	SANFORD BERNSTEIN	100.000	2,050	1,541	2,050							(509)	(509)	64	
98389B-10-0	XCEL ENERGY INC		01/20/2016	WEEDEN & CO	02/12/2016	WEEDEN & CO	500.000	18,288	19,369	18,288							1,080	1,080		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								64,058	70,209	64,058							6,151	6,151	2,214	
9799998. Total - Common Stocks								64,058	70,209	64,058							6,151	6,151	2,214	
9899999. Total - Preferred and Common Stocks								64,058	70,209	64,058							6,151	6,151	2,214	
9999999 - Totals								64,058	70,209	64,058							6,151	6,151	2,214	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	34-1008736	2CIB1	NO		160,287,202		500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	01-0407315	2CIB1	NO		13,435,955		25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								173,723,157		XXX	XXX
160000-00-6	Centurion Financial Inc.		00000	34-1115309	2CIB2	NO				500.000	100.0
99C003-34-2	Ohio United Agency Inc.		00000	34-1026454	2CIB2	NO		25,049	25,049	223.000	100.0
99C001-80-9	United Premium Budget Service Inc.		00000	34-1018102	2CIB2	NO		1,002	1,002	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								26,051	26,051	XXX	XXX
1899999. Total Common Stocks								173,749,208	26,051	XXX	XXX
1999999 - Totals								173,749,208	26,051	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																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		
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-87-2	FEDERATED TREASURY OBLIGA-SS			12/12/2016	DIRECT	XXX	1,476,227						1,476,227	110		0.000	0.000	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							1,476,227					XXX	1,476,227	110		XXX	XXX	XXX		
9199999 - Totals							1,476,227					XXX	1,476,227	110		XXX	XXX	XXX		

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, Ohio	SD		48		1	XXX
Fifth Third Bank	Cincinnati, Ohio			305			XXX
United Bank, N.A.	Bucyrus, Ohio			2,999		4,018,778	XXX
Citizens Bank	Providence, Rhode Island	SD				6,250	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	3,352		4,025,029	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	3,352		4,025,029	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash		XXX	XXX	3,352		4,025,529	XXX

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

1. January	4,134,818	4. April	3,631,696	7. July	4,399,748	10. October	2,003,898
2. February	4,591,227	5. May	3,946,767	8. August	3,838,193	11. November	4,016,485
3. March	3,763,055	6. June	3,481,621	9. September	3,370,570	12. December	4,025,529

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/28/2016	0.441	01/26/2017	999,694		37
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					999,694		37
0599999. Total - U.S. Government Bonds					999,694		37
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					999,694		37
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					999,694		37
8699999 - Total Cash Equivalents					999,694		37

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	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	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	502,061	532,131		
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	1,267,836	1,269,375		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	FOR THE BENEFIT OF VA POLICYHOLDERS			224,682	224,541
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	1,769,897	1,801,506	224,682	224,541
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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