PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

American Modern Home Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 23469 Employer's ID Number 31-0715697

Organized under the Laws of Ohio, State of Domicile or Port of Entry

Country of Domicile United States of America

Incorporated/Organized 01/25/1965 Commenced Business 09/01/1965

Statutory Home Office 7000 Midland Blvd. (Street and Number), Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code)

Main Administrative Office 7000 Midland Blvd. (Street and Number)

Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-5478 (Area Code) (Telephone Number)

Mail Address P.O. Box 5323 (Street and Number or P.O. Box), Cincinnati , OH, US 45201-5323 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd. (Street and Number)

Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-5478 (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact Kenneth Leo Kuhn (Name), 800-543-2644-5478 (Area Code) (Telephone Number)

kkuhn@amig.com (E-mail Address), 513-947-4111 (FAX Number)

OFFICERS

Chairman of the Board	Anthony Joseph Kuczinski	SVP / CFO	René Gobonya
President / CEO	Andreas Matthias Kleiner #	SVP / Treasurer	James Edward Hinkle III

OTHER

Charles Schuster Griffith III, SVP / Secretary

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman	James Joseph Butler	Robin Harriet Wilcox
Andreas Matthias Kleiner #	Charles Arthur Bryan	René Gobonya
Richard Alan Olsen	William Alexander Robbie #	

State of Ohio
County of Clermont 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.

Andreas Matthias Kleiner	René Gobonya	Charles Schuster Griffith III
President / CEO	SVP / CFO	SVP / 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	25,216,325	4.968	25,216,325	0	25,216,325	4.968
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	8,441,838	1.663	8,441,838	0	8,441,838	1.663
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	52,066,459	10.258	52,066,459	0	52,066,459	10.258
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	149,115	0.029	149,115	0	149,115	0.029
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations	2,387,369	0.470	2,387,369	0	2,387,369	0.470
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	20,959	0.004	20,959	0	20,959	0.004
1.512 Issued or guaranteed by FNMA and FHLMC	13,396,969	2.640	13,396,969	0	13,396,969	2.640
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	575,880	0.113	575,880	0	575,880	0.113
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	0.000
1.523 All other	9,676,976	1.907	9,676,976	0	9,676,976	1.907
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	102,975,189	20.289	102,975,189	0	102,975,189	20.289
2.2 Unaffiliated non-U.S. securities (including Canada)	41,075,970	8.093	41,075,970	0	41,075,970	8.093
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	195,421,924	38.503	195,421,924	0	195,421,924	38.503
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	57,543,914	11.338	57,543,914	0	57,543,914	11.338
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	2,332	0.000	2,333	0	2,333	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(1,700,496)	(0.335)	(1,700,496)	0	(1,700,496)	(0.335)
11. Other invested assets	300,000	0.059	300,000	0	300,000	0.059
12. Total invested assets	507,550,725	100.000	507,550,726	0	507,550,726	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		56,248,924
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,910,888	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	2,910,888
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,615,898	
	8.2 Totals, Part 3, Column 9		1,615,898
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		57,543,914
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		57,543,914

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		300,000
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
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	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		300,000
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		300,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		493,785,893
2.	Cost of bonds and stocks acquired, Part 3, Column 7		183,605,776
3.	Accrual of discount		210,064
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(214,642)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	9,625,260	
	4.4. Part 4, Column 11	570,471	9,981,089
5.	Total gain (loss) on disposals, Part 4, Column 19		3,399,531
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		237,557,244
7.	Deduct amortization of premium		2,020,135
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		451,404,974
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		451,404,974

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	25,237,287	24,721,408	25,209,181	22,978,874
Governments	2.	Canada	4,386,710	4,360,154	4,435,888	4,280,000
(Including all obligations guaranteed	3.	Other Countries	47,679,749	47,222,138	48,839,307	47,135,000
by governments)	4.	Totals	77,303,746	76,303,700	78,484,376	74,393,874
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	149,115	171,915	148,313	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	24,802,055	24,610,005	24,902,840	23,919,083
	8.	United States	112,652,185	113,295,379	114,915,293	110,434,189
Industrial and Miscellaneous, SVO Identified Funds and Hybrid	9.	Canada	6,662,665	6,573,378	6,694,529	6,500,000
Securities (unaffiliated)	10.	Other Countries	34,413,283	34,359,529	34,542,804	33,952,000
	11.	Totals	153,728,133	154,228,286	156,152,626	150,886,189
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	255,983,049	255,313,906	259,688,155	249,349,146
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	195,421,924	195,421,924	37,576,324	
	25.	Total Common Stocks	195,421,924	195,421,924	37,576,324	
	26.	Total Stocks	195,421,924	195,421,924	37,576,324	
	27.	Total Bonds and Stocks	451,404,973	450,735,830	297,264,479	

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	16,083,510	15,064,000	2,177,483	6,620,520	1,104,578	XXX	41,050,091	15.1	71,564,480	22.5	41,050,091	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	16,083,510	15,064,000	2,177,483	6,620,520	1,104,578	XXX	41,050,091	15.1	71,564,480	22.5	41,050,091	0
2. All Other Governments												
2.1 NAIC 1	4,002,935	8,003,802	2,210,369	0	0	XXX	14,217,106	5.2	15,773,508	5.0	9,742,876	4,474,230
2.2 NAIC 2	0	8,442,497	11,765,463	3,657,227	5,276,383	XXX	29,141,570	10.7	19,340,080	6.1	15,749,385	13,392,185
2.3 NAIC 3	0	822,536	4,661,307	0	3,223,941	XXX	8,707,784	3.2	3,773,918	1.2	5,979,946	2,727,838
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	4,002,935	17,268,835	18,637,139	3,657,227	8,500,324	XXX	52,066,460	19.2	38,887,506	12.3	31,472,207	20,594,253
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	149,115	0	0	0	XXX	149,115	0.1	148,960	0.0	149,115	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	1,271,737	0.4	0	0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	0	149,115	0	0	0	XXX	149,115	0.1	1,420,697	0.4	149,115	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,885,409	11,880,402	8,024,332	2,595,913	416,000	XXX	24,802,056	9.1	32,990,995	10.4	24,537,907	264,149
5.2 NAIC 2						XXX	0	0.0		0.0		0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	1,885,409	11,880,402	8,024,332	2,595,913	416,000	XXX	24,802,056	9.1	32,990,995	10.4	24,537,907	264,149

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	12,244,610	47,015,711	14,356,426	128,188	1,054,671	XXX	74,799,606	27.5	97,371,346	30.7	57,314,691	17,484,915
6.2 NAIC 2	1,033,381	43,504,259	25,360,463	1,030,535	2,565,079	XXX	73,493,717	27.0	63,066,663	19.9	61,241,615	12,252,102
6.3 NAIC 3	270,000	1,823,750	3,341,044	0	0	XXX	5,434,794	2.0	11,415,681	3.6	1,578,125	3,856,669
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6	0	0	0	0	20	XXX	20	0.0	20	0.0	20	0
6.7 Totals	13,547,991	92,343,720	43,057,933	1,158,723	3,619,770	XXX	153,728,137	56.6	171,853,710	54.1	120,134,451	33,593,686
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	689,071	0.2	0	0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	689,071	0.2	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 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) 34,216,464	82,113,030	26,768,610	9,344,621	2,575,249	0	155,017,974	57.0	XXX	XXX	132,794,680	22,223,294
10.2 NAIC 2	(d) 1,033,381	51,946,756	37,125,926	4,687,762	7,841,462	0	102,635,287	37.8	XXX	XXX	76,991,000	25,644,287
10.3 NAIC 3	(d) 270,000	2,646,286	8,002,351	0	3,223,941	0	14,142,578	5.2	XXX	XXX	7,558,071	6,584,507
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	20	0	(c) 20	0.0	XXX	XXX	20	0
10.7 Totals	35,519,845	136,706,072	71,896,887	14,032,383	13,640,672	0	(b) 271,795,859	100.0	XXX	XXX	217,343,771	54,452,088
10.8 Line 10.7 as a % of Col. 7	13.1	50.3	26.5	5.2	5.0	0.0	100.0	XXX	XXX	XXX	80.0	20.0
11. Total Bonds Prior Year												
11.1 NAIC 1	25,393,245	140,824,274	29,365,639	15,432,170	6,833,961	XXX	XXX	XXX	217,849,289	68.6	198,094,707	19,754,582
11.2 NAIC 2	1,271,737	34,980,472	41,005,074	4,047,201	3,063,067	XXX	XXX	XXX	84,367,551	26.6	70,471,889	13,895,662
11.3 NAIC 3	345,675	6,350,460	6,817,573	0	1,675,891	XXX	XXX	XXX	15,189,599	4.8	6,657,599	8,532,000
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		0
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		0
11.6 NAIC 6	0	0	0	0	20	XXX	XXX	XXX	(c) 20	0.0	20	0
11.7 Totals	27,010,657	182,155,206	77,188,286	19,479,371	11,572,939	XXX	XXX	XXX	(b) 317,406,459	100.0	275,224,215	42,182,244
11.8 Line 11.7 as a % of Col. 9	8.5	57.4	24.3	6.1	3.6	XXX	XXX	XXX	100.0	XXX	86.7	13.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1	32,732,707	68,207,759	20,091,837	9,187,128	2,575,250	0	132,794,681	48.9	198,094,707	62.4	132,794,681	XXX
12.2 NAIC 2	1,033,381	42,153,112	26,647,832	2,724,130	4,432,546	0	76,991,001	28.3	70,471,889	22.2	76,991,001	XXX
12.3 NAIC 3	270,000	1,050,000	4,362,632	0	1,875,439	0	7,558,071	2.8	6,657,599	2.1	7,558,071	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	20	0	20	0.0	20	0.0	20	XXX
12.7 Totals	34,036,088	111,410,871	51,102,301	11,911,258	8,883,255	0	217,343,773	80.0	275,224,215	86.7	217,343,773	XXX
12.8 Line 12.7 as a % of Col. 7	15.7	51.3	23.5	5.5	4.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	12.5	41.0	18.8	4.4	3.3	0.0	80.0	XXX	XXX	XXX	80.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,483,757	13,905,271	6,676,773	157,493	(1)	0	22,223,293	8.2	19,754,582	6.2	XXX	22,223,293
13.2 NAIC 2	0	9,793,644	10,478,094	1,963,632	3,408,916	0	25,644,286	9.4	13,895,662	4.4	XXX	25,644,286
13.3 NAIC 3	0	1,596,286	3,639,719	0	1,348,502	0	6,584,507	2.4	8,532,000	2.7	XXX	6,584,507
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	1,483,757	25,295,201	20,794,586	2,121,125	4,757,417	0	54,452,086	20.0	42,182,244	13.3	XXX	54,452,086
13.8 Line 13.7 as a % of Col. 7	2.7	46.5	38.2	3.9	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.5	9.3	7.7	0.8	1.8	0.0	20.0	XXX	XXX	XXX	XXX	20.0

(a) Includes $ 54,452,087 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 20 current year, $ prior year of bonds with Z designations and $, current year $ 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 $ 15,812,808 ; 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	16,080,819	15,055,194	2,170,231	6,618,310	1,104,578	XXX	41,029,132	15.1	71,540,403	22.5	41,029,132	0
1.2 Residential Mortgage-Backed Securities	2,691	8,806	7,252	2,210	0	XXX	20,959	0.0	24,076	0.0	20,959	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	16,083,510	15,064,000	2,177,483	6,620,520	1,104,578	XXX	41,050,091	15.1	71,564,479	22.5	41,050,091	0
2. All Other Governments												
2.1 Issuer Obligations	4,002,935	16,198,623	18,637,139	3,657,227	8,500,324	XXX	50,996,248	18.8	37,793,927	11.9	31,472,207	19,524,041
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities	0	1,070,212	0	0	0	XXX	1,070,212	0.4	1,093,579	0.3	0	1,070,212
2.5 Totals	4,002,935	17,268,835	18,637,139	3,657,227	8,500,324	XXX	52,066,460	19.2	38,887,506	12.3	31,472,207	20,594,253
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	149,115	0	0	0	XXX	149,115	0.1	1,420,697	0.4	149,115	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	0	149,115	0	0	0	XXX	149,115	0.1	1,420,697	0.4	149,115	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	6,389,528	4,175,530	0	0	XXX	10,565,058	3.9	16,094,314	5.1	10,565,058	0
5.2 Residential Mortgage-Backed Securities	1,877,089	5,452,817	3,788,522	2,438,420	416,000	XXX	13,972,848	5.1	16,624,633	5.2	13,972,848	0
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
5.4 Other Loan-Backed and Structured Securities	8,320	38,057	60,280	157,493	0	XXX	264,150	0.1	272,046	0.1	0	264,150
5.5 Totals	1,885,409	11,880,402	8,024,332	2,595,913	416,000	XXX	24,802,056	9.1	32,990,993	10.4	24,537,906	264,150
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,143,025	76,946,050	37,709,818	1,158,624	3,619,769	XXX	122,577,286	45.1	142,175,917	44.8	103,207,438	19,369,848
6.2 Residential Mortgage-Backed Securities	311	727	322	98	0	XXX	1,458	0.0	1,867	0.0	1,458	0
6.3 Commercial Mortgage-Backed Securities	3,544,270	6,131,249	0	0	0	XXX	9,675,519	3.6	10,481,235	3.3	6,734,917	2,940,602
6.4 Other Loan-Backed and Structured Securities	6,860,385	9,265,695	5,347,794	0	0	XXX	21,473,874	7.9	19,194,692	6.0	10,190,638	11,283,236
6.5 Totals	13,547,991	92,343,721	43,057,934	1,158,722	3,619,769	XXX	153,728,137	56.6	171,853,711	54.1	120,134,451	33,593,686
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	689,071	0.2	0	0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	689,071	0.2	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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		0	0.0	XXX	XXX		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	23,226,779	114,738,510	62,692,718	11,434,161	13,224,671	XXX	225,316,839	82.9	XXX	XXX	186,422,950	38,893,889
10.2 Residential Mortgage-Backed Securities	1,880,091	5,462,350	3,796,096	2,440,728	416,000	XXX	13,995,265	5.1	XXX	XXX	13,995,265	0
10.3 Commercial Mortgage-Backed Securities	3,544,270	6,131,249	0	0	0	XXX	9,675,519	3.6	XXX	XXX	6,734,917	2,940,602
10.4 Other Loan-Backed and Structured Securities	6,868,705	10,373,964	5,408,074	157,493	0	XXX	22,808,236	8.4	XXX	XXX	10,190,638	12,617,598
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	35,519,845	136,706,073	71,896,888	14,032,382	13,640,671	0	271,795,859	100.0	XXX	XXX	217,343,770	54,452,089
10.7 Line 10.6 as a % of Col. 7	13.1	50.3	26.5	5.2	5.0	0.0	100.0	XXX	XXX	XXX	80.0	20.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	22,825,779	152,461,029	67,376,856	16,080,339	10,970,326	XXX	XXX	XXX	269,714,329	85.0	239,603,430	30,110,899
11.2 Residential Mortgage-Backed Securities	2,218,936	6,385,541	4,420,660	3,022,826	602,613	XXX	XXX	XXX	16,650,576	5.2	16,650,580	(4)
11.3 Commercial Mortgage-Backed Securities	1,729,494	7,756,574	995,167	0	0	XXX	XXX	XXX	10,481,235	3.3	8,659,160	1,822,075
11.4 Other Loan-Backed and Structured Securities	236,447	15,552,064	4,395,601	376,205	0	XXX	XXX	XXX	20,560,317	6.5	10,311,044	10,249,273
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	27,010,656	182,155,208	77,188,284	19,479,370	11,572,939	XXX	XXX	XXX	317,406,457	100.0	275,224,214	42,182,243
11.7 Line 11.6 as a % of Col. 9	8.5	57.4	24.3	6.1	3.6	XXX	XXX	XXX	100.0	XXX	86.7	13.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	23,226,779	97,952,184	47,306,205	9,470,529	8,467,254	XXX	186,422,951	68.6	239,603,430	75.5	186,422,951	XXX
12.2 Residential Mortgage-Backed Securities	1,880,091	5,462,350	3,796,096	2,440,728	416,000	XXX	13,995,265	5.1	16,650,580	5.2	13,995,265	XXX
12.3 Commercial Mortgage-Backed Securities	3,544,270	3,190,647	0	0	0	XXX	6,734,917	2.5	8,659,160	2.7	6,734,917	XXX
12.4 Other Loan-Backed and Structured Securities	5,384,948	4,805,690	0	0	0	XXX	10,190,638	3.7	10,311,044	3.2	10,190,638	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	34,036,088	111,410,871	51,102,301	11,911,257	8,883,254	0	217,343,771	80.0	275,224,214	86.7	217,343,771	XXX
12.7 Line 12.6 as a % of Col. 7	15.7	51.3	23.5	5.5	4.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	12.5	41.0	18.8	4.4	3.3	0.0	80.0	XXX	XXX	XXX	80.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	16,786,326	15,386,513	1,963,632	4,757,417	XXX	38,893,888	14.3	30,110,899	9.5	XXX	38,893,888
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	(4)	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	2,940,602	0	0	0	XXX	2,940,602	1.1	1,822,075	0.6	XXX	2,940,602
13.4 Other Loan-Backed and Structured Securities	1,483,757	5,568,274	5,408,074	157,493	0	XXX	12,617,598	4.6	10,249,273	3.2	XXX	12,617,598
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	1,483,757	25,295,202	20,794,587	2,121,125	4,757,417	0	54,452,088	20.0	42,182,243	13.3	XXX	54,452,088
13.7 Line 13.6 as a % of Col. 7	2.7	46.5	38.2	3.9	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.5	9.3	7.7	0.8	1.8	0.0	20.0	XXX	XXX	XXX	XXX	20.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	9,417,230	9,417,230	0	0	0
2. Cost of short-term investments acquired	125,542,494	125,542,494	0	0	0
3. Accrual of discount	58	58	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	211	211	0	0	0
6. Deduct consideration received on disposals	119,147,185	119,147,185	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	15,812,808	15,812,808	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	15,812,808	15,812,808	0	0	0

(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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	23,393,593	23,393,593	0
3. Accrual of discount	3,313	3,313	0
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	402	402	0
6. Deduct consideration received on disposals	23,397,308	23,397,308	0
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

(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 Buildings and Land		Amelia	OH	12/31/2012	01/25/2012	60,661,698		57,543,914	57,543,914	1,615,898			(1,615,898)		4,665,184	
0299999. Property occupied by the reporting entity - Administrative						60,661,698	0	57,543,914	57,543,914	1,615,898	0	0	(1,615,898)	0	4,665,184	0
0399999. Total Property occupied by the reporting entity						60,661,698	0	57,543,914	57,543,914	1,615,898	0	0	(1,615,898)	0	4,665,184	0
0699999 - Totals						60,661,698	0	57,543,914	57,543,914	1,615,898	0	0	(1,615,898)	0	4,665,184	0

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
Building Improvements in the Living Wise House	Amelia	OH	05/15/2016	various	83,880		83,880	
Building Improvements-Business transformation training room	Amelia	OH	05/15/2016	Turner Construction	37,060		37,060	
Building Improvements-heat exchanger	Amelia	OH	10/01/2016	Applied Mechanical Systems	14,907		14,907	
Building Improvements-service road repairs	Amelia	OH	10/01/2016	John R. Jurgenson Company	15,583		15,583	
Building Improvements-auto logic upgrade	Amelia	OH	10/01/2016	Ford Development	21,495		21,495	
Building Improvements-electrical work	Amelia	OH	10/01/2016	Biz.com Electric	86,223		86,223	
Building Improvements-telepresence	Amelia	OH	10/01/2016	Schrudde & Zimmerman	77,496		77,496	
Building Improvements-card readers upgrade	Amelia	OH	10/01/2016	Security 101	68,812		68,812	
Building Improvements-main campus road asphalt repair	Amelia	OH	10/01/2016	John R. Jurgenson Company	109,809		109,809	
Building Improvements-chiller	Amelia	OH	10/01/2016	Johnson Controls	175,713		175,713	
Building Improvements-switch gear	Amelia	OH	10/01/2016	Presidio	395,477		395,477	
Building Improvements-Ecosave Energy Reduction Project	Amelia	OH	10/01/2016	Ecosave Automation	888,226		888,226	
Building Improvements-site leak detection	Amelia	OH	10/15/2016	Ecosave Automation	17,371		17,371	
Building Improvements-retaining wall with drainage pipe	Amelia	OH	10/15/2016	Bollinger Landscape	5,520		5,520	
Building Improvements-heating pump and gasket repairs	Amelia	OH	10/15/2016	Debra-Kuempel	12,857		12,857	
Building Improvements in training center	Amelia	OH	10/15/2016	APG Office Furnishings	54,539		54,539	
Building Improvements-new asphalt base for service road	Amelia	OH	11/15/2016	John R. Jurgenson Company	237,174		237,174	
Building Improvements-synchronize building signs	Amelia	OH	12/15/2016	Ecosave Automation	3,215		3,215	
Building Improvements-Cooling tower piping	Amelia	OH	12/15/2016	Blau Mechanical	32,900		32,900	
Building Improvements-bottle filling stations	Amelia	OH	12/15/2016	Robert Jones Plumbing	30,335		30,335	
Building Improvements-perimeter door security	Amelia	OH	12/15/2016	Security 101	10,639		10,639	
Building Improvements-Bldg 2 restack	Amelia	OH	12/15/2016	Biz.Com Electric, APG Office Funrnishings	146,112		146,112	
Building Improvements-Bldg 2 restack	Amelia	OH	12/15/2016	Biz.Com Electric, APG Office Funrnishings	112,594		112,594	
Building Improvements-DocuCenter Upgrades	Amelia	OH	12/15/2016	Biz.com, Applied Mechanical Systems, Oswald Co, Motz Engineering	246,648		246,648	
Building Improvements-Perimeter door security	Amelia	OH	12/15/2016	Security 101	4,139		4,139	
Data center water migration	Amelia	OH	12/31/2016	Applied Mechanical Systems	22,164		22,164	
0199999. Acquired by Purchase					2,910,888	0	2,910,888	0
0399999 - Totals					2,910,888	0	2,910,888	0

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	INVESTMENT IN LLOYDS		AMELIA	OH	AMERICAN MODERN HOME		08/08/1962		300,000		300,000								100.000
4399999. Any Other Class of Assets - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
4699999 - Totals									300,000	0	300,000	0	0	0	0	0	0	0	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-FM-5	UNITED STATES TREASURY GOVT BND				1	1,530,820	141.4890	1,414,890	1,000,000	1,520,794	0	(10,026)	0	0	6.250	1.839	MN	8,115	31,250	09/15/2016	05/15/2030
912810-FP-8	UNITED STATES TREASURY GOVT BND				1	4,071,864	133.2300	3,996,900	3,000,000	4,024,066	0	(32,550)	0	0	5.375	2.492	FA	60,907	80,625	12/05/2016	02/15/2031
912810-FT-0	UNITED STATES TREASURY GOVT BND				1	1,078,975	126.5630	949,223	750,000	1,073,449	0	(5,525)	0	0	4.500	1.819	FA	12,748	16,875	08/09/2016	02/15/2036
912810-RS-9	UNITED STATES TREASURY SENIOR GOVT BND				1	159,744	88.9010	142,242	160,000	159,747	0	3	0	0	2.500	2.508	MN	519	2,000	10/14/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY SENIOR GOVT BND				1	944,570	84.1150	841,150	1,000,000	944,833	0	263	0	0	2.250	2.515	FA	8,499	0	10/18/2016	08/15/2046
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND				1	346,992	94.7630	331,671	350,000	347,119	0	126	0	0	1.375	1.505	FA	1,635	0	09/09/2016	08/31/2023
912828-A9-1	UNITED STATES TREASURY GOVT BND				1	268,796	99.9990	267,997	268,000	268,011	0	(279)	0	0	0.750	0.645	JJ	929	2,010	02/28/2014	01/15/2017
912828-K3-3	UNITED STATES TREASURY GOVT IBND				1	3,060,220	104.3390	3,130,174	3,000,000	3,120,957	66,820	(6,083)	0	0	0.125	(0.113)	AO	829	3,825	02/29/2016	04/15/2020
912828-N7-1	UNITED STATES TREASURY SENIOR GOVT IBND				1	1,795,927	102.6850	1,796,988	1,750,000	1,823,113	31,056	(3,870)	0	0	0.625	0.355	JJ	5,140	5,517	02/25/2016	01/15/2026
912828-Q3-7	UNITED STATES TREASURY SENIOR GOVT BND				1	107,033	97.6900	104,528	107,000	107,029	0	(4)	0	0	1.250	1.228	MS	342	669	04/19/2016	03/31/2021
912828-Q3-7	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	468,565	97.6900	457,189	468,000	468,487	0	(79)	0	0	1.250	1.228	MS	1,495	2,925	04/19/2016	03/31/2021
912828-Q6-0	UNITED STATES TREASURY GOVT IBND TIPS				1	5,152,133	102.6570	5,132,856	5,000,000	5,176,998	32,283	(7,418)	0	0	0.125	(0.227)	AO	1,362	3,174	08/03/2016	04/15/2021
912828-WL-0	UNITED STATES TREASURY GOVT BND	SD			1	6,202,537	100.4530	6,132,656	6,105,000	6,181,724	0	(20,813)	0	0	1.500	0.972	MN	8,051	91,575	05/02/2016	05/31/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,188,176	XXX	24,698,464	22,958,000	25,216,327	130,159	(86,255)	0	0	XXX	XXX	XXX	110,571	240,445	XXX	XXX
36202D-J8-5	GNMA POOL # 002987			4	1	1,451	118.5630	1,726	1,456	1,451	0	0	0	0	7.500	7.601	MON	9	109	12/13/2011	10/20/2030
36202D-LV-1	GNMA POOL # 003040			4	1	3,247	118.9680	3,835	3,223	3,242	0	(1)	0	0	7.000	6.873	MON	19	226	12/13/2011	02/20/2031
36206P-UR-9	GNMA POOL # 417392			4	1	2,372	109.1000	2,536	2,325	2,359	0	(3)	0	0	7.500	7.084	MON	15	175	12/13/2011	05/15/2026
36206V-JP-3	GNMA POOL # 422470			4	1	1,608	109.1000	1,750	1,604	1,606	0	(1)	0	0	7.500	7.497	MON	10	121	12/13/2011	03/15/2026
36207F-LH-2	GNMA POOL # 430628			4	1	11,135	106.6940	11,881	11,136	11,130	0	(1)	0	0	7.500	7.556	MON	70	835	12/13/2011	10/15/2029
36225A-C8-1	GNMA POOL # 780095			4	1	1,192	107.6130	1,216	1,130	1,172	0	(4)	0	0	10.000	8.938	MON	9	113	12/13/2011	03/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						21,005	XXX	22,944	20,874	20,960	0	(10)	0	0	XXX	XXX	XXX	132	1,579	XXX	XXX
0599999. Total - U.S. Government Bonds						25,209,181	XXX	24,721,408	22,978,874	25,237,287	130,159	(86,265)	0	0	XXX	XXX	XXX	110,703	242,024	XXX	XXX
110709-BN-1	PROVINCE OF BRITISH COLUMBIA SENIOR CORP BND		A		1FE	996,870	102.0670	1,020,670	1,000,000	998,412	0	312	0	0	2.650	2.686	MS	7,288	26,500	10/20/2011	09/22/2021
125094-AQ-5	CDP FINANCIAL INC SENIOR CORP BND 144A		A		1FE	1,042,610	101.6060	1,016,060	1,000,000	1,035,519	0	(4,193)	0	0	3.150	2.629	JJ	13,738	31,500	04/10/2015	07/24/2024
683235-AA-3	ONTARIO PROVINCE OF SENIOR CORP BND		A		1FE	509,990	100.7780	503,890	500,000	504,754	0	(2,692)	0	0	2.000	1.443	MS	2,611	10,000	01/13/2015	09/27/2018
748149-AJ-0	QUEBEC PROVINCE SENIOR CORP BND		A		1FE	777,668	96.3800	751,764	780,000	777,813	0	145	0	0	2.500	2.534	AO	3,846	9,750	04/12/2016	04/20/2026
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND		D		3FE	1,071,252	88.7500	798,750	900,000	798,750	152,138	(3,638)	0	0	5.625	4.429	JJ	24,469	50,625	02/25/2013	01/07/2041
105756-BU-3	BRAZIL (FEDERATIVE REPUBLIC OF SENIOR GOVT BND		D		3FE	743,400	89.0000	801,000	900,000	758,480	0	15,080	0	0	2.625	5.757	JJ	11,550	11,813	03/16/2016	01/05/2023
105756-BW-9	BRAZIL (FEDERATIVE REPUBLIC OF BRAZIL (FEDERATIVE REPUBLIC OF		D		3FE	532,920	80.7500	541,025	670,000	530,139	(4,063)	1,282	0	0	5.000	6.593	JJ	14,331	16,750	04/15/2016	01/27/2045
105756-BX-7	BRAZIL (FEDERATIVE REPUBLIC OF SENIOR CORP BND		D		3FE	336,824	103.6250	352,325	340,000	337,027	0	203	0	0	6.000	6.125	AO	5,100	11,333	03/10/2016	04/07/2026
12621V-AA-3	CNOOC FINANCE 2011 LTD CORP BND 144A		D		1FE	543,835	104.4560	522,280	500,000	540,625	0	(3,210)	0	0	4.250	2.153	JJ	9,149	0	08/25/2016	01/26/2021
195325-BM-6	REPUBLIC OF COLOMBIA GOVT BND		D		2FE	556,250	108.0000	540,000	500,000	553,008	0	(1,067)	0	0	6.125	5.337	JJ	13,866	30,625	09/20/2013	01/18/2041
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND		D		2FE	1,716,752	104.6250	1,715,850	1,640,000	1,706,493	0	(10,259)	0	0	4.375	3.402	JJ	33,683	35,875	03/21/2016	07/12/2021
195325-BQ-7	REPUBLIC OF COLOMBIA SENIOR GOVT BND		D	1	2FE	678,500	100.8750	706,125	700,000	680,400	0	1,900	0	0	4.000	4.461	FA	9,722	14,000	03/08/2016	02/26/2024
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A		D		2FE	1,474,868	100.0000	1,450,000	1,450,000	1,475,028	0	(861)	0	0	4.875	4.578	JJ	32,595	49,725	08/09/2016	01/15/2024
200447-AF-7	COM FED ELCTRICI SENIOR CORP BND 144A		D		2FE	1,138,586	96.6300	1,101,585	1,140,000	1,138,586	0	0	0	0	4.750	4.766	FA	10,980	0	10/11/2016	02/23/2027
219868-BN-5	CORP ANDINA DE FOMENTO CORP BND		D		1FE	2,478,340	113.0710	2,261,420	2,000,000	2,287,798	0	(114,832)	0	0	8.125	2.010	JD	12,188	162,500	04/27/2015	06/04/2019
219868-BT-2	CORP ANDINA DE FOMENTO SENIOR CORP BND		D		1FE	4,012,300	99.9780	3,999,120	4,000,000	4,002,935	0	(4,815)	0	0	1.500	1.377	FA	23,833	60,000	01/22/2015	08/08/2017
221602-AC-9	REPUBLIC OF COSTA RICA SENIOR CORP BND 144A		D		3FE	250,000	91.3590	228,398	250,000	228,398	20,585	0	0	0	7.000	7.000	AO	4,229	17,500	04/01/2014	04/04/2044
29245J-AJ-1	EMPRESA NACIONAL DE PETROLEO E SENIOR CORP BND 144A		D		2FE	383,577	93.8280	365,928	390,000	383,791	0	215	0	0	3.750	3.951	FA	5,931	0	08/02/2016	08/05/2026
401494-AN-9	GUATEMALA REPUBLIC OF GOVT BND		D		3FE	577,326	96.0000	556,800	580,000	556,800	(20,671)	145	0	0	4.500	4.558	MN	4,205	13,050	05/16/2016	05/03/2026
451029-AE-2	REPUBLIC OF ICELAND GOVT BND 144A		D		2FE	1,075,000	113.4660	1,134,657	1,000,000	1,052,433	0	(8,413)	0	0	5.875	4.755	MN	8,160	58,750	03/06/2014	05/11/2022
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A		D		2FE	463,463	100.5000	512,550	510,000	465,826	0	757	0	0	5.250	5.918	JJ	12,198	26,775	09/20/2013	01/17/2042
455780-BU-9	INDONESIA (REPUBLIC OF) SENIOR CORP BND 144A		D		2FE	1,203,800	99.7500	1,127,175	1,130,000	1,203,309	0	(491)	0	0	5.125	4.700	JJ	26,704	16,144	08/05/2016	01/15/2045
455780-BV-7	INDONESIA (REPUBLIC OF) GOVT BND 144A		D		2FE	3,757,786	103.2500	3,680,863	3,565,000	3,748,202	0	(9,585)	0	0	4.750	4.057	JJ	81,376	71,072	07/21/2016	01/08/2026
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND		D		2FE	563,063	95.3750	600,863	630,000	564,798	0	962	0	0	4.875	5.615	AO	6,569	30,713	03/05/2015	10/14/2044
500630-BX-5	KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND		D		1FE	395,124	100.7240	402,894	400,000	397,037	0	469	0	0	3.000	3.143	MS	3,567	12,000	09/05/2012	09/14/2022
500630-CE-6	KOREA DEVELOPMENT BANK (THE) SENIOR CORP BND		D		1FE	773,729	98.8740	766,272	775,000	774,126	0	246	0	0	2.250	2.285	MN	2,083	17,438	05/11/2015	05/18/2020
50065W-AE-6	KOREA NATIONAL OIL CORP SENIOR CORP BND 144A		D		1FE	1,849,644	101.0520	1,818,936	1,800,000	1,827,874	0	(13,132)	0	0	2.750	1.979	JJ	21,725	49,500	04/27/2015	01/23/2019
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A		D	1	2FE	544,550	98.3230	540,774	550,000	544,661	0	112	0	0	4.250	4.372	MS	5,974	0	09/22/2016	10/31/2026
617726-AG-9	MOROCCO (KINGDOM OF) SENIOR GOVT BND 144A		D		2FE	1,176,250	101.8750	1,039,125	1,020,000	1,174,982	0	(1,268)	0	0	5.500	4.501	JD	3,117	28,050	08/04/2016	12/11/2042
62987B-AA-0	NAMIBIA GOVT BND 144A		D		2FE	1,256,250	104.1250	1,301,563	1,250,000	1,253,448	0	(609)	0	0	5.500	5.434	MN	11,076	68,750	11/02/2011	11/03/2021

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE American Modern Home Insurance Co.

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
698299-BF-0	PANAMA REPUBLIC SENIOR GOVT BND		D	1	2FE	663,401	98.0000	656,600	670,000	663,747	0	347	0	0	3.875	3.979	MS	7,500	12,981	03/10/2016	03/17/2028
715638-BM-3	REPUBLIC OF PERU SENIOR CORP BND		D		2FE	736,185	113.6250	715,838	630,000	735,395	0	(790)	0	0	5.625	4.641	MN	4,233	22,359	05/17/2016	11/18/2050
71654Q-AX-0	PETROLEOS MEXICANOS CORP BND		D		2FE	3,264,401	103.2500	3,112,988	3,015,000	3,227,673	0	(26,773)	0	0	5.500	3.612	JJ	73,700	50,738	08/25/2016	01/21/2021
71656L-BK-6	PETROLEOS MEXICANOS SENIOR CORP BND 144A		D		2FE	388,125	105.9140	391,883	370,000	387,119	0	(1,007)	0	0	6.875	6.227	FA	10,387	12,719	03/07/2016	08/04/2026
760942-BB-7	URUGUAY REPUBLIC SENIOR CORP BND		D	4	2FE	2,397,125	100.2500	2,305,750	2,300,000	2,393,800	0	(3,325)	0	0	4.375	3.862	AO	17,889	78,750	08/05/2016	10/27/2027
78307A-DB-6	RUSSIAN FEDERATION GOVT BND 144A		D		3FE	827,213	106.1250	859,613	810,000	822,536	0	(3,428)	0	0	5.000	4.493	AO	6,975	40,500	08/06/2015	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A		D		3FE	1,154,838	107.5000	1,171,750	1,090,000	1,120,105	(15,304)	(393)	0	0	5.625	5.189	AO	14,817	45,844	08/04/2016	04/04/2042
836205-AU-8	REPUBLIC OF SOUTH AFRICA SENIOR GOVT BND		D		2FE	957,500	92.7500	927,500	1,000,000	958,060	0	560	0	0	4.300	4.770	AO	9,436	0	10/12/2016	10/12/2028
836205-AV-6	REPUBLIC OF SOUTH AFRICA SENIOR GOVT BND		D		2FE	579,000	92.0000	552,000	600,000	579,064	0	64	0	0	5.000	5.232	AO	6,583	0	10/12/2016	10/12/2046
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND		D		3FE	3,239,500	88.5000	3,009,000	3,400,000	3,009,000	(245,958)	15,325	0	0	3.250	4.031	MS	30,081	65,000	04/29/2016	03/23/2023
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND		D		3FE	719,350	80.3750	546,550	680,000	546,550	(171,451)	(744)	0	0	4.875	4.510	AO	6,906	33,150	02/03/2015	04/16/2043
91086Q-AN-8	MEXICAN BONOS GOVT BND		D		2FE	101,250	126.7500	114,075	90,000	98,901	0	(302)	0	0	7.500	6.506	AO	1,556	6,750	08/09/2006	04/08/2033
91086Q-AW-8	MEXICAN BONOS SENIOR GOVT BND EMTN		D		2FE	2,355,430	108.1250	2,259,813	2,090,000	2,254,884	0	(71,990)	0	0	5.950	2.273	MS	35,234	124,355	08/04/2015	03/19/2019
91087B-AA-8	MEXICAN BONOS SENIOR CORP BND		D		2FE	1,902,600	96.2500	1,732,500	1,800,000	1,897,961	0	(4,639)	0	0	3.600	2.841	JJ	27,180	32,400	07/21/2016	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						52,166,445	XXX	50,514,522	50,415,000	50,996,247	(284,724)	(254,332)	0	0	XXX	XXX	XXX	678,340	1,456,284	XXX	XXX
125094-AD-4	CDP FINANCIAL INC CORP BND 144A		A		1FE	1,108,750	106.7770	1,067,770	1,000,000	1,070,212	0	(23,367)	0	0	4.400	1.898	MN	4,400	44,000	04/29/2015	11/25/2019
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						1,108,750	XXX	1,067,770	1,000,000	1,070,212	0	(23,367)	0	0	XXX	XXX	XXX	4,400	44,000	XXX	XXX
1099999. Total - All Other Government Bonds						53,275,195	XXX	51,582,292	51,415,000	52,066,459	(284,724)	(277,699)	0	0	XXX	XXX	XXX	682,740	1,500,284	XXX	XXX
13063B-JA-1	CALIFORNIA STATE OF MUNI BND GO				1FE	148,313	114.6100	171,915	150,000	149,115	0	155	0	0	5.700	5.842	MN	1,425	8,550	01/27/2011	11/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						148,313	XXX	171,915	150,000	149,115	0	155	0	0	XXX	XXX	XXX	1,425	8,550	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						148,313	XXX	171,915	150,000	149,115	0	155	0	0	XXX	XXX	XXX	1,425	8,550	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3135G0-K3-6	FNMA				1FE	2,054,676	94.6020	1,892,040	2,000,000	2,052,310	0	(2,365)	0	0	2.125	1.818	AO	7,910	21,014	07/14/2016	04/24/2026
3135G0-Q8-9	FNMA SENIOR AGENCY BND				1FE	2,897,225	97.2670	2,820,743	2,900,000	2,897,311	0	86	0	0	1.375	1.395	AO	9,304	0	11/04/2016	10/07/2021
3135G0-ZA-4	FNMA AGENCY BND				1FE	3,013,380	101.2100	3,036,300	3,000,000	3,005,740	0	(2,618)	0	0	1.875	1.783	FA	20,625	56,250	01/13/2014	02/19/2019
3137EA-DM-8	FHLMC UNSECURED AGENCY BND				1FE	471,174	99.3680	496,840	500,000	486,476	0	4,721	0	0	1.250	2.270	AO	1,545	6,250	08/30/2013	10/02/2019
64990A-FD-2	NEW YORK ST DORM AUTH MUNI BND REV			2	1FE	673,679	117.4690	646,080	550,000	672,037	0	(1,642)	0	0	5.000	2.420	MS	7,028	0	11/04/2016	03/15/2033
663903-FN-7	NORTHEAST OHIO REGL SWR DIST MUNI BND REV			2	1FE	400,351	111.6840	390,894	350,000	391,961	0	(4,611)	0	0	5.000	3.260	MN	2,236	17,500	02/24/2015	11/15/2049
745291-DF-8	PUERTO RICO PUB FIN CORP MUNI BND REV	SD		4	1FE	1,099,400	113.1060	1,040,575	920,000	1,059,222	0	(16,650)	0	0	5.125	2.847	JD	3,929	47,150	07/09/2014	06/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,609,885	XXX	10,323,472	10,220,000	10,565,057	0	(23,079)	0	0	XXX	XXX	XXX	52,577	148,164	XXX	XXX
31283G-MN-4	FHLMC POOL # G00365			4	1	2,412	108.5760	2,574	2,370	2,401	0	(2)	0	0	8.000	7.497	MON	16	190	12/13/2011	06/01/2025
3128K9-AB-0	FHLMC POOL # A48102			4	1	412,808	109.1700	476,610	436,574	414,395	0	384	0	0	5.000	6.377	MON	1,819	21,829	12/13/2011	01/01/2036
3128M8-6Q-2	FHLMC POOL # G06879			4	1	1,712,193	102.9400	1,701,508	1,652,920	1,707,580	0	(864)	0	0	3.500	2.985	MON	4,821	57,852	02/16/2012	01/01/2042
31292G-7H-3	FHLMC POOL # C00896			4	1	3,005	112.0330	3,368	3,007	3,005	0	0	0	0	7.500	7.547	MON	19	225	12/13/2011	12/01/2029
31292H-D4-3	FHLMC POOL # C01023			4	1	891	117.6960	1,022	868	888	0	(1)	0	0	7.000	6.339	MON	5	61	12/13/2011	07/01/2030
31292H-D6-8	FHLMC POOL # C01025			4	1	651	110.5730	720	651	651	0	0	0	0	8.000	8.031	MON	4	52	12/13/2011	07/01/2030
31292H-QC-1	FHLMC POOL # C01351			4	1	6,639	113.3870	7,425	6,549	6,628	0	(3)	0	0	6.500	6.186	MON	35	426	12/13/2011	05/01/2032
31292L-A5-4	FHLMC POOL # C03628			4	1	528,853	108.9910	546,087	501,040	527,396	0	(305)	0	0	5.000	3.722	MON	2,088	25,052	12/13/2011	11/01/2040
31292L-W6-8	FHLMC POOL # C04269			4	1	822,816	99.5210	783,849	787,619	820,300	0	(566)	0	0	3.000	2.406	MON	1,969	23,628	10/19/2012	10/01/2042
31293K-7A-8	FHLMC POOL # C22689			4	1	913	112.3770	1,068	950	918	0	1	0	0	6.500	7.550	MON	5	62	12/13/2011	03/01/2029
31293S-DX-4	FHLMC POOL # C28218			4	1	2,081	112.3770	2,340	2,082	2,081	0	0	0	0	6.500	6.526	MON	11	135	12/13/2011	06/01/2029
31293Y-BX-3	FHLMC POOL # C32754			4	1	13,950	117.4400	16,710	14,228	13,982	0	8	0	0	7.000	7.538	MON	83	996	12/13/2011	11/01/2029
312946-MC-7	FHLMC POOL # A97555			4	1	1,645,568	108.3120	1,735,173	1,602,014	1,642,715	0	(501)	0	0	4.500	4.000	MON	6,008	72,091	12/13/2011	03/01/2041
31298F-U3-4	FHLMC POOL # C46902			4	1	830	112.3770	934	831	830	0	0	0	0	6.500	6.546	MON	5	54	12/13/2011	09/01/2030
31298G-S7-6	FHLMC POOL # C47742			4	1	741	115.5940	831	719	738	0	(1)	0	0	7.000	6.309	MON	4	50	12/13/2011	02/01/2031
3132HM-VS-7	FHLMC POOL # Q11525			4	1	706,583	102.7450	673,862	655,856	703,533	0	(752)	0	0	3.500	2.352	MON	1,913	22,955	09/27/2012	10/01/2042
31368H-MB-6	FNMA POOL # 190354			4	1	292,299	111.6050	299,609	268,455	290,173	0	(623)	0	0	5.500	3.459	MON	1,230	14,765	12/13/2011	12/01/2034
31374G-WP-8	FNMA POOL # 313954			4	1	23,911	110.0690	25,500	23,167	23,773	0	(33)	0	0	6.500	5.612	MON	125	1,506	12/13/2011	01/01/2028
31379K-MY-6	FNMA POOL # 421675			4	1	2,783	106.7790	2,949	2,762	2,778	0	(1)	0	0	7.000	6.714	MON	16	193	12/13/2011	03/01/2028
31384U-4E-1	FNMA POOL # 534621			4	1	4,245	112.8690	4,756	4,214	4,238	0	(2)	0	0	7.000	6.807	MON	25	295	12/13/2011	11/01/2029
31384V-2A-9	FNMA POOL # 535469			4	1	1,800	112.8790	2,158	1,912	1,813	0	3	0	0	6.500	8.037	MON	10	124	12/13/2011	07/01/2030
31384V-T8-5	FNMA POOL # 535275			4	1	5,685	112.8790	6,459	5,722	5,686	0	0	0	0	6.500	6.642	MON	31	372	12/13/2011	05/01/2030

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
3138LQ-UJ-1	FNMA POOL # AO0584			4	1	1,249,415	100.3230	1,206,324	1,202,445	1,240,424	0	(2,386)	0	0	2.500	1.686	MON	2,505	30,061	02/26/2013	01/01/2028
3138NX-YR-2	FNMA POOL # AR1619			4	1	724,946	99.5820	687,285	690,168	722,654	0	(577)	0	0	3.000	2.317	MON	1,725	20,705	12/26/2012	12/01/2042
31398K-CN-8	FHLMC CMO_3587 DA			4	1	579,061	107.4350	593,684	552,597	575,880	0	(750)	0	0	4.500	3.230	MON	2,072	24,867	12/13/2011	10/15/2039
31402R-R9-2	FNMA POOL # 735912			4	1	188,231	111.5020	199,349	178,784	187,515	0	(192)	0	0	5.500	4.144	MON	819	9,833	12/13/2011	10/01/2035
31403D-SE-0	FNMA POOL # 745817			4	1	34,060	109.3010	38,807	35,505	34,141	0	22	0	0	5.000	5.958	MON	148	1,775	12/13/2011	09/01/2036
31407H-HS-8	FNMA POOL # 831041			4	1	23,094	109.3010	26,005	23,792	23,134	0	9	0	0	5.000	5.766	MON	99	1,190	12/13/2011	10/01/2035
31407M-MR-3	FNMA POOL # 834768			4	1	45,368	111.5020	51,474	46,164	45,412	0	11	0	0	5.500	5.914	MON	212	2,539	12/13/2011	07/01/2035
31410G-KD-4	FNMA POOL # 888692			4	1	1,097,791	111.6050	1,139,315	1,020,850	1,091,735	0	(1,558)	0	0	5.500	3.833	MON	4,679	56,147	12/13/2011	09/01/2036
31410X-HR-0	FNMA POOL # 900340			4	1	64,020	114.5220	72,244	63,083	63,952	0	(17)	0	0	6.500	6.048	MON	342	4,100	12/13/2011	09/01/2036
31417B-PX-9	FNMA POOL # AB4937			4	1	1,540,944	102.8390	1,501,516	1,460,070	1,535,338	0	(1,231)	0	0	3.500	2.695	MON	4,259	51,103	06/29/2012	04/01/2042
31417D-QY-2	FNMA POOL # AB6770			4	1	768,890	99.5820	726,246	729,292	765,980	0	(686)	0	0	3.000	2.287	MON	1,823	21,879	11/28/2012	10/01/2042
31417F-7H-5	FNMA POOL # AB8995			4	1	1,498,278	100.3230	1,440,616	1,435,984	1,487,199	0	(3,063)	0	0	2.500	1.592	MON	2,992	35,900	05/10/2013	04/01/2028
31418M-K7-6	FNMA POOL # AD0317			4	1	23,061	111.4580	24,066	21,592	22,983	0	(20)	0	0	5.500	3.662	MON	99	1,188	12/13/2011	01/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,028,816	XXX	14,002,443	13,434,836	13,972,849	0	(13,696)	0	0	XXX	XXX	XXX	42,016	504,200	XXX	XXX
081331-AE-0	BELVIOR LD LLC CII MUNI BND REV 144A			4	1FE	264,139	107.5090	284,090	264,247	264,149	0	2	0	0	5.300	5.303	JD	622	14,005	02/24/2005	12/15/2035
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						264,139	XXX	284,090	264,247	264,149	0	2	0	0	XXX	XXX	XXX	622	14,005	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						24,902,840	XXX	24,610,005	23,919,083	24,802,055	0	(36,773)	0	0	XXX	XXX	XXX	95,215	666,369	XXX	XXX
001814-AR-3	ANR PIPELINE CORP BND				1FE	678,285	129.3130	646,565	500,000	585,229	0	(15,014)	0	0	9.625	5.553	MN	8,021	48,125	09/01/2009	11/01/2021
00206R-DH-2	AT&T INC SENIOR CORP BND				2FE	684,565	99.7450	698,215	700,000	684,795	0	230	0	0	5.150	5.307	MS	10,615	18,025	03/21/2016	03/15/2042
00912X-AJ-3	AIR LEASE CORPORATION SENIOR CORP BND				2	536,250	105.9070	529,535	500,000	526,393	0	(7,853)	0	0	4.750	2.988	MS	7,917	23,750	09/23/2015	03/01/2020
00912X-AR-5	AIR LEASE CORPORATION SENIOR CORP BND			1	2FE	2,681,575	100.5540	2,699,875	2,685,000	2,683,087	0	1,108	0	0	2.625	2.664	MS	22,906	73,614	10/08/2015	09/04/2018
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			1	1FE	1,117,908	100.3760	1,104,136	1,100,000	1,114,992	0	(2,916)	0	0	2.650	2.287	FA	12,146	15,061	03/02/2016	02/01/2021
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			1	1FE	675,389	107.6650	699,823	650,000	675,026	0	(363)	0	0	4.900	4.655	FA	13,271	16,456	01/29/2016	02/01/2046
037833-AJ-9	APPLE INC CORP BND				1FE	249,078	99.5950	248,988	250,000	249,749	0	186	0	0	1.000	1.076	MN	403	2,500	04/30/2013	05/03/2018
037833-AS-9	APPLE INC SENIOR CORP BND				1FE	667,524	103.0540	680,156	660,000	665,893	0	(699)	0	0	3.450	3.312	MN	3,479	22,770	07/24/2014	05/06/2024
05533U-AD-0	BBVA BANCOMER SA DE CV SENIOR CORP BND 144A				1FE	232,636	100.5110	236,200	235,000	233,181	0	208	0	0	4.375	4.501	AO	2,313	10,281	04/03/2014	04/10/2024
07177M-AG-8	BAXALTA INC SENIOR CORP BND				2FE	247,548	99.9190	249,798	250,000	248,230	0	682	0	0	2.000	2.493	JD	125	5,000	06/03/2016	06/22/2018
07177M-AL-7	BAXALTA INC SENIOR CORP BND			1	2FE	823,903	100.6010	819,898	815,000	823,100	0	(803)	0	0	3.600	3.391	JD	652	29,340	06/03/2016	06/23/2022
12527G-AA-1	CF INDUSTRIES HOLDINGS INC CORP BND				3FE	1,140,390	105.0000	1,050,000	1,000,000	1,050,000	(7,757)	(42,230)	0	0	6.875	2.438	MN	11,458	68,750	01/05/2015	05/01/2018
125896-BC-3	CMS ENERGY CO CORP BND				2FE	450,947	115.1960	443,505	385,000	405,347	0	(7,438)	0	0	8.750	6.388	JD	1,497	33,688	07/20/2009	06/15/2019
12623E-AH-4	CNH CAPITAL LLC CORP BND				3FE	274,388	100.0000	270,000	270,000	270,000	3,175	(1,488)	0	0	3.250	2.687	FA	3,656	8,775	01/23/2014	02/01/2017
131347-CC-8	CALPINE CORP SECURED CORP BND 144A			1	3FE	535,000	104.7500	523,750	500,000	523,750	16,220	(4,970)	0	0	5.875	4.620	JJ	13,545	29,375	10/20/2014	01/15/2024
140420-NB-2	CAPITAL ONE BANK USA NA SUB CORP BND				2FE	910,967	99.0640	792,512	800,000	870,271	0	(10,744)	0	0	3.375	1.851	FA	10,200	27,000	02/11/2013	02/15/2023
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND				2FE	268,013	104.9960	278,239	265,000	267,318	6,631	(338)	0	0	4.625	4.455	MS	3,609	12,256	11/04/2014	11/15/2022
151020-AQ-7	CELGENE CORPORATION SENIOR CORP BND				2FE	499,095	101.0510	505,255	500,000	499,333	0	173	0	0	2.875	2.914	FA	5,431	14,495	08/03/2015	08/15/2020
171798-AB-7	CIMAREX ENERGY CO. SENIOR CORP BND			1	2FE	1,075,000	103.9020	1,039,020	1,000,000	1,033,381	0	(11,771)	0	0	5.875	4.509	MN	9,792	58,750	03/22/2013	05/01/2022
17275R-AR-3	CISCO SYSTEMS INC SENIOR CORP BND				1FE	2,560,700	100.8710	2,521,775	2,500,000	2,534,625	0	(15,673)	0	0	2.125	1.472	MS	17,707	53,125	04/24/2015	03/01/2019
174610-AK-1	CITIZENS FIN GRP SUB CORP BND			2	2FE	409,570	101.4830	416,080	410,000	409,608	0	35	0	0	4.300	4.313	JD	1,371	17,630	11/30/2015	12/03/2025
20030N-AC-5	COMCAST CORP CORP BND				1FE	128,976	134.1910	167,739	125,000	128,089	0	(102)	0	0	7.050	6.796	MS	2,595	8,813	05/11/2004	03/15/2033
202795-HZ-6	COMMONWEALTH EDISON COMPANY SECURED CORP BND			1	1FE	759,157	103.3670	723,569	700,000	731,488	0	(6,710)	0	0	3.400	2.322	MS	7,933	23,800	09/13/2012	09/01/2021
210518-CQ-7	CONSUMER ENERGY CORP BND				1FE	670,572	106.4670	638,802	600,000	638,872	0	(22,350)	0	0	5.650	1.767	MS	9,982	33,900	07/24/2015	09/15/2018
22822V-AA-9	CROWN CASTLE INTL CORP SENIOR CORP BND			1	2FE	1,199,724	101.2460	1,214,952	1,200,000	1,199,776	0	52	0	0	3.400	3.405	FA	15,413	21,193	01/28/2016	02/15/2021
22822V-AB-7	CROWN CASTLE INTL CORP SENIOR CORP BND			1	2FE	1,219,068	103.3810	1,240,572	1,200,000	1,217,697	0	(1,371)	0	0	4.450	4.247	FA	20,173	27,738	02/18/2016	02/15/2026
250847-EJ-5	DTE ELECTRIC CO SECURED CORP BND			1	1FE	501,885	100.0590	500,295	500,000	501,145	0	(202)	0	0	2.650	2.603	JD	589	13,250	02/14/2013	06/15/2022
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/ SR SECURED CORP BND 144A			1	2FE	384,584	108.3700	417,225	385,000	384,616	0	32	0	0	6.020	6.034	JD	1,030	12,490	05/20/2016	06/15/2026
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/ SR SECURED CORP BND 144A			1	2FE	825,601	119.5240	836,668	700,000	825,045	0	(556)	0	0	8.100	6.456	JJ	33,075	0	10/05/2016	07/15/2036
254709-AK-4	DISCOVER FINANCIAL SERVICES SENIOR CORP BND			2	2FE	885,128	98.8750	875,044	885,000	885,106	0	(11)	0	0	3.950	3.948	MN	5,341	34,958	11/10/2014	11/06/2024
260543-CL-5	DOW CHEMICAL COMPANY (THE) SENIOR CORP BND			1	2FE	1,058,220	100.6340	1,006,340	1,000,000	1,057,999	0	(221)	0	0	4.625	4.263	AO	11,563	0	10/14/2016	10/01/2044
26441Y-AV-9	DUKE REALTY LP SENIOR CORP BND			1	2FE	541,937	106.1900	573,426	540,000	541,150	0	(190)	0	0	4.375	4.329	JD	1,050	23,625	06/13/2012	06/15/2022
266233-AC-9	DUQUESNE LIGHT HOLDINGS INC CORP BND 144A				2FE	691,656	111.2330	667,398	600,000	653,188	0	(13,170)	0	0	6.400	3.809	MS	11,307	38,400	12/12/2013	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP BND 144A				2FE	540,140	111.3850	501,233	450,000	503,848	0	(9,957)	0	0	5.900	3.246	JD	2,213	26,550	03/05/2013	12/01/2021

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
29273R-AN-9	ENERGY TRANSFER PARTNERS LP CORP BND			1	2FE	738,446	105.1490	704,498	670,000	708,636	0	(8,549)	0	0	4.650	3.162	JD	2,596	31,155	05/08/2013	06/01/2021
29364D-AQ-3	ENTERGY AK INC CORP BND			1	1FE	599,826	104.5980	627,588	600,000	599,910	0	20	0	0	3.750	3.754	FA	8,500	22,500	11/12/2010	02/15/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING CORP BND				2FE	274,318	105.5280	263,820	250,000	263,884	0	(2,482)	0	0	4.050	2.876	FA	3,825	10,125	07/31/2012	02/15/2022
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND			1	2FE	989,040	100.9190	1,009,190	1,000,000	992,052	0	2,722	0	0	2.550	2.849	AO	5,383	25,500	11/18/2015	10/15/2019
30161N-AH-4	EXELON CORPORATION SENIOR CORP BND			1	2FE	744,858	100.8720	751,496	745,000	744,902	0	27	0	0	2.850	2.854	JD	944	21,233	06/08/2015	06/15/2020
30231G-AT-9	EXXON MOBIL CORP EXXON MOBIL CORP			1	1FE	580,000	99.7330	578,451	580,000	580,000	0	0	0	0	3.043	3.043	MS	5,883	8,727	02/29/2016	03/01/2026
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP CORP BND				2FE	681,156	112.2700	673,620	600,000	667,002	0	(14,154)	0	0	6.750	3.072	MS	11,475	20,250	04/08/2016	03/19/2020
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP BND 144A			1	3FE	616,896	102.8750	617,250	600,000	613,789	8,431	(1,483)	0	0	4.350	4.003	JJ	12,035	26,100	10/21/2014	01/15/2025
345838-AC-0	FOREST LABORATORIES LLC SENIOR CORP BND 144A			1	2FE	1,074,200	103.8230	1,038,230	1,000,000	1,039,575	0	(20,915)	0	0	4.375	2.164	FA	18,229	43,750	04/27/2015	02/01/2019
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP FRONTIER COMMUNICATIONS CORP			1	3FE	267,500	103.2500	258,125	250,000	258,125	(8,897)	(478)	0	0	11.000	9.796	MS	8,097	13,750	07/29/2016	09/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			1	2FE	2,066,043	98.8750	2,076,375	2,100,000	2,069,198	0	2,928	0	0	4.300	4.509	JJ	42,140	90,300	12/04/2015	07/13/2025
378272-AJ-7	GLENCORE FUNDING LLC SENIOR CORP BND 144A				2FE	1,698,827	99.5000	1,691,500	1,700,000	1,699,487	0	389	0	0	2.125	2.149	AO	7,526	36,125	04/08/2015	04/16/2018
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND				1FE	4,063,480	100.9370	4,037,480	4,000,000	4,036,266	0	(16,854)	0	0	2.625	2.177	JJ	44,041	105,000	05/11/2015	01/31/2019
44107T-AQ-9	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	2FE	500,950	110.9570	477,115	430,000	471,087	0	(8,262)	0	0	6.000	3.676	AO	6,450	25,800	03/07/2013	10/01/2021
44107T-AT-3	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	2FE	1,071,700	103.8380	1,038,380	1,000,000	1,046,638	0	(6,906)	0	0	4.750	3.861	MS	15,833	47,500	02/26/2013	03/01/2023
446150-AG-9	HUNTINGTON BANCSHARES INCORPOR CORP BND				2FE	1,008,650	112.8470	1,128,470	1,000,000	1,004,116	0	(881)	0	0	7.000	6.879	JD	3,111	70,000	12/17/2010	12/15/2020
446438-RR-6	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND			2	1FE	679,198	100.2870	681,952	680,000	679,500	0	263	0	0	2.200	2.241	MN	2,286	14,960	11/03/2015	11/06/2018
458140-AL-4	INTEL CORPORATION SENIOR CORP BND				1FE	1,818,071	100.1640	1,822,985	1,820,000	1,819,623	0	390	0	0	1.350	1.372	JD	1,092	24,570	12/04/2012	12/15/2017
460690-BH-2	INTERPUBLIC GRP OF CO INC SENIOR CORP BND				2FE	258,688	103.2760	258,190	250,000	255,109	0	(881)	0	0	4.000	3.566	MS	2,944	10,000	09/05/2012	03/15/2022
460690-BL-3	INTERPUBLIC GRP OF CO INC SENIOR CORP BND				2FE	1,167,204	102.6350	1,190,566	1,160,000	1,165,573	0	(644)	0	0	4.200	4.123	AO	10,285	48,720	04/21/2014	04/15/2024
466313-AG-8	JABIL CIRCUIT INC SENIOR CORP BND				2FE	1,633,500	101.7500	1,678,875	1,650,000	1,635,256	0	1,756	0	0	4.700	4.881	MS	22,834	38,775	03/14/2016	09/15/2022
49327M-2A-1	KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND				1FE	351,358	99.9950	349,983	350,000	350,499	0	(453)	0	0	1.650	1.517	FA	2,406	5,775	01/29/2015	02/01/2018
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIOR CORP BND			1	2FE	578,892	101.1350	576,470	570,000	575,672	0	(1,902)	0	0	3.050	2.683	JD	1,449	17,385	04/09/2015	12/01/2019
50540R-AP-7	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND				2FE	415,465	100.5560	412,280	410,000	414,941	0	(525)	0	0	3.200	2.943	FA	5,467	6,560	05/20/2016	02/01/2022
50540R-AQ-5	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND			1	2FE	1,221,788	99.4010	1,242,513	1,250,000	1,225,738	0	2,511	0	0	3.600	3.882	FA	18,750	45,000	06/02/2015	02/01/2025
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND				2FE	257,873	100.1940	260,504	260,000	258,558	0	442	0	0	2.625	2.814	FA	2,844	6,825	06/09/2015	02/01/2020
524908-7M-6	LEHMAN BROTHERS HOLDINGS INC CORP BAND MTN				6Z	20	0.0100	20	200,000	20	0	0	0	0	0.000	0.000	JD	0	0	12/31/2008	12/28/2017
55336V-AE-0	MPLX LP SENIRO CORP BND			1	2FE	445,905	101.7930	442,800	435,000	445,553	0	(353)	0	0	4.500	4.056	JJ	9,026	0	09/30/2016	07/15/2023
55336V-AG-5	MPLX LP SENIOR CORP BND			1	2FE	135,935	102.9210	133,797	130,000	135,845	0	(90)	0	0	4.875	4.182	JD	528	3,169	11/07/2016	12/01/2024
58933Y-AA-3	MERCK & CO INC CORP BND			1	1FE	528,410	106.0330	530,165	500,000	516,547	0	(4,067)	0	0	3.875	2.946	JJ	8,934	19,375	12/26/2013	01/15/2021
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO CORP BND				1FE	99,515	122.4070	122,407	100,000	99,600	0	10	0	0	5.950	5.984	MN	760	5,950	07/19/2007	05/15/2037
60871R-AF-7	MOLSON COORS BREWING CO SENIOR CORP BND			1	2FE	2,516,750	97.3030	2,432,575	2,500,000	2,515,300	0	(1,450)	0	0	2.100	1.956	JJ	25,375	0	07/15/2016	07/15/2021
617446-6Q-7	MORGAN STANLEY CORP BND MTN				1FE	4,533,400	105.6640	4,226,560	4,000,000	4,234,373	0	(184,404)	0	0	6.625	1.849	AO	66,250	265,000	05/11/2015	04/01/2018
61747W-AL-3	MORGAN STANLEY CORP BND				1FE	553,675	110.7910	553,955	500,000	533,534	0	(6,580)	0	0	5.500	3.885	JJ	11,688	27,500	10/16/2013	07/28/2021
665772-CK-3	NORTHERN STATES POWER COMPANY SECURED CORP BND			1	1FE	841,152	98.8390	854,957	865,000	846,598	0	2,590	0	0	2.600	2.969	MN	2,874	22,490	11/06/2014	05/15/2023
68235P-AD-0	ONE GAS INC SENIOR CORP BND			1	1FE	904,798	100.1090	900,981	900,000	902,305	0	(1,153)	0	0	2.070	1.937	FA	7,763	18,630	10/10/2014	02/01/2019
693304-AP-2	PECO ENERGY CO SECURED CORP BND			1	1FE	1,099,032	98.0670	1,078,737	1,100,000	1,099,419	0	94	0	0	2.375	2.385	MS	7,692	26,125	09/10/2012	09/15/2022
69331C-AF-5	PG&E CORP SENIOR CORP BND			1	2FE	2,029,680	100.4420	2,008,840	2,000,000	2,016,474	0	(7,693)	0	0	2.400	1.994	MS	16,000	48,000	04/02/2015	03/01/2019
69349L-AC-2	PNC BANK NATIONAL ASSOCIATION CORP BND				1FE	20,198	102.3690	20,474	20,000	20,022	0	(29)	0	0	4.875	4.719	MS	271	975	01/15/2010	09/21/2017
718172-BR-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND				1FE	1,116,002	98.9710	1,108,475	1,120,000	1,117,118	0	1,116	0	0	1.375	1.497	FA	5,390	7,700	02/18/2016	02/25/2019
72650R-AW-2	PLAINS ALL AMERICAN PIPELINE L CORP BND				2FE	240,173	108.4460	249,426	230,000	237,683	0	(2,304)	0	0	5.750	4.560	JJ	6,098	13,225	11/24/2015	01/15/2020
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY SECURED CORP BND			1	1FE	998,670	102.8990	1,028,990	1,000,000	998,993	0	121	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014	03/15/2024
743263-AG-0	PROGRESS ENERGY INC CORP BND				2FE	207,318	129.3430	258,686	200,000	205,489	0	(211)	0	0	7.000	6.705	AO	2,372	14,000	07/12/2004	10/30/2031
744448-CB-5	PUBLIC SERVICE COMPANY OF COLO CORP BND				1FE	573,744	106.3630	510,542	480,000	500,493	0	(12,448)	0	0	5.800	3.019	FA	11,600	27,840	08/18/2010	08/01/2018
744448-CC-3	PUBLIC SERVICE COMPANY OF COLO CORP BND				1FE	2,845,175	107.0890	2,677,225	2,500,000	2,706,603	0	(83,275)	0	0	5.125	1.621	JD	10,677	128,125	04/24/2015	06/01/2019
74456Q-BE-5	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND MTN			1	1FE	2,363,170	101.0080	2,323,184	2,300,000	2,321,899	0	(13,251)	0	0	2.300	1.701	MS	15,575	52,900	10/23/2013	09/15/2018
74456Q-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP BND MTN			1	1FE	1,343,520	100.3480	1,354,698	1,350,000	1,344,754	0	580	0	0	3.050	3.106	MN	5,261	41,175	11/04/2014	11/15/2024
747262-AH-6	QVC INC SECURED CORP BND				2FE	1,730,029	103.2500	1,713,950	1,660,000	1,706,764	0	(7,328)	0	0	5.125	4.541	JJ	42,301	85,075	04/08/2014	07/02/2022
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND			1	1FE	1,704,224	101.7610	1,628,176	1,600,000	1,701,586	0	(2,638)	0	0	3.450	2.580	MN	6,287	27,600	10/03/2016	05/20/2025
759187-BL-0	REGIONS BANK SENIOR CORP BND			2	2FE	1,153,626	100.3240	1,158,742	1,155,000	1,154,233	0	439	0	0	2.250	2.290	MS	7,724	25,988	07/28/2015	09/14/2018
797440-BR-4	SAN DIEGO GAS AND ELECTRIC CO SECURED CORP BND			1	1FE	1,047,570	104.1820	1,041,820	1,000,000	1,036,741	0	(5,137)	0	0	3.600	2.967	MS	12,000	36,000	11/04/2014	09/01/2023
806605-AH-4	MERCK & CO INC CORP BND				1FE	284,528	134.7140	336,785	250,000	280,045	0	(760)	0	0	6.550	5.565	MS	4,822	16,375	01/20/2010	09/15/2037
84265V-AE-5	SOUTHERN PERU COPPER CORPORATI CORP BND				2FE	648,150	107.2820	622,236	580,000	647,693	0	(457)	0	0	6.750	5.828	AO	8,156	19,575	08/11/2016	04/16/2040
84345P-AB-8	SOUTHERN NATURAL GAS CO LLC / SENIOR CORP BND			1	2FE	1,050,200	105.6070	1,056,070	1,000,000	1,036,868	0	(8,013)	0	0	4.400	3.451	JD	1,956	44,000	04/21/2015	06/15/2021

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
845437-BM-3	SOUTHWESTERN ELECTRIC POWER CO CORP BND			1	2FE	1,048,060	103.1180	1,031,180	1,000,000	1,026,887	0	(5,055)	0	0	3.550	2.954	FA	13,411	35,500	08/01/2012	02/15/2022
867914-BF-9	SUNTRUST BANKS INC SENIOR CORP BND			2	2FE	2,567,624	100.7720	2,569,686	2,550,000	2,559,570	0	(5,311)	0	0	2.350	2.131	MN	9,988	59,925	08/27/2015	11/01/2018
875127-AX-0	TAMPA ELECTRIC COMPANY SENIOR CORP BND				2FE	1,176,560	105.7810	1,057,810	1,000,000	1,056,616	0	(40,450)	0	0	6.100	1.893	MN	7,794	61,000	12/18/2013	05/15/2018
887317-AF-2	TIME WARNER INC CORP BND				2FE	441,316	106.9500	427,800	400,000	422,389	0	(6,575)	0	0	4.875	3.027	MS	5,742	19,500	01/08/2014	03/15/2020
88732J-BA-5	TIME WARNER CABLE INC CORP BND			1	2FE	1,831,716	102.6250	1,847,250	1,800,000	1,827,143	0	(4,573)	0	0	4.000	3.628	MS	24,000	36,000	03/02/2016	09/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	179,038	110.3870	176,619	160,000	174,629	0	(1,902)	0	0	5.150	3.602	MS	2,426	8,240	08/12/2014	09/15/2023
92343V-CC-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	272,354	102.9400	272,791	265,000	270,757	0	(1,272)	0	0	3.450	2.897	MS	2,692	9,143	09/23/2015	03/15/2021
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO CORP BND				2FE	174,517	123.5020	216,129	175,000	174,592	0	10	0	0	6.000	6.020	MN	1,342	10,500	05/17/2007	05/15/2037
931427-AA-6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND			1	2FE	2,597,537	101.2620	2,617,623	2,585,000	2,593,265	0	(2,812)	0	0	2.700	2.581	MN	8,337	69,795	06/12/2015	11/18/2019
958254-AB-0	WESTERN GAS PARTNERS LP SENIOR CORP BND			1	2FE	1,524,960	101.3750	1,520,625	1,500,000	1,519,709	0	(3,331)	0	0	4.000	3.723	JJ	30,000	60,000	05/18/2015	07/01/2022
29103D-AD-8	EMERA US FINANCE LP SENIOR CORP BND 144A			1	2FE	3,068,790	99.0140	2,970,420	3,000,000	3,062,671	0	(6,119)	0	0	2.700	2.193	JD	3,600	40,275	07/15/2016	06/15/2021
448055-AJ-2	HUSKY ENERGY INC. SENIOR CORP BND		A	1	2FE	2,505,216	103.9460	2,494,704	2,400,000	2,497,322	0	(7,894)	0	0	3.950	3.072	AO	20,013	47,400	07/18/2016	04/15/2022
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A		3FE	201,750	104.0000	208,000	200,000	201,481	4,670	(188)	0	0	6.250	6.106	AO	2,639	12,500	06/09/2015	04/15/2023
00507U-AP-6	ACTAVIS FUNDING SCS SENIOR CORP BND		D	1	2FE	608,562	101.3400	608,040	600,000	606,862	0	(1,700)	0	0	3.000	2.615	MS	5,450	18,000	03/07/2016	03/12/2020
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD SENIOR CORP BND 144A		D	1	3FE	1,358,938	96.5000	1,293,100	1,340,000	1,293,100	(65,104)	(733)	0	0	4.875	4.661	FA	23,953	0	08/09/2016	08/15/2026
00772B-AD-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		D		2FE	1,577,935	101.7500	1,601,545	1,574,000	1,576,574	5,563	(1,022)	0	0	3.750	3.677	MN	7,542	59,025	08/05/2015	05/15/2019
00772B-AM-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		D		2FE	3,892,500	105.1250	3,784,500	3,600,000	3,874,513	0	(17,987)	0	0	5.000	3.253	AO	45,000	90,000	08/25/2016	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		D		2FE	2,298,400	103.0000	2,276,300	2,210,000	2,296,425	0	(1,974)	0	0	4.625	3.830	JJ	51,106	0	11/03/2016	07/01/2022
01609W-AC-6	ALIBABA GROUP HOLDING LTD ALIBABA GROUP HOLDING LTD		D	1	1FE	1,466,929	100.4020	1,506,030	1,500,000	1,475,486	0	7,952	0	0	2.500	3.092	MN	3,438	37,500	12/04/2015	11/28/2019
191241-AG-3	COCA-COLA FEMSA SAB DE CV SENIOR CORP BND		D		1FE	1,098,559	100.5000	1,105,500	1,100,000	1,099,432	0	289	0	0	2.375	2.403	MN	2,540	26,125	11/19/2013	11/26/2018
33938E-AQ-0	FLEXTRONICS INTL LTD. SENIOR CORP BND		D		2FE	486,250	104.0000	520,000	500,000	492,802	0	2,076	0	0	4.625	5.130	FA	8,736	23,125	08/29/2013	02/15/2020
358070-AA-8	FRESNILLO PLC SENIOR CORP BND 144A		D		2FE	588,300	105.5260	559,287	530,000	585,546	0	(2,754)	0	0	5.500	3.754	MN	3,887	14,575	08/08/2016	11/13/2023
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND		D		1FE	861,390	99.8800	832,000	833,000	858,339	0	(3,051)	0	0	2.342	1.529	MN	2,493	9,754	07/08/2016	11/15/2020
37373W-AA-8	GERDAU TRADE INC CORP BND 144A		D		2FE	1,585,463	102.6250	1,570,163	1,530,000	1,581,425	0	(4,037)	0	0	5.750	4.832	JJ	36,900	0	08/17/2016	01/30/2021
453140-AB-1	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		D	1	2FE	530,059	100.4490	542,425	540,000	531,559	0	1,212	0	0	3.500	3.789	FA	7,350	18,900	10/02/2015	02/11/2023
453140-AE-5	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		D	1	2FE	275,478	102.4960	286,989	280,000	276,312	0	582	0	0	3.750	4.017	JJ	4,667	10,500	07/15/2015	07/21/2022
453140-AF-2	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A		D	1	2FE	703,937	103.0890	695,851	675,000	701,801	0	(2,136)	0	0	4.250	3.691	JJ	12,750	14,344	03/10/2016	07/21/2025
603374-AD-1	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A		D	1	3FE	997,500	97.4550	974,549	1,000,000	974,549	(23,009)	58	0	0	6.500	6.534	MS	18,236	0	09/22/2016	09/20/2026
62947Q-AS-7	NXP BV AND NXP FUNDING LLC SENIOR CORP BND 144A		D		3FE	250,000	103.5000	258,750	250,000	250,000	0	0	0	0	4.125	4.125	JD	458	10,313	06/02/2015	06/15/2020
714264-AH-1	PERNOD-RICARD SA CORP BND 144A		D		2FE	409,200	104.9740	409,399	390,000	407,026	0	(2,174)	0	0	4.250	3.379	JJ	7,643	8,288	03/11/2016	07/15/2022
87938W-AQ-6	TELEFONICA EMISIONES SAU SENIOR CORP BND		D		2FE	729,043	101.3780	709,646	700,000	711,938	0	(8,872)	0	0	3.192	1.876	AO	3,972	22,344	01/15/2015	04/27/2018
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN		D		1FE	3,041,940	100.3950	3,011,837	3,000,000	3,027,898	0	(8,509)	0	0	2.875	2.562	FA	33,542	86,250	04/24/2015	02/11/2020
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND		D		2FE	606,948	92.2770	553,662	600,000	606,768	0	(180)	0	0	3.150	3.015	AO	8,400	0	08/25/2016	10/01/2026
902133-AK-3	TYCO ELECTRONICS SENIOR CORP BND		D		1FE	554,581	107.8810	593,345	550,000	552,128	0	(468)	0	0	4.875	4.768	JJ	12,364	26,813	01/06/2011	01/15/2021
902133-AM-9	TYCO ELECTRONICS GROUP SA CORP BND		D	1	1FE	251,392	102.8270	257,068	250,000	250,756	0	(140)	0	0	3.500	3.432	FA	3,597	8,750	02/14/2012	02/03/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						124,260,617	XXX	122,998,390	120,047,000	122,577,285	(60,077)	(714,086)	0	0	XXX	XXX	XXX	1,292,791	3,637,044	XXX	XXX
05946X-BV-4	BAFC CMO_03-A4-1A1			4	1FM	1,460	102.8240	1,471	1,431	1,458	0	0	0	0	6.000	5.376	MON	7	86	12/13/2011	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,460	XXX	1,471	1,431	1,458	0	0	0	0	XXX	XXX	XXX	7	86	XXX	XXX
12622D-AC-8	COMMERCIAL MORTGAGE PASS-THROU LCF SENIOR CMBS_10-C1 A3 144A			4	1FM	1,081,172	106.0340	1,060,344	1,000,000	1,052,134	0	(20,174)	0	0	4.205	2.055	MON	3,504	42,050	07/20/2015	07/10/2046
36249K-AC-4	GS MORTGAGE SECURITIES CORPORA CMBS GSMS_10-C1 A2 144A			4	1FM	946,646	106.6180	923,311	866,000	931,508	0	(15,140)	0	0	4.592	2.307	MON	3,314	29,825	02/25/2016	08/10/2043
36250G-AM-7	GS MORTGAGE SECURITIES TRUST G SENIOR CMBS_15-GC30 A2			4	1FM	1,287,484	101.5650	1,269,562	1,250,000	1,274,677	0	(9,709)	0	0	2.726	2.037	MON	2,840	34,075	05/15/2015	05/10/2050
36252R-AF-6	GSMS_14-GC18 SENIOR CMBS 14-GC18 A2			4	1FM	2,058,257	101.3000	2,002,345	1,976,643	2,005,891	0	(36,649)	0	0	2.924	1.208	MON	4,816	57,797	04/30/2015	01/10/2047
46635G-AE-0	JP MORGAN CHASE COMMERCIAL MOR LCF SENIOR CMBS 10-C2 144A			4	1FM	968,906	104.2370	938,132	900,000	956,961	0	(11,946)	0	0	4.070	1.962	MON	3,052	24,419	04/26/2016	11/15/2043
61760V-AM-5	MSC_12-C4 PRELCF SENIOR CMBS 12-C4			4	1FM	257,012	99.9710	246,666	246,738	246,857	0	(2,012)	0	0	2.111	1.031	MON	434	5,433	09/26/2012	03/15/2045
90269C-AB-6	UBSBB_12-C2 WHOLE SENIOR CMBS 12-C2			4	1FM	1,398,069	100.1100	1,385,747	1,384,227	1,384,988	0	(4,046)	0	0	2.113	1.794	MON	2,437	29,249	10/10/2013	05/10/2063
92890N-AT-6	WFRBS_12-C10 WFRBS 2012- C10 A2			4	1FM	1,024,971	100.1470	1,001,473	1,000,000	1,006,611	0	(1,798)	0	0	1.765	1.292	MON	1,471	17,650	11/30/2012	12/15/2045
92936T-AA-0	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7			4	1FM	326,999	100.7690	326,730	324,238	325,686	0	(423)	0	0	2.300	2.045	MON	621	7,458	11/01/2013	06/15/2045
92936Y-AB-7	WFRBS_12-C8 SENIOR CMBS 12-C8			4	1FM	499,690	100.1660	490,724	489,912	490,207	0	(2,450)	0	0	1.881	1.412	MON	768	13,127	07/20/2012	08/15/2045

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
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,849,206	XXX	9,645,034	9,437,758	9,675,520	0	(104,347)	0	0	XXX	XXX	XXX	23,257	261,083	XXX	XXX
161571-GB-4	CHASE ISSUANCE TRUST ABS 13-A7 A			4	1FE	3,310,371	100.2710	3,308,946	3,300,000	3,304,019	0	(2,303)	0	0	1.134	1.065	MON	1,767	29,830	03/26/2014	09/15/2020
17305E-FB-6	CCCIT SENIOR ABS 13-A4 A4			4	1FE	1,504,570	100.2880	1,504,325	1,500,000	1,501,670	0	(1,052)	0	0	1.176	1.107	MON	245	13,762	03/24/2014	07/24/2020
254683-AC-9	DCENT_07-A1 ABS 07-A1 A1			4	1FE	5,938,129	103.0250	5,460,323	5,300,000	5,384,948	0	(117,052)	0	0	5.650	3.371	MON	13,309	299,450	12/13/2011	03/16/2020
380881-BL-5	GCCT_12-5A ABS_12-2A A1 144A		A	4	1FE	918,773	100.0280	900,254	900,000	901,191	0	(5,197)	0	0	1.770	1.115	MON	708	15,930	12/17/2013	01/15/2019
00164M-AE-3	ALM_15-12A ABS 15-12A A2A 144A		D	4	1FE	1,000,000	100.6000	1,006,000	1,000,000	1,000,000	0	0	0	0	3.230	3.243	JAJO	6,819	29,659	01/23/2015	04/16/2027
09073V-AC-8	BIRCHWOOD PARK CLO LTD BRCHW_1 ABS BRCHW_14-1A-B		D	4	1FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	3.030	3.041	JAJO	3,198	13,867	07/31/2014	07/15/2026
095560-AE-8	BHILL_13-1A SENIOR ABS 13-1A B1 144A		D	4	1FE	495,000	100.0020	500,010	500,000	496,374	0	749	0	0	2.830	3.015	JAJO	2,987	12,844	02/25/2015	01/15/2026
09627R-AC-8	BLUEM_14-3A ABS _14-3A-A2 144A		D	4	1FE	1,490,700	100.0080	1,500,120	1,500,000	1,492,660	0	683	0	0	3.030	3.151	JAJO	9,595	41,600	08/27/2014	10/15/2026
13079W-AC-2	SYMP_12-9A ABS 12-9A-AR 144A		D	4	1FE	3,400,000	100.1370	3,404,658	3,400,000	3,400,000	0	0	0	0	2.303	2.309	JAJO	16,530	0	10/03/2016	10/16/2028
55818P-AA-8	MDPK_14-12A ABS _14-12A-A 144A		D	4	1FE	1,000,000	100.0500	1,000,500	1,000,000	1,000,000	0	0	0	0	2.381	2.387	JAJO	4,829	21,018	05/08/2014	07/20/2026
55818R-AE-6	MDPK_14-14A ABS_14-14A		D	4	1FE	998,800	99.9950	999,946	1,000,000	999,044	0	102	0	0	2.331	2.358	JAJO	4,727	20,510	07/03/2014	07/20/2026
65531W-AA-8	NOMAD_13-1A ABS 13-1A 144A		D	4	1FE	1,485,000	99.8870	1,498,309	1,500,000	1,493,966	0	3,251	0	0	2.080	2.315	JAJO	6,587	27,033	03/18/2014	01/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						22,041,343	XXX	21,583,391	21,400,000	21,473,872	0	(120,819)	0	0	XXX	XXX	XXX	71,301	525,503	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						156,152,626	XXX	154,228,286	150,886,189	153,728,135	(60,077)	(939,252)	0	0	XXX	XXX	XXX	1,387,356	4,423,716	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						212,373,436	XXX	208,706,763	203,790,000	209,504,031	(214,642)	(1,077,597)	0	0	XXX	XXX	XXX	2,135,704	5,490,487	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						14,051,281	XXX	14,026,858	13,457,141	13,995,267	0	(13,706)	0	0	XXX	XXX	XXX	42,155	505,865	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						9,849,206	XXX	9,645,034	9,437,758	9,675,520	0	(104,347)	0	0	XXX	XXX	XXX	23,257	261,083	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						23,414,232	XXX	22,935,251	22,664,247	22,808,233	0	(144,184)	0	0	XXX	XXX	XXX	76,323	583,508	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						259,688,155	XXX	255,313,906	249,349,146	255,983,051	(214,642)	(1,339,834)	0	0	XXX	XXX	XXX	2,277,439	6,840,943	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
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		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY			1,000,000.000	47,479,049	47.479	47,479,049	6,800,000				2,769,935		2,769,935		K	11/15/1982
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY			200,000.000	73,406,808	367.034	73,406,808	12,250,000				2,193,397		2,193,397		K	12/28/1977
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY			10,000.000	57,482,189	5,748.219	57,482,189	12,557,472				4,750,906		4,750,906		K	06/01/1991
32079@-10-7	AMERICAN MODERN PROPERTY & CASUALTY INSURANCE COMPANY			510,000.000	17,053,878	33.439	17,053,878	5,968,852				(88,978)		(88,978)		K	01/15/2008
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					195,421,924	XXX	195,421,924	37,576,324	0	0	0	9,625,260	0	9,625,260	0	XXX	XXX
9799999 - Total Common Stocks					195,421,924	XXX	195,421,924	37,576,324	0	0	0	9,625,260	0	9,625,260	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					195,421,924	XXX	195,421,924	37,576,324	0	0	0	9,625,260	0	9,625,260	0	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
912810-FM-5	UNITED STATES TREASURY GOVT BND 6.250% 05/15/30		09/15/2016	GOLDMAN SACHS & CO.		1,530,820	1,000,000	21,060
912810-FP-8	UNITED STATES TREASURY GOVT BND 5.375% 02/15/31		12/05/2016	DEUTSCHE BANK AG		2,003,496	1,500,000	25,195
912810-FT-0	UNITED STATES TREASURY GOVT BND 4.500% 02/15/36		08/09/2016	BARCLAYS CAPITAL		1,078,975	750,000	16,411
912810-RS-9	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 05/15/46		10/14/2016	CITICORP SECURITIES MARKETS		159,744	160,000	1,707
912810-RT-7	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 08/15/46		10/18/2016	J.P. MORGAN SECURITIES INC		944,570	1,000,000	3,974
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 08/31/23		09/09/2016	GOLDMAN SACHS & CO.		1,834,102	1,850,000	843
912828-K3-3	UNITED STATES TREASURY GOVT IBND 0.125% 04/15/20		02/29/2016	Various		3,060,220	3,000,000	1,418
912828-N7-1	UNITED STATES TREASURY SENIOR GOVT IBND 0.625% 01/15/26		02/25/2016	DEUTSCHE BANK AG		1,795,927	1,750,000	1,257
912828-Q3-7	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 03/31/21		04/19/2016	Various		575,599	575,000	346
912828-Q6-0	UNITED STATES TREASURY GOVT IBND TIPS 0.125% 04/15/21		08/03/2016	CITICORP SECURITIES MARKETS		5,152,133	5,000,000	1,922
912828-WL-0	UNITED STATES TREASURY GOVT BND 1.500% 05/31/19		05/02/2016	J.P. MORGAN SECURITIES INC		6,202,537	6,105,000	38,782
0599999. Subtotal - Bonds - U.S. Governments						24,338,123	22,690,000	112,915
748149-AJ-0	QUEBEC PROVINCE SENIOR CORP BND 2.500% 04/20/26	A	04/12/2016	Various		972,085	975,000	0
105756-BU-3	BRAZIL (FEDERATIVE REPUBLIC OF SENIOR GOVT BND 2.625% 01/05/23	D	03/16/2016	CITIGROUP GLOBAL MKT INC		743,400	900,000	4,988
105756-BW-9	BRAZIL (FEDERATIVE REPUBLIC OF BRAZIL (FEDERATIVE REPUBLIC OF 5.000% 01/27/45	D	04/15/2016	Various		795,420	1,020,000	9,203
105756-BX-7	BRAZIL (FEDERATIVE REPUBLIC OF SENIOR CORP BND 6.000% 04/07/26	D	03/10/2016	BANK OF AMERICA		336,824	340,000	0
12621V-AA-3	CNOOC FINANCE 2011 LTD CORP BND 144A 4.250% 01/26/21	D	08/25/2016	MIZUHO INTERNATIONAL PLC		543,835	500,000	2,007
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND 4.375% 07/12/21	D	03/21/2016	HSBC SECURITIES INC.		2,344,833	2,240,000	19,600
195325-BQ-7	REPUBLIC OF COLOMBIA SENIOR GOVT BND 4.000% 02/26/24	D	03/08/2016	CITIGROUP GLOBAL MKT INC		1,642,500	1,700,000	1,333
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A 4.875% 01/15/24	D	08/09/2016	CITICORP SECURITIES MARKETS		461,175	430,000	1,572
200447-AF-7	COM FED ELCTRICI SENIOR CORP BND 144A 4.750% 02/23/27	D	10/11/2016	CITICORP SECURITIES MARKETS		1,138,586	1,140,000	0
29245J-AJ-1	EMPRESA NACIONAL DE PETROLEO E SENIOR CORP BND 144A 3.750% 08/05/26	D	08/02/2016	CITICORP SECURITIES MARKETS		383,577	390,000	0
401494-AN-9	GUATEMALA REPUBLIC OF GOVT BND 4.500% 05/03/26	D	05/16/2016	BANK OF AMERICA		577,326	580,000	1,160
455780-BU-9	INDONESIA (REPUBLIC OF) SENIOR CORP BND 144A 5.125% 01/15/45	D	08/05/2016	Various		1,203,800	1,130,000	10,035
455780-BV-7	INDONESIA (REPUBLIC OF) GOVT BND 144A 4.750% 01/08/26	D	07/21/2016	Various		3,394,250	3,200,000	28,606
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 4.250% 10/31/26	D	09/22/2016	HUTCHINSON SHOCKEY ERLEY & CO		544,550	550,000	0
617726-AG-9	MOROCCO (KINGDOM OF) SENIOR GOVT BND 144A 5.500% 12/11/42	D	08/04/2016	Various		1,176,250	1,020,000	7,541
698299-BF-0	PANAMA REPUBLIC SENIOR GOVT BND 3.875% 03/17/28	D	03/10/2016	MORGAN STANLEY & CO. INC		663,401	670,000	0
715638-BM-3	REPUBLIC OF PERU SENIOR CORP BND 5.625% 11/18/50	D	05/17/2016	Various		1,087,635	930,000	13,078
71654Q-AX-0	PETROLEOS MEXICANOS CORP BND 5.500% 01/21/21	D	08/25/2016	Various		2,341,856	2,185,000	13,302
71656L-BK-6	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.875% 08/04/26	D	03/07/2016	BANK OF AMERICA		440,625	420,000	2,826
760942-BB-7	URUGUAY REPUBLIC SENIOR CORP BND 4.375% 10/27/27	D	08/05/2016	Various		3,388,375	3,300,000	46,521
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A 5.625% 04/04/42	D	08/04/2016	J.P. MORGAN SECURITIES INC		626,313	550,000	10,742
836205-AU-8	REPUBLIC OF SOUTH AFRICA SENIOR GOVT BND 4.300% 10/12/28	D	10/12/2016	J.P. MORGAN SECURITIES INC		957,500	1,000,000	597
836205-AV-6	REPUBLIC OF SOUTH AFRICA SENIOR GOVT BND 5.000% 10/12/46	D	10/12/2016	J.P. MORGAN SECURITIES INC		579,000	600,000	417
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	D	04/29/2016	CITIGROUP GLOBAL MKT INC		2,684,500	2,800,000	10,364
91087B-AA-8	MEXICAN BONOS SENIOR CORP BND 3.600% 01/30/25	D	07/21/2016	BANK OF AMERICA		3,171,000	3,000,000	52,800
1099999. Subtotal - Bonds - All Other Governments						32,198,616	31,570,000	236,692
3135G0-K3-6	FNMA 2.125% 04/24/26		07/14/2016	NOMURA SECURITIES INTL. INC.		2,054,676	2,000,000	9,326
3135G0-Q8-9	FNMA SENIOR AGENCY BND 1.375% 10/07/21		11/04/2016	CITICORP SECURITIES MARKETS		2,897,225	2,900,000	3,323
64990A-FD-2	NEW YORK ST DORM AUTH MUNI BND REV 5.000% 03/15/33		11/04/2016	CITICORP SECURITIES MARKETS		673,679	550,000	3,056
3199999. Subtotal - Bonds - U.S. Special Revenues						5,625,580	5,450,000	15,705
00206R-DH-2	AT&T INC SENIOR CORP BND 5.150% 03/15/42		03/21/2016	Tax Free Exchange		684,565	700,000	601
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 2.650% 02/01/21		03/02/2016	DEUTSCHE BANK AG		1,117,908	1,100,000	3,401
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 4.900% 02/01/46		01/29/2016	BANK OF AMERICA		1,246,872	1,200,000	1,307
07177M-AG-8	BAXALTA INC SENIOR CORP BND 2.000% 06/22/18		06/03/2016	Tax Free Exchange		247,548	250,000	2,236
07177M-AL-7	BAXALTA INC SENIOR CORP BND 3.600% 06/23/22		06/03/2016	Tax Free Exchange		823,903	815,000	13,040
22822V-AA-9	CROWN CASTLE INTL CORP SENIOR CORP BND 3.400% 02/15/21		01/28/2016	BANK OF AMERICA		1,199,725	1,200,000	0
22822V-AB-7	CROWN CASTLE INTL CORP SENIOR CORP BND 4.450% 02/15/26		02/18/2016	J.P. MORGAN SECURITIES INC		1,219,068	1,200,000	2,225
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/ SR SECURED CORP BND 144A 6.020% 06/15/26		05/20/2016	BANK OF AMERICA		384,584	385,000	0
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/ SR SECURED CORP BND 144A 8.100% 07/15/36		10/05/2016	BANK OF AMERICA		825,601	700,000	20,475
260543-CL-5	DOW CHEMICAL COMPANY (THE) SENIOR CORP BND 4.625% 10/01/44		10/14/2016	BARCLAYS CAPITAL		1,058,220	1,000,000	2,313
30231G-AT-9	EXXON MOBIL CORP EXXON MOBIL CORP 3.043% 03/01/26		02/29/2016	CITIGROUP GLOBAL MKT INC		965,000	965,000	0
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP CORP BND 6.750% 03/19/20		04/08/2016	JEFFRIES & CO. INC.		681,156	600,000	2,700
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP FRONTIER COMMUNICATIONS CORP 11.000% 09/15/25		07/29/2016	GOLDMAN SACHS & CO.		267,500	250,000	10,542
36249K-AC-4	GS MORTGAGE SECURITIES CORPORA CMBS GSMS_10-C1 A2 144A 4.592% 08/10/43		02/25/2016	BANK OF AMERICA		946,647	866,000	0
466313-AG-8	JABIL CIRCUIT INC SENIOR CORP BND 4.700% 09/15/22		03/14/2016	CITIGROUP GLOBAL MKT INC		1,633,500	1,650,000	431
46635G-AE-0	JP MORGAN CHASE COMMERCIAL MOR LCF SENIOR CMBS 10-C2 144A 4.070% 11/15/43		04/26/2016	DEUTSCHE BANK AG		968,906	900,000	2,849
50540R-AP-7	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 3.200% 02/01/22		05/20/2016	BARCLAYS CAPITAL		415,465	410,000	4,155
55336V-AE-0	MPLX LP SENIRO CORP BND 4.500% 07/15/23		09/30/2016	Tax Free Exchange		445,905	435,000	4,078
55336V-AG-5	MPLX LP SENIOR CORP BND 4.875% 12/01/24		11/07/2016	CITICORP SECURITIES MARKETS		135,935	130,000	2,799
60871R-AF-7	MOLSON COORS BREWING CO SENIOR CORP BND 2.100% 07/15/21		07/15/2016	GOLDMAN SACHS & CO.		2,516,750	2,500,000	1,896
718172-BR-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 1.375% 02/25/19		02/18/2016	GOLDMAN SACHS & CO.		1,116,002	1,120,000	0
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND 3.450% 05/20/25		10/03/2016	RBC DOMINION SECURITIES INC.		1,704,224	1,600,000	20,853

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
84265V-AE-5	SOUTHERN PERU COPPER CORPORATI CORP BND 6.750% 04/16/40		08/11/2016	BANK OF AMERICA		648,150	580,000	13,050
88732J-BA-5	TIME WARNER CABLE INC CORP BND 4.000% 09/01/21		03/02/2016	CITIGROUP GLOBAL MKT INC		1,831,716	1,800,000	1,200
29103D-AD-8	EMERA US FINANCE LP SENIOR CORP BND 144A 2.700% 06/15/21		07/15/2016	J.P. MORGAN SECURITIES INC		3,068,790	3,000,000	7,650
448055-AJ-2	HUSKY ENERGY INC. SENIOR CORP BND 3.950% 04/15/22	A	07/18/2016	BARCLAYS CAPITAL		2,505,216	2,400,000	25,280
00507U-AP-6	ACTAVIS FUNDING SCS SENIOR CORP BND 3.000% 03/12/20	D	03/07/2016	BANK OF AMERICA		2,535,675	2,500,000	37,083
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD SENIOR CORP BND 144A 4.875% 08/15/26	D	08/09/2016	Various		1,358,939	1,340,000	0
00772B-AM-3	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 5.000% 10/01/21	D	08/25/2016	GOLDMAN SACHS & CO.		3,892,500	3,600,000	74,500
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 4.625% 07/01/22	D	11/03/2016	BARCLAYS CAPITAL		2,298,400	2,210,000	36,058
13079W-AC-2	SYMP_12-9A ABS 12-9A-AR 144A 2.303% 10/16/28	D	10/03/2016	MORGAN STANLEY & CO. INC		3,400,000	3,400,000	0
358070-AA-8	FRESNILLO PLC SENIOR CORP BND 144A 5.500% 11/13/23	D	08/08/2016	CITICORP SECURITIES MARKETS		588,300	530,000	7,025
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND 2.342% 11/15/20	D	07/08/2016	Tax Free Exchange		861,390	833,000	2,872
37373W-AA-8	GERDAU TRADE INC CORP BND 144A 5.750% 01/30/21	D	08/17/2016	BANK OF AMERICA		1,585,464	1,530,000	5,376
453140-AF-2	IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A 4.250% 07/21/25	D	03/10/2016	J.P. MORGAN SECURITIES INC		703,937	675,000	4,303
603374-AD-1	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A 6.500% 09/20/26	D	09/22/2016	HUTCHINSON SHOCKEY ERLEY & CO		997,500	1,000,000	1,264
714264-AH-1	PERNOD-RICARD SA CORP BND 144A 4.250% 07/15/22	D	03/11/2016	CREDIT SUISSE FIRST BOSTON COR		409,200	390,000	2,809
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 3.150% 10/01/26	D	08/25/2016	BANK OF AMERICA		1,315,054	1,300,000	4,436
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						48,605,215	47,064,000	318,807
8399997. Total - Bonds - Part 3						110,767,534	106,774,000	684,119
8399998. Total - Bonds - Part 5						72,838,242	72,285,000	230,381
8399999. Total - Bonds						183,605,776	179,059,000	914,500
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						183,605,776	XXX	914,500

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
36202D-J8-5	GNMA POOL # 002987 7.500% 10/20/30		12/01/2016	Paydown		245	245	244	244	0	1	0	1	0	245	0	0	0	10	10/20/2030
36202D-LV-1	GNMA POOL # 003040 7.000% 02/20/31		12/01/2016	Paydown		719	719	724	723	0	(4)	0	(4)	0	719	0	0	0	28	02/20/2031
36206P-UR-9	GNMA POOL # 417392 7.500% 05/15/26		12/01/2016	Paydown		197	197	201	201	0	(3)	0	(3)	0	197	0	0	0	8	05/15/2026
36206V-JP-3	GNMA POOL # 422470 7.500% 03/15/26		12/01/2016	Paydown		209	209	209	209	0	0	0	0	0	209	0	0	0	8	03/15/2026
36207F-LH-2	GNMA POOL # 430628 7.500% 10/15/29		12/01/2016	Paydown		525	525	525	525	0	0	0	0	0	525	0	0	0	22	10/15/2029
36225A-C8-1	GNMA POOL # 780095 10.000% 03/15/25		12/01/2016	Paydown		1,158	1,158	1,221	1,205	0	(48)	0	(48)	0	1,158	0	0	0	65	03/15/2025
912810-FP-8	UNITED STATES TREASURY GOVT BND 5.375% 02/15/31		09/13/2016	BANK OF AMERICA		7,533,347	5,225,000	7,299,779	7,217,261	0	(39,904)	0	(39,904)	0	7,177,356	0	355,990	355,990	208,835	02/15/2031
912810-RG-5	UNITED STATES TREASURY GOVT BND 3.375% 05/15/44		01/29/2016	DEUTSCHE BANK AG		547,520	485,000	503,038	502,803	0	(34)	0	(34)	0	502,769	0	44,750	44,750	3,508	05/15/2044
912810-RJ-9	UNITED STATES TREASURY GOVT BND 3.000% 11/15/44		01/29/2016	GOLDMAN SACHS & CO.		1,836,338	1,750,000	1,756,842	1,756,822	0	(14)	0	(14)	0	1,756,809	0	79,529	79,529	11,538	11/15/2044
912810-RP-5	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 11/15/45		01/13/2016	CITIGROUP GLOBAL MKT INC		460,758	450,000	450,967	450,967	0	0	0	0	0	450,966	0	9,791	9,791	2,411	11/15/2045
912828-2D-1	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 08/31/23		11/04/2016	GOLDMAN SACHS & CO.		1,484,883	1,500,000	1,487,109	1,487,109	0	273	0	273	0	1,487,383	0	(2,500)	(2,500)	3,874	08/31/2023
912828-D2-3	UNITED STATES TREASURY GOVT BND 1.625% 04/30/19		05/02/2016	Various		1,684,791	1,650,000	1,654,641	1,653,165	0	(205)	0	(205)	0	1,652,959	0	31,832	31,832	10,501	04/30/2019
912828-D8-0	UNITED STATES TREASURY GOVT BND 1.625% 08/31/19		03/07/2016	BARCLAYS CAPITAL		2,156,128	2,125,000	2,103,916	2,109,195	0	790	0	790	0	2,109,985	0	46,143	46,143	18,204	08/31/2019
912828-G6-1	UNITED STATES TREASURY GOVT BND 1.500% 11/30/19		02/19/2016	WELLS FARGO SECURITIES		4,061,719	4,000,000	3,965,781	3,972,874	0	901	0	901	0	3,973,774	0	87,944	87,944	13,279	11/30/2019
912828-GD-6	UNITED STATES TREASURY GOVT IBND TIPS 2.375% 01/15/17		04/21/2016	BANK OF AMERICA		603,857	500,000	663,617	612,385	(30,334)	(6,410)	0	(36,744)	0	575,641	0	28,216	28,216	10,754	01/15/2017
912828-H3-7	UNITED STATES TREASURY GOVT BND 0.875% 01/15/18		02/19/2016	CITIGROUP GLOBAL MKT INC		5,702,891	5,690,000	5,707,358	5,702,036	0	(787)	0	(787)	0	5,701,249	0	1,643	1,643	29,681	01/15/2018
912828-H5-2	UNITED STATES TREASURY GOVT BND 1.250% 01/31/20		11/04/2016	Various		978,123	970,000	966,146	966,345	0	635	0	635	0	966,980	0	11,142	11,142	11,123	01/31/2020
912828-H9-4	UNITED STATES TREASURY GOVT BND 1.000% 02/15/18		02/19/2016	NOMURA SECURITIES INTL. INC.		14,100,241	14,035,000	14,024,611	14,027,500	0	465	0	465	0	14,027,965	0	72,276	72,276	71,717	02/15/2018
912828-K8-2	UNITED STATES TREASURY GOVT BND 1.000% 08/15/18		04/06/2016	BARCLAYS CAPITAL		2,199,518	2,190,000	2,191,395	2,191,276	0	(124)	0	(124)	0	2,191,152	0	8,366	8,366	13,981	08/15/2018
912828-L4-0	UNITED STATES TREASURY GOVT BND 1.000% 09/15/18		05/02/2016	CITIGROUP GLOBAL MKT INC		968,129	965,000	967,504	967,349	0	(288)	0	(288)	0	967,060	0	1,068	1,068	6,110	09/15/2018
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		03/29/2016	Various		746,751	745,000	736,910	737,142	0	349	0	349	0	737,491	0	9,260	9,260	4,833	09/30/2020
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		01/12/2016	CITIGROUP GLOBAL MKT INC		1,367,244	1,350,000	1,355,133	1,355,121	0	(17)	0	(17)	0	1,355,104	0	12,140	12,140	5,090	11/15/2025
912828-M6-4	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 11/15/18		03/29/2016	BARCLAYS CAPITAL		9,069,258	9,000,000	9,006,680	9,006,492	0	(532)	0	(532)	0	9,005,961	0	63,297	63,297	41,724	11/15/2018
912828-VG-2	UNITED STATES TREASURY GOVT BND 0.500% 06/21/16		06/15/2016	Maturity		6,105,000	6,105,000	6,092,122	6,102,953	0	2,047	0	2,047	0	6,105,000	0	0	0	26,613	06/21/2016
912828-XK-1	UNITED STATES TREASURY GOVT BND 0.875% 07/15/18		02/19/2016	BARCLAYS CAPITAL		1,077,849	1,076,000	1,070,242	1,071,078	0	257	0	257	0	1,071,335	0	6,514	6,514	5,613	07/15/2018
0599999. Subtotal - Bonds - U.S. Governments						62,687,398	59,814,053	62,006,915	61,892,980	(30,334)	(42,652)	0	(72,986)	0	61,819,992	0	867,401	867,401	499,530	XXX
748149-AJ-0	QUEBEC PROVINCE SENIOR CORP BND 2.500% 04/20/26	A	05/04/2016	NATIONAL BANK OF CANADA INTL.		195,683	195,000	194,417	194,417	0	3	0	3	0	194,420	0	1,263	1,263	257	04/20/2026
105756-BS-8	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.875% 01/22/21	D	03/07/2016	BANK OF AMERICA		182,688	185,000	178,525	171,125	7,680	205	0	7,885	0	179,010	0	3,677	3,677	5,712	01/22/2021
105756-BW-9	BRAZIL (FEDERATIVE REPUBLIC OF BRAZIL (FEDERATIVE REPUBLIC OF 5.000% 01/27/45	D	04/05/2016	J.P. MORGAN SECURITIES INC		273,875	350,000	262,500	262,500	0	49	0	49	0	262,549	0	11,326	11,326	3,451	01/27/2045
195325-BN-4	REPUBLIC OF COLOMBIA GOVT BND 4.375% 07/12/21	D	11/17/2016	CITICORP SECURITIES MARKETS		1,043,500	1,000,000	1,040,080	1,037,338	0	(4,509)	0	(4,509)	0	1,032,829	0	10,671	10,671	45,938	07/12/2021
195325-BQ-7	REPUBLIC OF COLOMBIA SENIOR GOVT BND 4.000% 02/26/24	D	10/12/2016	J.P. MORGAN SECURITIES INC		1,040,000	1,000,000	964,000	964,000	0	2,386	0	2,386	0	966,386	0	73,614	73,614	25,667	02/26/2024
219868-BL-9	CORP ANDINA DE FOMENTO CORP BND 5.750% 01/12/17	D	04/29/2016	HSBC SECURITIES INC.		2,235,100	2,170,000	2,349,676	2,270,976	0	(33,260)	0	(33,260)	0	2,237,716	0	(2,616)	(2,616)	101,206	01/12/2017

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
226775-AD-6	CROATIA (REPUBLIC OF) GOVT BND 144A 6.375% 03/24/21	D	07/20/2016	Various		1,263,700	1,150,000	1,286,213	1,220,576	50,906	(10,116)	0	40,790	0	1,261,366	0	2,334	2,334	55,220	03/24/2021
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND 3.250% 01/29/24	D	04/12/2016	TORONTO DOMINION SECURITIES IN		441,264	400,000	446,280	441,861	0	(1,388)	0	(1,388)	0	440,473	0	791	791	9,244	01/29/2024
455780-BQ-8	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A MTN 5.875% 01/15/24	D	07/21/2016	SCOCIETE GENERALE		1,846,963	1,600,000	1,660,773	1,651,599	0	(2,634)	0	(2,634)	0	1,648,965	0	197,998	197,998	90,385	01/15/2024
455780-BV-7	INDONESIA (REPUBLIC OF) GOVT BND 144A 4.750% 01/08/26	D	01/20/2016	CREDIT SUISSE FIRST BOSTON COR		88,380	90,000	89,639	89,639	0	2	0	2	0	89,641	0	(1,261)	(1,261)	558	01/08/2026
465410-AH-1	REPUBLIC OF ITALY GOVT BND 6.875% 09/27/23	D	02/10/2016	GOLDMAN SACHS & CO.		743,400	590,000	718,543	697,506	0	(1,494)	0	(1,494)	0	696,012	0	47,388	47,388	15,662	09/27/2023
715638-BM-3	REPUBLIC OF PERU SENIOR CORP BND 5.625% 11/18/50	D	10/12/2016	CITICORP SECURITIES MARKETS		390,750	300,000	351,450	351,450	0	(258)	0	(258)	0	351,192	0	39,558	39,558	15,422	11/18/2050
71654Q-AX-0	PETROLEOS MEXICANOS CORP BND 5.500% 01/21/21	D	01/26/2016	J.P. MORGAN SECURITIES INC		1,243,330	1,270,000	1,390,905	1,371,194	0	(1,391)	0	(1,391)	0	1,369,803	0	(126,473)	(126,473)	36,477	01/21/2021
71656L-BK-6	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.875% 08/04/26	D	08/09/2016	CITICORP SECURITIES MARKETS		57,750	50,000	52,500	52,500	0	(70)	0	(70)	0	52,430	0	5,320	5,320	1,795	08/04/2026
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT BND 6.375% 10/23/34	D	05/17/2016	Various		1,428,750	1,000,000	1,198,750	1,185,068	0	(2,300)	0	(2,300)	0	1,182,768	0	245,982	245,982	36,302	10/23/2034
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT BND 5.500% 03/30/26	D	02/10/2016	J.P. MORGAN SECURITIES INC		1,221,250	1,000,000	1,110,000	1,096,420	0	(948)	0	(948)	0	1,095,472	0	125,778	125,778	20,778	03/30/2026
760942-BB-7	URUGUAY REPUBLIC SENIOR CORP BND 4.375% 10/27/27	D	08/10/2016	CITICORP SECURITIES MARKETS		1,092,500	1,000,000	991,250	991,250	0	300	0	300	0	991,550	0	100,950	100,950	35,000	10/27/2027
78307A-DE-0	RUSSIAN FEDERATION GOVT BND 144A 5.625% 04/04/42	D	01/21/2016	CREDIT SUISSE FIRST BOSTON COR		176,500	200,000	195,750	188,700	7,101	5	0	7,106	0	195,806	0	(19,306)	(19,306)	3,500	04/04/2042
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	D	12/14/2016	Various		1,700,000	1,900,000	1,757,500	1,757,923	0	14,131	0	14,131	0	1,772,053	0	(72,053)	(72,053)	67,753	03/23/2023
91086Q-AW-8	MEXICAN BONOS SENIOR GOVT BND EMTN 5.950% 03/19/19	D	01/29/2016	J.P. MORGAN SECURITIES INC		553,750	500,000	563,500	556,608	0	(1,538)	0	(1,538)	0	555,070	0	(1,320)	(1,320)	11,074	03/19/2019
91086Q-BA-5	MEXICAN BONOS SENIOR CORP BND MTN 3.625% 03/15/22	D	04/15/2016	Various		631,194	619,000	642,880	636,188	0	(288)	0	(288)	0	635,900	0	(4,707)	(4,707)	10,888	03/15/2022
91087B-AA-8	MEXICAN BONOS SENIOR CORP BND 3.600% 01/30/25	D	12/15/2016	JEFFRIES & CO. INC.		1,148,400	1,200,000	1,268,400	1,268,400	0	(2,781)	0	(2,781)	0	1,265,619	0	(117,219)	(117,219)	37,920	01/30/2025
1099999. Subtotal - Bonds - All Other Governments						18,998,727	17,769,000	18,713,531	18,457,238	65,687	(45,894)	0	19,793	0	18,477,030	0	521,695	521,695	630,209	XXX
452152-HR-5	ILLINOIS STATE OF MUNI BND GO 4.961% 03/01/16		02/01/2016	BANC OF AMERICA SECURITIES LLC		1,273,556	1,270,000	1,315,517	1,271,737	0	(984)	0	(984)	0	1,270,753	0	2,803	2,803	26,777	03/01/2016
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,273,556	1,270,000	1,315,517	1,271,737	0	(984)	0	(984)	0	1,270,753	0	2,803	2,803	26,777	XXX
081331-AE-0	BELVIOR LD LLC CII MUNI BND REV 144A 5.300% 12/15/35		12/15/2016	Redemption 100.0000		7,902	7,902	7,899	7,899	0	3	0	3	0	7,902	0	0	0	316	12/15/2035
31283G-MN-4	FHLMC POOL # G00365 8.000% 06/01/25		12/01/2016	Paydown		465	465	473	472	0	(7)	0	(7)	0	465	0	0	0	22	06/01/2025
3128K9-AB-0	FHLMC POOL # A48102 5.000% 01/01/36		12/01/2016	Paydown		109,919	109,919	103,935	104,238	0	5,681	0	5,681	0	109,919	0	0	0	3,462	01/01/2036
3128M8-6Q-2	FHLMC POOL # G06879 3.500% 01/01/42		12/01/2016	Paydown		275,250	275,250	285,120	284,496	0	(9,246)	0	(9,246)	0	275,250	0	0	0	4,996	01/01/2042
31292G-7H-3	FHLMC POOL # C00896 7.500% 12/01/29		12/01/2016	Paydown		1,102	1,102	1,101	1,101	0	1	0	1	0	1,102	0	0	0	33	12/01/2029
31292H-D4-3	FHLMC POOL # C01023 7.000% 07/01/30		12/01/2016	Paydown		77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	3	07/01/2030
31292H-D6-8	FHLMC POOL # C01025 8.000% 07/01/30		12/01/2016	Paydown		94	94	94	94	0	0	0	0	0	94	0	0	0	5	07/01/2030
31292H-QC-1	FHLMC POOL # C01351 6.500% 05/01/32		12/01/2016	Paydown		1,420	1,420	1,439	1,438	0	(18)	0	(18)	0	1,420	0	0	0	48	05/01/2032
31292L-A5-4	FHLMC POOL # C03628 5.000% 11/01/40		12/01/2016	Paydown		10,949	10,949	11,556	11,531	0	(583)	0	(583)	0	10,949	0	0	0	298	11/01/2040
31292L-W6-8	FHLMC POOL # C04269 3.000% 10/01/42		12/01/2016	Paydown		89,284	89,284	93,274	93,053	0	(3,769)	0	(3,769)	0	89,284	0	0	0	1,610	10/01/2042
31293K-7A-8	FHLMC POOL # C22689 6.500% 03/01/29		12/01/2016	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	2	03/01/2029
31293S-DX-4	FHLMC POOL # C28218 6.500% 06/01/29		12/01/2016	Paydown		225	225	225	225	0	0	0	0	0	225	0	0	0	8	06/01/2029
31293Y-BX-3	FHLMC POOL # C32754 7.000% 11/01/29		12/01/2016	Paydown		680	680	667	668	0	12	0	12	0	680	0	0	0	26	11/01/2029
312946-MC-7	FHLMC POOL # A97555 4.500% 03/01/41		12/01/2016	Paydown		327,157	327,157	336,051	335,571	0	(8,414)	0	(8,414)	0	327,157	0	0	0	10,430	03/01/2041
31298F-U3-4	FHLMC POOL # C46902 6.500% 09/01/30		12/01/2016	Paydown		265	265	265	265	0	0	0	0	0	265	0	0	0	10	09/01/2030
31298G-S7-6	FHLMC POOL # C47742 7.000% 02/01/31		12/01/2016	Paydown		77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	3	02/01/2031
3132HM-VS-7	FHLMC POOL # Q11525 3.500% 10/01/42		12/01/2016	Paydown		95,199	95,199	102,562	102,229	0	(7,030)	0	(7,030)	0	95,199	0	0	0	1,829	10/01/2042
313379-DD-8	FEDERAL HOME LOAN BANKS UNSECURED AGENCY BND 1.000% 06/21/17		03/02/2016	CITIGROUP GLOBAL MKT INC		4,006,760	4,000,000	4,010,440	4,003,105	0	(350)	0	(350)	0	4,002,755	0	4,005	4,005	7,889	06/21/2017

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
31359M-EU-3	FNMA AGENCY BND 6.250% 05/15/29		07/14/2016	CITICORP SECURITIES MARKETS		2,908,431	2,000,000	2,686,500	2,634,565	0	(20,491)	0	(20,491)	0	2,614,074	0	294,357	294,357	83,333	05/15/2029
3135G0-YM-9	FNMA AGENCY BND 1.875% 09/18/18		10/11/2016	NOMURA SECURITIES INTL. INC.		509,566	500,000	500,420	500,230	0	(63)	0	(63)	0	500,167	0	9,399	9,399	9,818	09/18/2018
31368H-MB-6	FNMA POOL # 190354 5.500% 12/01/34		12/01/2016	Paydown		79,811	79,811	86,899	86,453	0	(6,642)	0	(6,642)	0	79,811	0	0	0	2,376	12/01/2034
31374G-WP-8	FNMA POOL # 313954 6.500% 01/01/28		12/01/2016	Paydown		3,800	3,800	3,922	3,905	0	(105)	0	(105)	0	3,800	0	0	0	125	01/01/2028
31379K-MY-6	FNMA POOL # 421675 7.000% 03/01/28		12/01/2016	Paydown		703	703	708	707	0	(4)	0	(4)	0	703	0	0	0	32	03/01/2028
3137EA-DH-9	FHLMC AGENCY BND 1.000% 06/29/17		05/02/2016	Various		4,011,842	4,000,000	3,979,320	3,993,857	0	1,153	0	1,153	0	3,995,009	0	16,833	16,833	11,606	06/29/2017
31384U-4E-1	FNMA POOL # 534621 7.000% 11/01/29		12/01/2016	Paydown		684	684	689	688	0	(4)	0	(4)	0	684	0	0	0	27	11/01/2029
31384V-2A-9	FNMA POOL # 535469 6.500% 07/01/30		12/01/2016	Paydown		346	346	326	328	0	19	0	19	0	346	0	0	0	13	07/01/2030
31384V-T8-5	FNMA POOL # 535275 6.500% 05/01/30		12/01/2016	Paydown		1,059	1,059	1,052	1,052	0	7	0	7	0	1,059	0	0	0	36	05/01/2030
3138LQ-UJ-1	FNMA POOL # A00584 2.500% 01/01/28		12/01/2016	Paydown		171,130	171,130	177,815	176,875	0	(5,745)	0	(5,745)	0	171,130	0	0	0	2,581	01/01/2028
3138NX-YR-2	FNMA POOL # AR1619 3.000% 12/01/42		12/01/2016	Paydown		191,089	191,089	200,718	200,243	0	(9,154)	0	(9,154)	0	191,089	0	0	0	3,488	12/01/2042
31398K-CN-8	FHLMC CMO_3587 DA 4.500% 10/15/39		12/01/2016	Paydown		170,971	170,971	179,159	178,407	0	(7,436)	0	(7,436)	0	170,971	0	0	0	4,027	10/15/2039
31402R-R9-2	FNMA POOL # 735912 5.500% 10/01/35		12/01/2016	Paydown		57,993	57,993	61,057	60,887	0	(2,894)	0	(2,894)	0	57,993	0	0	0	1,532	10/01/2035
31403D-SE-0	FNMA POOL # 745817 5.000% 09/01/36		12/01/2016	Paydown		9,722	9,722	9,326	9,342	0	380	0	380	0	9,722	0	0	0	266	09/01/2036
31407H-HS-8	FNMA POOL # 831041 5.000% 10/01/35		12/01/2016	Paydown		6,184	6,184	6,003	6,011	0	173	0	173	0	6,184	0	0	0	181	10/01/2035
31407M-MR-3	FNMA POOL # 834768 5.500% 07/01/35		12/01/2016	Paydown		17,617	17,617	17,313	17,325	0	291	0	291	0	17,617	0	0	0	406	07/01/2035
31410G-KD-4	FNMA POOL # 888692 5.500% 09/01/36		12/01/2016	Paydown		258,762	258,762	278,265	277,125	0	(18,363)	0	(18,363)	0	258,762	0	0	0	7,334	09/01/2036
31410X-HR-0	FNMA POOL # 900340 6.500% 09/01/36		12/01/2016	Paydown		1,844	1,844	1,872	1,870	0	(26)	0	(26)	0	1,844	0	0	0	66	09/01/2036
31417B-PX-9	FNMA POOL # AB4937 3.500% 04/01/42		12/01/2016	Paydown		309,349	309,349	326,484	325,557	0	(16,208)	0	(16,208)	0	309,349	0	0	0	6,406	04/01/2042
31417D-QY-2	FNMA POOL # AB6770 3.000% 10/01/42		12/01/2016	Paydown		84,405	84,405	88,988	88,730	0	(4,325)	0	(4,325)	0	84,405	0	0	0	1,587	10/01/2042
31417F-7H-5	FNMA POOL # AB8995 2.500% 04/01/28		12/01/2016	Paydown		248,644	248,644	259,430	258,042	0	(9,398)	0	(9,398)	0	248,644	0	0	0	3,089	04/01/2028
31418M-K7-6	FNMA POOL # AD0317 5.500% 01/01/39		12/01/2016	Paydown		8,390	8,390	8,961	8,938	0	(548)	0	(548)	0	8,390	0	0	0	238	01/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						13,979,236	13,042,637	13,830,553	13,777,747	0	(123,105)	0	(123,105)	0	13,654,642	0	324,594	324,594	169,557	XXX
00507V-AC-3	ACTIVISION BLIZZARD INC SENIOR CORP BND 144A 5.625% 09/15/21		05/17/2016	J.P. MORGAN SECURITIES INC		745,035	708,000	753,075	740,478	1,499	(3,173)	0	(1,674)	0	738,804	0	6,231	6,231	26,053	09/15/2021
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP BND 4.150% 03/15/46		03/17/2016	JEFFRIES & CO. INC.		307,959	295,000	292,053	292,053	0	1	0	1	0	292,054	0	15,906	15,906	3,333	03/15/2046
0258M0-DJ-5	AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND 2.125% 07/27/18		04/12/2016	BANK OF AMERICA		1,013,200	1,000,000	1,019,440	1,015,552	0	(1,712)	0	(1,712)	0	1,013,839	0	(639)	(639)	15,229	07/27/2018
032511-BH-9	ANADARKO PETROLEUM CORPORATION CORP BND 6.375% 09/15/17		04/25/2016	TENDER OFFER		385,009	362,000	408,752	375,697	0	(2,460)	0	(2,460)	0	373,237	0	11,772	11,772	14,103	09/15/2017
032511-BH-9	ANADARKO PETROLEUM CORPORATION CORP BND 6.375% 09/15/17		12/01/2016	Call 103.9790		55,109	53,000	59,845	55,005	0	104	0	104	0	55,109	0	0	0	4,092	09/15/2017
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 4.900% 02/01/46		10/14/2016	DEUTSCHE BANK AG		649,600	550,000	571,483	571,483	0	(236)	0	(236)	0	571,247	0	78,352	78,352	19,763	02/01/2046
05533U-AD-0	BBVA BANCOMER SA DE CV SENIOR CORP BND 144A 4.375% 04/10/24		02/10/2016	MORGAN STANLEY & CO. INC		98,000	100,000	98,994	99,137	0	11	0	11	0	99,148	0	(1,148)	(1,148)	1,531	04/10/2024
05946X-BV-4	BAFC CMO_03-A4-1A1 6.000% 05/20/33		12/01/2016	Paydown		402	402	410	410	0	(8)	0	(8)	0	402	0	0	0	12	05/20/2033
06051G-ET-2	BANK OF AMERICA CORP SENIOR CORP BND MTN 2.000% 01/11/18		04/26/2016	BANK OF AMERICA		1,544,605	1,540,000	1,552,102	1,549,318	0	(1,482)	0	(1,482)	0	1,547,836	0	(3,232)	(3,232)	24,640	01/11/2018
06051G-FP-9	BANK OF AMERICA CORP SUB CORP BND MTN 3.950% 04/21/25		02/11/2016	BANK OF AMERICA		1,192,638	1,250,000	1,251,674	1,251,579	0	(18)	0	(18)	0	1,251,561	0	(58,923)	(58,923)	15,910	04/21/2025
07177M-AF-0	BAXALTA INC SENIOR CORP BND 144A 2.000% 06/22/18		06/03/2016	Tax Free Exchange		247,548	250,000	249,848	249,873	0	21	0	21	0	249,895	0	(2,346)	(2,346)	2,236	06/22/2018
07177M-AK-9	BAXALTA INC SENIOR CORP BND 144A 3.600% 06/23/22		06/03/2016	Tax Free Exchange		823,903	815,000	814,544	814,581	0	24	0	24	0	814,605	0	9,298	9,298	13,040	06/23/2022
126408-GQ-0	CSX CORPORATION CORP BND 7.375% 02/01/19		11/17/2016	Call 112.9760		790,832	700,000	818,475	746,532	0	44,300	0	44,300	0	790,832	0	0	0	66,826	02/01/2019
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUB CORP BND 4.200% 10/29/25		09/16/2016	Various		1,704,412	1,665,000	1,664,867	1,664,869	0	6	0	6	0	1,664,875	0	39,537	39,537	50,376	10/29/2025
150890-AC-8	CELANESE HLDGS CORP BND 5.875% 06/15/21		02/03/2016	CITIGROUP GLOBAL MKT INC		382,338	365,000	397,394	384,163	8,195	(467)	0	7,728	0	391,891	0	(9,553)	(9,553)	3,157	06/15/2021
150890-AD-6	CELANESE HLDGS SENIOR CORP BND 4.625% 11/15/22		02/02/2016	JEFFRIES & CO. INC.		97,100	100,000	101,250	98,500	2,601	(13)	0	2,588	0	101,088	0	(3,988)	(3,988)	1,799	11/15/2022
151020-AH-7	CELGENE CORPORATION SENIOR CORP BND 3.250% 08/15/22		02/11/2016	BANK OF AMERICA		1,402,198	1,400,000	1,410,710	1,409,060	0	(157)	0	(157)	0	1,408,904	0	(6,706)	(6,706)	23,003	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
15189T-AQ-0	CENTERPOINT ENERGY INC. CORP BND 6.500% 05/01/18		12/21/2016	Call 106.8734		748,114	700,000	779,254	726,436	0	21,678	0	21,678	0	748,114	0	0	0	51,819	05/01/2018
15189W-AG-5	CENTERPOINT ENERGY RESOURCES C CORP BND 4.500% 01/15/21		03/18/2016	SUNCOAST CAPITAL GROUP		439,481	422,000	452,531	439,317	0	(687)	0	(687)	0	438,630	0	851	851	12,715	01/15/2021
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE MORTGAGE CORP BND 4.500% 04/01/44		07/15/2016	WELLS FARGO SECURITIES		981,135	830,000	979,649	976,917	0	(1,746)	0	(1,746)	0	975,171	0	5,964	5,964	29,984	04/01/2044
191216-AU-4	COCA-COLA COMPANY (THE) CORP BND 1.800% 09/01/16		02/29/2016	WELLS FARGO SECURITIES		3,367,487	3,350,000	3,478,473	3,373,190	0	(5,923)	0	(5,923)	0	3,367,267	0	220	220	30,485	09/01/2016
202795-HN-3	COMMONWEALTH EDISON COMPANY CORP BND 5.950% 08/15/16		02/29/2016	WELLS FARGO SECURITIES		1,021,140	1,000,000	1,122,890	1,015,075	0	(4,057)	0	(4,057)	0	1,011,019	0	10,121	10,121	32,725	08/15/2016
202795-HS-2	COMMONWEALTH EDISON COMPANY CORP BND 6.150% 09/15/17		12/05/2016	BANK OF AMERICA		3,108,180	3,000,000	3,278,430	3,240,177	0	(131,221)	0	(131,221)	0	3,108,955	0	(775)	(775)	227,038	09/15/2017
24422E-RR-2	JOHN DEERE CAPITAL CORP SENIOR CORP BND 2.250% 04/17/19		11/17/2016	GOLDMAN SACHS & CO.		1,012,280	1,000,000	1,029,860	1,015,218	0	(3,982)	0	(3,982)	0	1,011,236	0	1,044	1,044	24,438	04/17/2019
25459H-BG-9	DIRECTV HOLDINGS LLC CORP BND 5.150% 03/15/42		03/21/2016	Tax Free Exchange		684,565	700,000	660,597	661,751	0	144	0	144	0	661,895	0	22,670	22,670	19,326	03/15/2042
254709-AD-0	DISCOVER FINANCIAL SERVICES CORP BND 6.450% 06/12/17		12/05/2016	MORGAN STANLEY & CO. INC		643,085	628,000	676,500	669,277	0	(26,561)	0	(26,561)	0	642,716	0	369	369	40,056	06/12/2017
26441C-AF-2	DUKE ENERGY CORP SENIOR CORP BND 3.550% 09/15/21		03/09/2016	J.P. MORGAN SECURITIES INC		2,574,525	2,500,000	2,626,275	2,602,881	0	(3,504)	0	(3,504)	0	2,599,377	0	(24,852)	(24,852)	44,128	09/15/2021
29364D-AS-9	ENTERGY AK INC SECURED CORP BND 3.700% 06/01/24		08/09/2016	MORGAN STANLEY & CO. INC		1,699,885	1,550,000	1,560,084	1,558,529	0	(557)	0	(557)	0	1,557,972	0	141,913	141,913	39,986	06/01/2024
30231G-AT-9	EXXON MOBIL CORP EXXON MOBIL CORP 3.043% 03/01/26		05/20/2016	BANK OF AMERICA		394,583	385,000	385,000	385,000	0	0	0	0	0	385,000	0	9,583	9,583	2,669	03/01/2026
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP BND 144A 4.350% 01/15/25		02/19/2016	SUNCOAST CAPITAL GROUP		259,433	250,000	249,978	250,001	0	0	0	0	0	250,001	0	9,432	9,432	6,616	01/15/2025
35671D-AU-9	FREEPORT-MCMORAN INC SENIOR CORP BND 3.550% 03/01/22		02/02/2016	GOLDMAN SACHS & CO.		80,475	185,000	171,377	172,673	0	165	0	165	0	172,838	0	(92,363)	(92,363)	2,809	03/01/2022
36252R-AF-6	GSMS_14-GC18 SENIOR CMBS 14-GC18 A2 2.924% 01/10/47		12/01/2016	Paydown		23,357	23,357	24,322	24,136	0	(779)	0	(779)	0	23,357	0	0	0	667	01/10/2047
36962G-4D-3	GENERAL ELECTRIC CO CORP BND MTN 6.000% 08/07/19		11/17/2016	WELLS FARGO SECURITIES		319,213	287,000	336,086	328,751	0	(9,964)	0	(9,964)	0	318,787	0	426	426	22,051	08/07/2019
43289U-AN-5	HILT_13-HLF CMBS_13-HLF A-FX 144A 2.662% 11/05/30		11/01/2016	Paydown		750,000	750,000	749,999	749,768	0	232	0	232	0	750,000	0	0	0	18,023	11/05/2030
446438-RF-2	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND 1.300% 11/20/16		02/29/2016	CITIGROUP GLOBAL MKT INC		1,299,896	1,300,000	1,299,727	1,299,918	0	16	0	16	0	1,299,934	0	(38)	(38)	4,835	11/20/2016
46625H-NJ-5	JPMORGAN CHASE & CO CORP BND 4.250% 10/01/27		02/11/2016	BARCLAYS CAPITAL		988,300	1,000,000	1,007,720	1,007,634	0	(55)	0	(55)	0	1,007,579	0	(19,279)	(19,279)	16,764	10/01/2027
482539-AA-1	KLX INC SENIOR CORP BND 144A 5.875% 12/01/22		04/06/2016	Various		999,318	1,000,000	1,022,500	951,250	69,682	(1,026)	0	68,656	0	1,019,906	0	(20,588)	(20,588)	21,037	12/01/2022
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 2.625% 02/01/20		05/20/2016	BARCLAYS CAPITAL		414,485	410,000	406,646	407,030	0	275	0	275	0	407,305	0	7,181	7,181	8,789	02/01/2020
55336V-AD-2	MPLX LP SENIOR CORP BND 144A 4.500% 07/15/23		09/30/2016	Tax Free Exchange		445,905	435,000	348,000	348,233	0	6,503	0	6,503	0	354,736	0	91,169	91,169	23,653	07/15/2023
58502B-AA-4	PEDIATRIX MEDICAL GRP, INC. SENIOR CORP BND 144A 5.250% 12/01/23		07/29/2016	BANK OF AMERICA		260,625	250,000	250,000	250,000	0	0	0	0	0	250,000	0	10,625	10,625	8,568	12/01/2023
585055-BG-0	MEDTRONIC INC SENIOR CORP BND 2.500% 03/15/20		08/09/2016	BANK OF AMERICA		466,938	450,000	453,780	453,760	0	(518)	0	(518)	0	453,241	0	13,697	13,697	10,219	03/15/2020
617482-4M-3	MORGAN STANLEY SUB CORP BND 4.875% 11/01/22		04/12/2016	BANK OF AMERICA		238,436	220,000	234,920	234,905	0	(545)	0	(545)	0	234,360	0	4,076	4,076	4,886	11/01/2022
61760V-AM-5	MSC_12-C4 PRELCF SENIOR CMBS 12-C4 2.111% 03/15/45		12/01/2016	Paydown		1,203,262	1,203,262	1,253,367	1,213,657	0	(10,394)	0	(10,394)	0	1,203,262	0	0	0	18,462	03/15/2045
63946B-AD-2	NBCUNIVERSAL MEDIA LLC CORP BND 5.150% 04/30/20		12/15/2016	WELLS FARGO SECURITIES		2,177,300	2,000,000	2,237,160	2,218,430	0	(46,322)	0	(46,322)	0	2,172,108	0	5,192	5,192	116,161	04/30/2020
66989H-AK-4	NOVARTIS CAPITAL CORP SENIOR CORP BND 4.000% 11/20/45		04/11/2016	MORGAN STANLEY & CO. INC		934,416	865,000	847,951	847,985	0	84	0	84	0	848,068	0	86,348	86,348	13,840	11/20/2045
717081-DR-1	PFIZER INC CORP BOND 5.200% 08/12/20		05/03/2016	DEUTSCHE BANK AG		3,808,821	3,330,000	3,752,049	3,748,098	0	(29,580)	0	(29,580)	0	3,718,518	0	90,303	90,303	126,984	08/12/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
745310-AD-4	PUGET ENERGY INC CORP BND 6.000% 09/01/21		03/14/2016	MORGAN STANLEY & CO. INC		1,576,344	1,400,000	1,646,274	1,602,537	0	(6,806)	0	(6,806)	0	1,595,731	0	(19,387)	(19,387)	45,733	09/01/2021
747525-AE-3	QUALCOMM INCORPORATED SENIOR CORP BND 3.000% 05/20/22		02/17/2016	BANK OF AMERICA		600,603	600,000	597,864	598,029	0	37	0	37	0	598,066	0	2,537	2,537	4,402	05/20/2022
75281A-AQ-2	RANGE RESOURCES CORP SUB COPR BND 5.000% 03/15/23		02/01/2016	J.P. MORGAN SECURITIES INC		359,580	461,000	488,396	344,598	138,414	(426)	0	137,988	0	482,585	0	(123,005)	(123,005)	8,900	03/15/2023
7591EP-AJ-9	REGIONS FINANCIAL CORPORATION SENIOR CORP BND 2.000% 05/15/18		08/19/2016	TENDER OFFER		1,012,910	1,000,000	994,860	995,519	0	1,172	0	1,172	0	996,691	0	16,219	16,219	15,222	05/15/2018
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD. SENIOR CORP BND 5.250% 11/15/22		01/21/2016	SCOCIETE GENERALE		1,804,051	1,765,000	1,882,888	1,817,950	54,502	(932)	0	53,570	0	1,871,519	0	(67,469)	(67,469)	18,275	11/15/2022
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TA SENIOR CORP BND 5.250% 05/01/23		02/03/2016	J.P. MORGAN SECURITIES INC		383,125	500,000	500,000	402,500	97,500	0	0	97,500	0	500,000	0	(116,875)	(116,875)	7,073	05/01/2023
90269C-AB-6	UBSBB_12-C2 WHOLE SENIOR CMBS 12-C2 2.113% 05/10/63		12/01/2016	Paydown		65,773	65,773	66,431	66,001	0	(228)	0	(228)	0	65,773	0	0	0	1,180	05/10/2063
913017-BV-0	UNITED TECHNOLOGIES CORPORATN SENIOR CORP BND 3.100% 06/01/22		11/17/2016	WELLS FARGO SECURITIES		619,068	600,000	643,932	629,795	0	(3,835)	0	(3,835)	0	625,960	0	(6,892)	(6,892)	17,928	06/01/2022
92343V-BR-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 5.150% 09/15/23		05/19/2016	MORGAN STANLEY & CO. INC		273,713	240,000	268,558	264,796	0	(1,108)	0	(1,108)	0	263,688	0	10,025	10,025	8,549	09/15/2023
92826C-AF-9	VISA INC SENIOR CORP BND 4.300% 12/14/45		08/11/2016	WELLS FARGO SECURITIES		1,104,936	950,000	948,414	948,415	0	17	0	17	0	948,431	0	156,504	156,504	27,460	12/14/2045
92936T-AA-0	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 12-C7 2.300% 06/15/45		12/01/2016	Paydown		50,127	50,127	50,554	50,416	0	(289)	0	(289)	0	50,127	0	0	0	630	06/15/2045
92936Y-AB-7	WFRBS_12-C8 SENIOR CMBS 12-C8 1.881% 08/15/45		12/01/2016	Paydown		510,088	510,088	520,268	512,946	0	(2,859)	0	(2,859)	0	510,088	0	0	0	7,282	08/15/2045
98212B-AF-0	WPX ENERGY INC SENIOR CORP BND 7.500% 08/01/20		01/29/2016	GOLDMAN SACHS & CO.		188,430	300,000	299,625	246,000	53,664	8	0	53,672	0	299,672	0	(111,242)	(111,242)	11,938	08/01/2020
98389B-AM-2	XCEL ENERGY INC CORP BND 4.700% 05/15/20		02/25/2016	DEUTSCHE BANK AG		652,632	600,000	607,776	603,295	0	(150)	0	(150)	0	603,145	0	49,487	49,487	8,303	05/15/2020
00507U-AP-6	ACTAVIS FUNDING SCS SENIOR CORP BND 3.000% 03/12/20	D	03/15/2016	HSBC SECURITIES INC.		1,935,245	1,900,000	1,927,113	1,927,113	0	(138)	0	(138)	0	1,926,975	0	8,270	8,270	29,450	03/12/2020
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 4.625% 07/01/22	D	02/01/2016	GOLDMAN SACHS & CO.		309,600	320,000	321,600	321,506	0	(19)	0	(19)	0	321,487	0	(11,887)	(11,887)	9,003	07/01/2022
01609W-AE-2	ALIBABA GROUP HOLDING LTD SENIOR CORP BOND 1.625% 11/28/17	D	12/05/2016	MORGAN STANLEY & CO. INC		1,334,453	1,335,000	1,318,124	1,318,767	0	7,866	0	7,866	0	1,326,633	0	7,819	7,819	22,296	11/28/2017
01609W-AQ-5	ALIBABA GROUP HOLDING LTD SENIOR CORP BND 3.600% 11/28/24	D	09/02/2016	GOLDMAN SACHS & CO.		882,622	840,000	804,595	804,848	0	2,280	0	2,280	0	807,128	0	75,493	75,493	23,520	11/28/2024
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP BND 5.000% 10/16/19	D	08/25/2016	BARCLAYS CAPITAL		2,618,048	2,380,000	2,450,186	2,414,650	0	(5,625)	0	(5,625)	0	2,409,025	0	209,023	209,023	103,794	10/16/2019
03938L-AP-9	ARCELORMITTAL CORP BND 8.000% 10/15/39	D	02/02/2016	CITIGROUP GLOBAL MKT INC		116,450	170,000	177,225	119,638	58,225	(12)	0	58,213	0	177,851	0	(61,401)	(61,401)	4,156	10/15/2039
09627X-AC-5	BLUEM_15-1A ABS 15-1A A2 144A 3.128% 04/13/27	D	12/23/2016	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,737	04/13/2027
15132H-AF-8	CENCOSUD SA SENIOR CORP BND 144A 5.150% 02/12/25	D	01/04/2016	HSBC SECURITIES INC.		600,000	640,000	637,771	637,926	0	3	0	3	0	637,929	0	(37,929)	(37,929)	13,276	02/12/2025
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND 2.342% 11/15/20	D	07/08/2016	Tax Free Exchange		861,390	833,000	833,000	833,000	0	0	0	0	0	833,000	0	28,390	28,390	13,656	11/15/2020
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY SECURED CORP BND 144A 5.625% 02/15/20	D	07/14/2016	CREDIT SUISSE FIRST BOSTON COR		1,065,000	1,000,000	997,500	985,000	12,688	280	0	12,968	0	997,968	0	67,032	67,032	52,188	02/15/2020
603374-AB-5	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A 7.750% 01/31/23	D	09/15/2016	TENDER OFFER		548,475	515,000	493,425	485,388	9,456	1,525	0	10,981	0	496,368	0	52,107	52,107	44,902	01/31/2023
81180W-AL-5	SEAGATE HDD CAYMAN SENIOR CORP BND 4.750% 01/01/25	D	02/01/2016	JEFFRIES & CO. INC.		299,700	370,000	359,363	359,779	0	85	0	85	0	359,864	0	(60,164)	(60,164)	10,399	01/01/2025
86425Q-AA-6	SUAM FINANCE BV SENIOR CORP BND 144A 4.875% 04/17/24	D	04/11/2016	Various		616,513	625,000	637,500	635,924	0	(195)	0	(195)	0	635,729	0	(19,216)	(19,216)	11,791	04/17/2024
86960F-AA-1	SUZANO TRADING SENIOR CORP BND 144A 5.875% 01/23/21	D	01/07/2016	HSBC SECURITIES INC.		350,390	360,000	381,600	351,000	28,692	(102)	0	28,590	0	379,589	0	(29,199)	(29,199)	9,929	01/23/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 3.150% 10/01/26	D	10/05/2016	JEFFRIES & CO. INC.		698,621	700,000	708,106	708,106	0	(81)	0	(81)	0	708,025	0	(9,404)	(9,404)	4,900	10/01/2026

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
92936M-AF-4	WPP FINANCE 2010 SENIOR CORP BND 3.750% 09/19/24	D	07/15/2016	BARCLAYS CAPITAL		699,613	660,000	656,358	656,735	0	175	0	175	0	656,911	0	42,703	42,703	20,694	09/19/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						65,922,028	63,867,009	66,359,347	65,130,464	535,118	(222,940)	0	312,178	0	65,442,637	0	479,389	479,389	1,856,402	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPERATING CAPSEC CORP BND 7.034% 01/15/68		07/27/2016	JEFFRIES & CO. INC.		685,100	650,000	741,813	689,071	0	(10,888)	0	(10,888)	0	678,183	0	6,917	6,917	47,753	01/15/2068
4899999. Subtotal - Bonds - Hybrid Securities						685,100	650,000	741,813	689,071	0	(10,888)	0	(10,888)	0	678,183	0	6,917	6,917	47,753	XXX
8399997. Total - Bonds - Part 4						163,546,045	156,412,699	162,967,676	161,219,237	570,471	(446,463)	0	124,008	0	161,343,237	0	2,202,799	2,202,799	3,230,228	XXX
8399998. Total - Bonds - Part 5						74,011,199	72,285,000	72,838,242		0	(23,774)	0	(23,774)	0	72,814,467	0	1,196,732	1,196,732	697,818	XXX
8399999. Total - Bonds						237,557,244	228,697,699	235,805,918	161,219,237	570,471	(470,237)	0	100,234	0	234,157,704	0	3,399,531	3,399,531	3,928,046	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						237,557,244	XXX	235,805,918	161,219,237	570,471	(470,237)	0	100,234	0	234,157,704	0	3,399,531	3,399,531	3,928,046	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
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
912810-RP-5	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 11/15/45		01/21/2016	CITIGROUP GLOBAL MKT INC	02/18/2016	CITIGROUP GLOBAL MKT INC	95,000	98,611	102,793	98,605	0	(5)	0	(5)	0	0	4,188	4,188	783	564
912810-RQ-3	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 02/15/46		08/11/2016	Various	08/29/2016	Various	980,000	1,027,956	1,036,538	1,027,914	0	(42)	0	(42)	0	0	8,624	8,624	3,100	2,218
912810-RS-9	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 05/15/46		09/09/2016	Various	09/19/2016	Various	1,510,000	1,506,294	1,483,443	1,506,290	0	(3)	0	(3)	0	0	(22,847)	(22,847)	4,741	4,431
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 08/15/26		10/03/2016	Various	11/07/2016	Various	5,140,000	5,084,650	5,073,913	5,084,822	0	172	0	172	0	0	(10,909)	(10,909)	10,732	8,144
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		02/11/2016	Various	03/11/2016	Various	5,300,000	5,491,179	5,491,711	5,490,245	0	(934)	0	(934)	0	0	1,466	1,466	32,563	25,189
912828-N4-8	UNITED STATES TREASURY GOVT BND 1.750% 12/31/20		02/03/2016	Various	03/08/2016	Various	3,100,000	3,155,304	3,154,391	3,154,476	0	(828)	0	(828)	0	0	(86)	(86)	8,572	4,631
912828-N8-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 01/31/21		02/25/2016	Various	03/02/2016	Various	2,165,000	2,188,623	2,167,839	2,188,422	0	(201)	0	(201)	0	0	(20,583)	(20,583)	2,882	1,619
912828-P4-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 02/15/26		05/04/2016	Various	10/03/2016	Various	870,000	857,344	875,024	857,771	0	427	0	427	0	0	17,253	17,253	7,491	2,489
912828-P8-7	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 02/28/21		03/14/2016	Various	03/21/2016	Various	6,000,000	5,919,379	5,930,120	5,919,634	0	255	0	255	0	0	10,486	10,486	3,251	2,147
912828-Q4-5	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 03/31/18		04/26/2016	Various	05/02/2016	J.P. MORGAN SECURITIES INC	2,520,000	2,523,821	2,524,331	2,523,738	0	(83)	0	(83)	0	0	594	594	1,988	1,357
912828-Q7-8	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 04/30/21		05/03/2016	Various	08/09/2016	WELLS FARGO SECURITIES	3,780,000	3,804,298	3,828,431	3,803,058	0	(1,240)	0	(1,240)	0	0	25,374	25,374	14,406	795
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/15/26		08/10/2016	BANK OF AMERICA	10/03/2016	GOLDMAN SACHS & CO.	990,000	1,000,287	990,232	1,000,152	0	(135)	0	(135)	0	0	(9,920)	(9,920)	6,295	4,022
912828-S5-0	UNITED STATES TREASURY TIPS 0.125% 07/15/26		07/29/2016	RBC DOMINION SECURITIES INC.	09/19/2016	GOLDMAN SACHS & CO.	3,000,000	3,058,133	2,998,520	3,057,415	0	(718)	0	(718)	0	0	(58,894)	(58,894)	696	174
912828-T3-4	UNITED STATES TREASURY GOVT BND 1.125% 09/30/21		10/05/2016	CITICORP SECURITIES MARKETS	11/04/2016	Various	3,000,000	2,980,195	2,979,516	2,980,544	0	348	0	348	0	0	(1,028)	(1,028)	3,598	556
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		12/05/2016	Various	12/15/2016	CITICORP SECURITIES MARKETS	5,350,000	5,171,965	5,069,334	5,172,388	0	423	0	423	0	0	(103,054)	(103,054)	9,163	6,276
0599999. Subtotal - Bonds - U.S. Governments							43,800,000	43,868,039	43,706,136	43,865,474	0	(2,564)	0	(2,564)	0	0	(159,336)	(159,336)	110,261	64,612
105756-BV-1	BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND 4.250% 01/07/25	D	03/03/2016	J.P. MORGAN SECURITIES INC	03/07/2016	BANK OF AMERICA	500,000	441,875	441,870	441,893	0	18	0	18	0	0	(23)	(23)	3,674	3,601
168863-CA-4	CHILE REPUBLIC OF SENIOR CORP BND 3.125% 01/21/26	D	01/12/2016	HSBC SECURITIES INC.	11/17/2016	BARCLAYS CAPITAL	1,500,000	1,464,405	1,503,500	1,466,092	0	1,687	0	1,687	0	0	37,408	37,408	26,050	0
195325-CU-7	REPUBLIC OF COLOMBIA SENIOR CORP BND 5.000% 06/15/45	D	07/14/2016	BNP PARIBAS	11/17/2016	CITICORP SECURITIES MARKETS	300,000	321,000	279,300	320,888	0	(112)	0	(112)	0	0	(41,588)	(41,588)	6,375	1,417
21987D-AD-6	CORP FINANCI DE DESARROL SENIOR CORP BND 144A 4.750% 07/15/25	D	08/04/2016	CITICORP SECURITIES MARKETS	10/03/2016	BARCLAYS CAPITAL	1,000,000	1,077,500	1,102,500	1,076,342	0	(1,158)	0	(1,158)	0	0	26,158	26,158	10,688	3,167
715638-BU-5	REPUBLIC OF PERU SENIOR CORP BND 4.125% 08/25/27	D	05/17/2016	Various	10/11/2016	CITICORP SECURITIES MARKETS	1,490,000	1,600,260	1,685,563	1,597,019	0	(3,241)	0	(3,241)	0	0	88,544	88,544	39,097	14,171
71656L-BJ-9	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.375% 02/04/21	D	03/08/2016	BANK OF AMERICA	08/25/2016	CITICORP SECURITIES MARKETS	2,460,000	2,577,500	2,714,610	2,567,564	0	(9,936)	0	(9,936)	0	0	147,046	147,046	89,739	13,104
71656L-BK-6	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.875% 08/04/26	D	01/28/2016	BANK OF AMERICA	08/09/2016	CITICORP SECURITIES MARKETS	250,000	249,538	288,750	249,554	0	16	0	16	0	0	39,196	39,196	8,976	0
718286-CA-3	REPUBLIC OF PHILIPPINES CORP BND 3.700% 03/01/41	D	02/22/2016	Various	05/17/2016	Various	1,100,000	1,121,219	1,184,563	1,121,105	0	(114)	0	(114)	0	0	63,458	63,458	8,705	0
836205-AT-1	REPUBLIC OF SOUTH AFRICA GOVT BND 4.875% 04/14/26	D	04/21/2016	Various	07/15/2016	BNP PARIBAS	950,000	948,560	1,016,975	948,604	0	45	0	45	0	0	68,371	68,371	12,350	618
91086Q-BA-5	MEXICAN BONOS SENIOR CORP BND MTN 3.625% 03/15/22	D	03/08/2016	J.P. MORGAN SECURITIES INC	07/21/2016	Various	4,415,000	4,492,705	4,686,892	4,488,250	0	(4,455)	0	(4,455)	0	0	198,641	198,641	134,867	70,568
91086Q-BG-2	MEXICAN BONOS SENIOR GOVT BND 4.125% 01/21/26	D	02/10/2016	J.P. MORGAN SECURITIES INC	08/25/2016	CITICORP SECURITIES MARKETS	1,225,000	1,222,550	1,338,925	1,222,689	0	139	0	139	0	0	116,236	116,236	30,740	3,509
1099999. Subtotal - Bonds - All Other Governments							15,190,000	15,517,112	16,243,448	15,500,000	0	(17,111)	0	(17,111)	0	0	743,447	743,447	371,261	110,155
032511-BM-8	ANADARKO PETROLEUM CORPORATION SENIOR CORP BND 4.850% 03/15/21		03/15/2016	Various	07/18/2016	BARCLAYS CAPITAL	2,415,000	2,423,939	2,566,662	2,423,383	0	(556)	0	(556)	0	0	143,279	143,279	40,344	223

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 4.900% 02/01/46		01/13/2016	BANC OF AMERICA SECURITIES LLC	10/14/2016	DEUTSCHE BANK AG	450,000	448,943	531,491	448,959	0	16	0	16	0	0	82,532	82,532	16,170	0
037833-BY-5	APPLE INC SENIOR CORP BND 3.250% 02/23/26		02/29/2016	GOLDMAN SACHS & CO.	03/10/2016	BANK OF AMERICA	1,000,000	1,034,980	1,024,200	1,034,877	0	(103)	0	(103)	0	0	(10,677)	(10,677)	1,986	903
07177M-AE-3	BAXALTA INC SENIOR CORP BND 144A 5.250% 06/23/45		01/29/2016	JEFFRIES & CO. INC.	06/03/2016	Tax Free Exchange	1,000,000	995,640	1,029,144	995,711	0	71	0	71	0	0	33,433	33,433	23,333	5,833
07177M-AN-3	BAXALTA INC SENIOR CORP BND 5.250% 06/23/45		06/03/2016	Tax Free Exchange	08/29/2016	BANK OF AMERICA	1,000,000	1,029,144	1,180,650	1,029,057	0	(87)	0	(87)	0	0	151,593	151,593	36,167	23,333
17275R-BD-3	CISCO SYSTEMS INC SENIOR CORP BND 2.200% 02/28/21		02/29/2016	WELLS FARGO SECURITIES	08/17/2016	HSBC SECURITIES INC.	1,700,000	1,718,564	1,750,201	1,716,892	0	(1,672)	0	(1,672)	0	0	33,309	33,309	17,973	416
26441C-AR-6	DUKE ENERGY CORP SENIOR CORP BND 1.800% 09/01/21		08/09/2016	BARCLAYS CAPITAL	12/15/2016	GOLDMAN SACHS & CO.	500,000	499,950	478,205	499,954	0	4	0	4	0	0	(21,749)	(21,749)	3,100	0
26441C-AS-4	DUKE ENERGY CORP SENIOR CORP BND 2.650% 09/01/26		08/09/2016	BARCLAYS CAPITAL	09/19/2016	MORGAN STANLEY & CO. INC	600,000	598,152	587,310	598,166	0	14	0	14	0	0	(10,856)	(10,856)	1,723	0
31620M-AU-0	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 4.500% 08/15/46		08/11/2016	CITICORP SECURITIES MARKETS	09/09/2016	BANK OF AMERICA	650,000	639,795	646,061	639,808	0	13	0	13	0	0	6,253	6,253	2,275	0
548661-DN-4	LOWES COMPANIES INC SENIOR CORP BND 3.700% 04/15/46		04/11/2016	WELLS FARGO SECURITIES	07/15/2016	WELLS FARGO SECURITIES	960,000	954,662	1,021,920	954,685	0	22	0	22	0	0	67,235	67,235	8,880	0
594918-BT-0	MICROSOFT CORP SENIOR CORP BND 3.700% 08/08/46		08/01/2016	BANK OF AMERICA	08/11/2016	Various	1,100,000	1,094,665	1,126,021	1,094,667	0	2	0	2	0	0	31,354	31,354	740	0
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND 5.850% 08/15/45		01/14/2016	J.P. MORGAN SECURITIES INC	08/29/2016	BARCLAYS CAPITAL	400,000	445,132	522,512	444,722	0	(410)	0	(410)	0	0	77,790	77,790	24,440	10,075
59284B-AE-8	MEXICHEM SAB DE CV SENIOR CORP BND 144A 5.875% 09/17/44	D	08/03/2016	BNP PARIBAS	10/14/2016	CITICORP SECURITIES MARKETS	250,000	245,000	244,688	245,032	0	32	0	32	0	0	(345)	(345)	8,649	5,753
603374-AB-5	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A 7.750% 01/31/23	D	08/08/2016	Various	09/15/2016	TENDER OFFER	1,270,000	1,324,525	1,352,550	1,323,080	0	(1,445)	0	(1,445)	0	0	29,470	29,470	30,516	9,078
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							13,295,000	13,453,091	14,061,615	13,448,993	0	(4,099)	0	(4,099)	0	0	612,621	612,621	216,296	55,614
8399998. Total - Bonds							72,285,000	72,838,242	74,011,199	72,814,467	0	(23,774)	0	(23,774)	0	0	1,196,732	1,196,732	697,818	230,381
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								72,838,242	74,011,199	72,814,467	0	(23,774)	0	(23,774)	0	0	1,196,732	1,196,732	697,818	230,381

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							0	0	0	XXX	XXX
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY		35912	31-0920414	2CIB1	NO		73,406,808		200,000.000	100.0
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY		41998	59-2236254	2CIB1	NO		47,479,049		1,000,000.000	100.0
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY		38652	38-2342976	2CIB1	NO		57,482,189		10,000.000	100.0
32079@-10-7	AMERICAN MODERN PROPERTY & CASUALTY INS COMPANY		42722	43-1262602	2CIB1	NO		17,053,878		510,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							0	195,421,924	0	XXX	XXX
1899999. Total Common Stocks							0	195,421,924	0	XXX	XXX
1999999 - Totals							0	195,421,924	0	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
02756@-10-0	AMERICAN MODERN INSURANCE COMPANY OF FL	AMERICAN SOUTHERN HOME INSURANCE COMPANY		500,000.000	100.0

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
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-20-3	FIRST AMERICAN TREASURY OBLIG			11/30/2016	DIRECT	XXX	5,785,043	0	0	0	0	0	5,785,043	0	0	0.000	0.010		82	0
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND			12/29/2016	Various	XXX	9,151,851	0	0	0	0	0	9,151,851	0	0	0.000	0.000		3,617	0
85799J-9Y-2	SSC TREASURY FUND - TRIXX MONEY MARKET FUND			12/30/2016	DIRECT	XXX	875,914	0	0	0	0	0	875,914	0	0	0.000	0.000		324	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							15,812,808	0	0	0	0	XXX	15,812,808	0	0	XXX	XXX	XXX	4,023	0
9199999 - Totals							15,812,808	0	0	0	0	XXX	15,812,808	0	0	XXX	XXX	XXX	4,023	0

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 *
US Bank	Cincinnati, OH Checking Account					1,579,503	XXX
US Bank	Cincinnati, OH Checking Account					(732,044)	XXX
Fifth Third Bank	Cincinnati, OH Lockbox Account					895,100	XXX
US Bank	Cincinnati, OH Outstanding A/P Checks					(1,151,811)	XXX
US Bank	Cincinnati, OH Outstanding D Bill checks					(6,297,020)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					359,950	XXX
US Bank	Cincinnati, OH Outstanding D Bill Checks					(267,333)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					521,938	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					(587,283)	XXX
US Bank	Cincinnati, OH Checking Account					18,575,529	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					(423,111)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					(29,660,184)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account					(227,225)	XXX
0199998 Deposits in ... 8 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	501	480	(99,313)	XXX
0199999. Totals - Open Depositories		XXX	XXX	501	480	(17,513,304)	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	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	501	480	(17,513,304)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	501	480	(17,513,304)	XXX

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

1. January	(34,279,042)	4. April	(27,637,974)	7. July	(33,867,099)	10. October	(28,427,434)
2. February	(30,032,983)	5. May	(28,752,959)	8. August	(26,504,118)	11. November	(13,235,032)
3. March	(23,484,662)	6. June	(27,238,447)	9. September	(21,285,927)	12. December	(17,513,304)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	WORKERS COMP			112,395	111,503
4. Arkansas AR	B	INS CODE 23-63-206(a)(4)			375,662	372,681
5. California CA	B	WORKERS COMP			123,533	122,553
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	WORKERS COMP			102,269	101,458
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	INS CODE 33-3-9			87,081	86,390
12. Hawaii HI						
13. Idaho ID	B	WORKERS COMP			255,167	253,142
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	B	RULE 1975 & WORKERS COMP			701,101	694,730
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	WORKERS COMP			316,761	310,901
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	INS CODE 59A-5-19			361,487	358,617
33. New York NY						
34. North Carolina NC	B	INS CODE 58-7.5			333,895	329,571
35. North Dakota ND						
36. Ohio OH	B	INS CODE 3939.08	2,587,110	2,566,574		
37. Oklahoma OK						
38. Oregon OR	B	INS CODE 731-616(2)			442,180	436,917
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	GL TTL 38.2 CH 10 ART 7			142,772	141,639
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	INS CODE SECTION 3.160			1,059,222	1,040,575
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	708,797	703,171
59. Subtotal	XXX	XXX	2,587,110	2,566,574	5,122,322	5,063,848
DETAILS OF WRITE-INS						
5801. US DEPARTMENT OF LABOR	B	OFFICE OF WORKERS COMPENSATION PROGRAM REQUIREMENT			708,797	703,171
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	708,797	703,171

ALPHABETICAL INDEX

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